

# Deutsche Bank Johannesburg

## Pillar 3 Disclosure

*Passion to Perform*

Pillar 3 Quarterly Disclosure  
June 2016

	<u>R'000</u>	<u>%</u>
<b>Common Equity Tier 1 Capital</b>		
Paid in capital	1,050,939	
Retained earnings	401,028	
Other qualifying reserves	-	
Deductions:	-75,572	
<b>Total qualifying CET 1</b>	<u>1,376,395</u>	22.07%
<b>Tier 2 Capital</b>		
General allowance for credit impairment	38,275	
<b>Total qualifying Tier 2 Capital</b>	<u>38,275</u>	0.61%
<b>Total Qualifying Capital and Reserves</b>	<u>1,414,670</u>	22.68%

<b>Minimum Required Capital (per risk type)</b>	<u>Pillar 1</u> (8%)	<u>Pillar 2a</u> (1.75%)	<u>Capital</u> <u>consequence</u> <u>buffer</u> (0.625%)	<u>Total</u> (10.375%)
Credit risk	190,077	41,579	14,850	246,506
Counterparty credit risk	267,129	58,434	20,869	346,432
Operational risk	26,797	5,862	2,093	34,752
Market risk	1,290	282	101	1,673
Other	13,613	2,978	1,063	17,654
<b>Total Minimum Required Capital</b>	<u>498,906</u>	<u>109,135</u>	<u>38,976</u>	<u>647,017</u>

