

# Deutsche Bank Johannesburg

## Pillar 3 Disclosure

*Passion to Perform*

Pillar 3 Quarterly Disclosure  
September 2015

	<u>R'000</u>	<u>%</u>	
<b>Common Equity Tier 1 Capital</b>			
Paid in capital	884,639		
Retained earnings	388,010		
Other qualifying reserves	-		
Deductions:			
Deferred tax assets (tax losses)	-14,390		
<b>Total qualifying CET 1</b>	<u>1,258,259</u>	14.48%	
<b>Tier 2 Capital</b>			
General allowance for credit impairment	<u>18,439</u>		
<b>Total qualifying Tier 2 Capital</b>	<u>18,439</u>	0.21%	
<b>Total Qualifying Capital and Reserves</b>	<u>1,276,698</u>	14.69%	
<b>Minimum Required Capital (per risk type)</b>			
	<u>Pillar 1 (8%)</u>	<u>Pillar 2a (2%)</u>	<u>Total (10%)</u>
Credit risk	215,407	53,852	269,259
Counterparty credit risk	443,445	110,861	554,306
Operational risk	19,886	4,971	24,857
Market risk	6,321	1,580	7,901
Other	10,219	2,555	12,774
<b>Total Minimum Required Capital</b>	<u>695,278</u>	<u>173,819</u>	<u>869,097</u>

