

## League Savings and Mortgage Company

Modified Capital Disclosure Template (in thousands)		September 30, 2021	
		All-In	Transitional
<b>Common Equity Tier 1 capital: instruments and reserves</b>			
1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus related stock surplus	37,659	
2	Retained earnings	33,150	
3	Accumulated other comprehensive income (and other reserves)	(71)	
4	Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock companies)	-	
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	-	
6	<b>Common Equity Tier 1 capital before regulatory adjustments</b>	<b>70,738</b>	
28	Total regulatory adjustments to Common Equity Tier 1	-	
29	<b>Common Equity Tier 1 capital (CET1)</b>	<b>70,738</b>	<b>70,738</b>
<b>Additional Tier 1 capital: instruments</b>			
30	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	-	
31	of which: classified as equity under applicable accounting standards	-	
32	of which: classified as liabilities under applicable accounting standards	-	
33	Directly issued capital instruments subject to phase out from Additional Tier 1	-	
34	Additional Tier 1 instruments (and CET1 instruments not included in row 5) issued by subsidiaries and held by third parties (amount allowed in group AT1)	-	
35	of which: instruments issued by subsidiaries subject to phase out	-	
36	<b>Additional Tier 1 capital before regulatory adjustments</b>	-	
<b>Additional Tier 1 capital: regulatory adjustments</b>			
43	<b>Total regulatory adjustments to Additional Tier 1 capital</b>	-	
44	<b>Additional Tier 1 capital (AT1)</b>	-	
45	<b>Tier 1 capital (T1 = CET1 + AT1)</b>	<b>70,738</b>	<b>70,738</b>

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Modified Capital Disclosure Template (in thousands)		September 30, 2021		
		All-In	Transitional	
<b>Tier 2 capital: instruments and provisions</b>				
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	-		
47	Directly issued capital instruments subject to phase out from Tier 2	-		
48	Tier 2 instruments (and CET1 and AT1 instruments not included in rows 5 or 34) issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	-		
49	of which: instruments issued by subsidiaries subject to phase out	-		
50	Collective provisions	-		
51	<b>Tier 2 capital before regulatory adjustments</b>	-		
<b>Tier 2 capital: regulatory adjustments</b>				
57	<b>Total regulatory adjustments to Tier 2 capital</b>	-		
58	<b>Tier 2 capital (T2)</b>	-		
59	<b>Total capital (TC = T1 + T2)</b>	<b>70,738</b>		<b>70,738</b>
60	<b>Total risk-weighted assets</b>	<b>390,179</b>		<b>390,179</b>
<b>Capital ratios</b>				
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	18.13%	18.13%	
62	Tier 1 (as percentage of risk-weighted assets)	18.13%	18.13%	
63	Total capital (as percentage of risk-weighted assets)	18.13%	18.13%	
<b>OSFI all-in target</b>				
69	Common Equity Tier 1 all-in target ratio	7.0%		
70	Tier 1 capital all-in target ratio	8.5%		
71	Total capital all-in target ratio	10.5%		
<b>Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)</b>				
80	<i>Current cap on CET1 instruments subject to phase out arrangements</i>	0%		
81	<i>Amounts excluded from CET1 due to cap (excess over cap after redemptions and maturities)</i>	-		
82	<i>Current cap on AT1 instruments subject to phase out arrangements</i>	0%		
83	<i>Amounts excluded from AT1 due to cap (excess over cap after redemptions and maturities)</i>	(2,797)		
84	<i>Current cap on T2 instruments subject to phase out arrangements</i>	0%		
85	<i>Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities)</i>	(1,420)		

Notes: There are no additional legal entities that are included in either the accounting scope of consolidation, or the regulatory scope of consolidation

## League Savings and Mortgage Company

Item		30-Sep-2021
		Leverage Ratio Framework
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	761,443
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	-
3	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>761,443</b>
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)	-
5	Add-on amounts for PFE associated with all derivative transactions	-
6	Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	-
8	(Exempted CCP-leg of client cleared trade exposures)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11	<b>Total derivative exposures (sum of lines 4 to 10)</b>	<b>-</b>
<b>Securities financing transaction exposures</b>		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-
14	Counterparty credit risk (CCR) exposure for SFTs	-
15	Agent transaction exposures	-
16	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>-</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	45,742
18	(Adjustments for conversion to credit equivalent amounts)	(22,871)
19	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>22,871</b>
<b>Capital and Total Exposures</b>		
20	<b>Tier 1 capital</b>	<b>70,729</b>
21	<b>Total Exposures (sum of lines 3, 11, 16 and 19)</b>	<b>784,314</b>
<b>Leverage Ratios</b>		
22	<b>Basel III leverage ratio</b>	<b>9.0%</b>