

League Savings and Mortgage Company

Modified Capital Disclosure Template (in thousands)		September 30, 2023	
		All-In	Transitional
Common Equity Tier 1 capital: instruments and reserves			
1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus related stock surplus	39,644	
2	Retained earnings	36,136	
3	Accumulated other comprehensive income (and other reserves)	(1,546)	
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	Common Equity Tier 1 capital before regulatory adjustments	74,234	
28	Total regulatory adjustments to Common Equity Tier 1	-	
29	Common Equity Tier 1 capital (CET1)	74,234	74,234
Additional Tier 1 capital: instruments			
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	Additional Tier 1 capital before regulatory adjustments	-	
Additional Tier 1 capital: regulatory adjustments			
43	Total regulatory adjustments to Additional Tier 1 capital	-	
44	Additional Tier 1 capital (AT1)	-	
45	Tier 1 capital (T1 = CET1 + AT1)	74,234	74,234

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Tier 2 capital: instruments and provisions				
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	2,284		
51	Tier 2 capital before regulatory adjustments	2,284		
Tier 2 capital: regulatory adjustments				
57	Total regulatory adjustments to Tier 2 capital	-		
58	Tier 2 capital (T2)	2,284		
59	Total capital (TC = T1 + T2)	76,518		76,518
60	Total risk-weighted assets	417,938		417,938
Capital ratios				
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	17.76%	17.76%	
62	Tier 1 (as percentage of risk-weighted assets)	17.76%	17.76%	
63	Total capital (as percentage of risk-weighted assets)	18.31%	18.31%	
OSFI all-in target				
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%		
Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)				
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>	-		
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>	-		

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

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Item		30-Sep-2023
		Leverage Ratio Framework
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	845,357
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	845,357
Derivative exposures		
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	Total derivative exposures (sum of lines 4 to 10)	-
Securities financing transaction exposures		
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	Total securities financing transaction exposures (sum of lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	44,129
18	(Adjustments for conversion to credit equivalent amounts)	(26,477)
19	Off-balance sheet items (sum of lines 17 and 18)	17,652
Capital and Total Exposures		
20	Tier 1 capital	74,234
21	Total Exposures (sum of lines 3, 11, 16 and 19)	863,009
Leverage Ratios		
22	Basel III leverage ratio	8.6%