

Table 22
Basel III Common Equity Tier I Disclosure Template

THE REVISED INTERNATIONAL CONVERGENCE OF CAPITAL MEASUREMENT AND CAPITAL STANDARDS FOR BOTSWANA

	Common Equity Tier I capital: instruments and reserves
1	Directly issued qualifying common share (and equivalent for non-joint stock companies) capital plus related surplus
2	Retained earnings
3	Accumulated other comprehensive income (and other reserves)
4	Directly issued capital subject to phase out from CET1 CAPITAL (only applicable to non-joint stock companies)
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1 CAPITAL)
6	Common Equity Tier I capital before regulatory adjustments
	Common Equity Tier I capital: regulatory adjustments
7	Prudential valuation adjustments
8	Goodwill (net of related tax liability)
9	Other intangibles other than mortgage-servicing rights (net of related tax liability)
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net Of related tax liability)
11	Cash-flow hedge reserve
12	Shortfall of provisions to expected losses
13	Securitisation gain on sale (as set out in paragraph 562 of Basel II framework)
14	Gains and losses due to changes in own credit risk on fair valued liabilities
15	Defined-benefit pension fund net assets
16	Investments in own shares (if not already netted Off paid-in capital on reported balance sheet)
17	Reciprocal cross-holdings in common equity
18	Investments in the capital Of banking, financial and insurance entities that are outside the scope Of regulatory consolidation, net Of eligible short positions, where the bank does not own more than 10% Of the issued share capital (amount above 10% threshold)
19	Significant investments in the common stock Of banking, financial and insurance entities that are outside the scope Of regulatory consolidation, net Of eligible short positions (amount above 10% threshold)
20	Mortgage servicing rights (amount above 10% threshold)
21	Deferred tax assets arising from temporary differences (amount above 10% threshold, net Of related tax liability)
22	Amount exceeding the 15% threshold
23	Of which: significant investments in the common stock Of financials
24	Of which: mortgage servicing rights
25	Of which: deferred tax assets arising from temporary differences
26	National specific regulatory adjustments
27	Regulatory adjustments applied to Common Equity Tier I due to insufficient Additional Tier I and Tier II to cover deductions
28	Total regulatory adjustments to Common equity Tier I
29	Common Equity Tier I capital (CET1 CAPITAL)
	Additional Tier I capital: instruments
30	Directly issued qualifying Additional Tier I 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 I
34	Additional Tier I instruments (and CET1 CAPITAL 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 I capital before regulatory adjustments
	Additional Tier I capital: regulatory adjustments
37	Investments in own Additional Tier I instruments
38	Reciprocal cross-holdings in Additional Tier I instruments
39	Investments in the capital Of banking, financial and insurance entities that are outside the scope Of regulatory consolidation, net Of eligible short positions, where the bank does not own more than 10% Of the issued common share capital Of the entity (amount above 10% threshold)
40	Significant investments in the capital Of banking, financial and insurance entities that are outside the scope Of regulatory consolidation (net Of eligible short positions)
41	National specific regulatory adjustments
42	Regulatory adjustments applied to Additional Tier I due to insufficient Tier II to cover deductions
43	Total regulatory adjustments to Additional Tier I capital
44	Additional Tier I capital (AT1)
45	Tier I capital (T1 = CET1 CAPITAL + AT1)
	Tier II capital: instruments and provisions
46	Directly issued qualifying Tier II instruments plus related stock surplus (unpublished profit)
47	Directly issued capital instruments subject to phase out from Tier II
48	Tier II instruments (and CET1 CAPITAL and AT1 instruments not included in rows 5 or 34) issued by subsidiaries and held by third parties (amount allowed in group Tier II)
49	Of which: instruments issued by subsidiaries subject to phase out
50	Provisions
51	Tier II capital before regulatory adjustments
	Tier II capital: regulatory adjustments
52	Investments in own Tier II instruments
53	Reciprocal cross holdings in Tier II instruments
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net Of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold).
55	Significant investments in the capital banking, financial and insurance entities that are outside the scope of regulatory consolidation (net of eligible short positions).
56	National specific regulatory adjustments
57	Total regulatory adjustments to Tier II capital
58	Tier II capital (T2)

59	Total capital (TC = T1 + T2)
60	Total risk-weighted assets
Capital ratios and buffers	
61	Common Equity Tier I (as a percentage Of risk weighted assets)
62	Tier I (as a percentage Of risk-weighted assets)
63	Total capital (as a percentage Of risk weighted assets)
64	Institution specific buffer requirement (minimum CET1 CAPITAL requirement plus capital conservation buffer plus countercyclical buffer requirements plus G-SIB buffer requirement, expressed as a percentage of risk weighted assets)
65	Of which: capital conservation buffer requirement
66	Of which: bank specific countercyclical buffer requirement
67	Of which: G-SIB buffer requirement
68	
Common Equity Tier I available to meet buffers (as a percentage of risk weighted assets)	
69	National Common Equity Tier 1 minimum ratio (if different from Basel III minimum)
70	National Tier I minimum ratio (if different from Basel III minimum)
71	National total capital minimum ratio (if different from Basel III minimum)
Amounts below the thresholds for deduction (before risk-weighting)	
72	Non-significant investments in the capital of other financials
73	Significant investments in the common stock of financials
74	Mortgage servicing rights (net Of related tax liability)
75	Deferred tax assets arising from temporary differences (net of related tax liability)
Applicable caps on the inclusion Of provisions in Tier II	
76	Provisions eligible for inclusion in Tier II in respect of exposures subject to standardised approach (prior to application of cap)
77	Cap on inclusion of provisions in Tier II under standardised approach
78	Provisions eligible for inclusion in Tier II in respect of exposures subject to internal ratings-based approach (prior to application of cap)
79	Cap for inclusion of provisions in Tier II under internal ratings-based approach
Capital instruments subject to ephase-out arrangements (only applicable between 1 Jan 2015 and 1 Jan 2020)	
80	Current cap on CET1 CAPITAL instruments subject to phase out arrangements
81	Amount excluded from CETn 1 CAPITAL due to cap (excess over cap after redemptions and maturities)
82	Current cap on AT1 instruments subject to phase out arrangements
83	Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities)
84	Current cap on T2 instruments subject to phase out arrangements
85	Amount excluded from T2B due to cap (excess over cap after redemptions and maturities)

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