

Management disclosures under Pillar 3 – Period ended March 31, 2026

1. Leverage Ratio

The leverage ratio act as a credible supplementary measure to the risk based capital requirement. w.e.f October 1, 2019 The Bank is required to maintain a minimum Leverage Ratio 3.5% as per notification dated June 28, 2019.

The Bank's leverage ratio, calculated in accordance with the RBI guidelines under solo and consolidated framework is as follows:

Comparison of accounting assets and leverage ratio exposure as of December 31, 2025

(In Rs '000)

S. No.	Leverage ratio framework	Solo*	Regulatory scope of consolidation*
1	Total consolidated assets	2,140,483,021	2,182,088,943
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-	-
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-	-
4	Adjustments for derivative financial instruments	2,953,339	2,953,339
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	4,488,155	4,488,155
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	447,312,276	448,796,901
7	Other adjustments	(1,409,477)	(8,306,214)
8	Leverage ratio exposure	2,593,827,313	2,630,021,123

* Based on audited accounts.

Leverage ratio common disclosure

(In Rs '000)

S. No.	Leverage ratio framework	Solo*	Regulatory scope of consolidation*
On-balance sheet exposures			
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	1,796,148,906	1,837,754,828
2	(Asset amounts deducted in determining Basel III Tier 1 capital)	(1,409,477)	(8,306,214)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	1,794,739,428	1,829,448,613
Derivative exposures			
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	135,812,544	135,812,544
5	Add-on amounts for PFE associated with all derivatives transactions	196,962,428	196,962,428
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 derivatives 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)	332,774,972	332,774,972
Securities financing transaction exposures			
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	14,512,482	14,512,482
13	(Netted amounts of cash payables and cash receivables of gross SFT ASSETS)	-	-
14	CCR exposure for SFT assets	4,488,155	4,488,160
15	Agent transaction exposures	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	19,000,637	19,000,642
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	1,507,989,568	1,522,835,818
18	(Adjustments for conversion to credit equivalent amounts)	(1,060,677,292)	(1,074,038,917)
19	Off-balance sheet items (sum of lines 17 and 18)	447,312,276	448,796,901
Capital and total exposures			

Deutsche Bank AG - India Branches
(Incorporated in Germany with limited liability)

Management disclosures under Pillar 3 – Period ended March 31, 2026

20	Tier 1 capital	313,546,139	324,493,647
21	Total exposures (sum of lines 3, 11, 16 and 19)	2,593,827,313	2,630,021,128
Leverage ratio			
22	Basel III leverage ratio	12.09%	12.34%

* Based on audited accounts.

Reconciliation of total published balance sheet size and on balance sheet exposure under common disclosure

(In Rs '000)

S. No.	Leverage ratio framework	Solo*	Regulatory scope of consolidation*
c1	Total consolidated assets	2,140,483,021	2,182,088,943
2	Replacement cost associated with all derivatives transactions, i.e., net of eligible cash variation margin	(329,821,633)	(329,821,633)
3	Adjustment for securities financing transactions (i.e., repos and similar secured lending)	(14,512,482)	(14,512,482)
4	Adjustment for entitles outside the scope of regulatory consolidation	-	-
5	On-balance sheet exposure under leverage ratio (excluding derivatives and SFTs)	1,796,148,906	1,837,754,828

* Based on audited accounts.

Previous period Leverage Ratios for DBAG India

(In Rs '000)	March 31, 2026	December 31, 2025	September 30, 2025	June 30, 2025	March 31, 2025	December 31, 2024
Tier 1 Capital	313,546,139	286,510,681	286,966,046	286,966,860	287,255,507	279,818,914
Exposure Measure	2,593,827,313	2,289,144,564	2,419,481,277	2,211,535,210	2,227,953,682	2,016,847,380
Leverage Ratio %	12.09%	12.52%	11.86%	12.98%	12.89%	13.87%