

Deutsche Bank Johannesburg

Pillar 3 Disclosure

Passion to Perform

Pillar 3 Quarterly Disclosure
June 2015

	<u>R'000</u>	<u>%</u>	
Common Equity Tier 1 Capital			
Paid in capital	884,639		
Retained earnings	399,511		
Other qualifying reserves	-		
Deductions:			
Deferred tax assets (tax losses)	-13,756		
Total qualifying CET 1	<u>1,270,394</u>	14.48%	
Tier 2 Capital			
General allowance for credit impairment	<u>13,709</u>		
Total qualifying Tier 2 Capital	<u>13,709</u>	0.16%	
Total Qualifying Capital and Reserves	<u>1,284,103</u>	14.64%	
Minimum Required Capital (per risk type)			
	<u>Pillar 1 (8%)</u>	<u>Pillar 2a (2%)</u>	<u>Total (10%)</u>
Credit risk	273,833	68,458	342,291
Counterparty credit risk	392,323	98,081	490,404
Operational risk	19,886	4,971	24,857
Market risk	6,603	1,651	8,254
Other	9,077	2,269	11,346
Total Minimum Required Capital	<u>701,722</u>	<u>175,430</u>	<u>877,152</u>

