

6. Please check the box beside the estimated year (if any) in which the average aggregate notional amount ("AANA") of outstanding uncleared derivatives transactions concluded by your group is expected to cross the corresponding threshold:

US AANA ¹⁴	Year		EU AANA ¹⁵	Year	
\$3.0 trillion	2016		€3.0 trillion	[2017]	
\$2.25 trillion	2017		€2.25 trillion	2017	
\$1.5 trillion	2018		€1.5 trillion	2018	
\$0.75 trillion	2019		€0.75 trillion	2019	
\$8 billion ¹⁶	2020		€8 billion	2020	

7. Please indicate whether you are subject to any other rules or regulation requiring the mandatory margining of uncleared derivatives and, if so, your classification under such rules or regulation:

Please note that DBAG may currently hold information on your classification under EMIR. To the extent that you do not provide responses to this Self-Disclosure Letter, DBAG will continue to rely on such information whether or not it reflects your current classification.

The information provided in this Self-Disclosure Letter is, to the best of our (the undersigned's) knowledge and belief, accurate as of the date of completion of this Self-Disclosure Letter. We (the undersigned) agree to promptly provide updates if any such information changes in any material respect.

COUNTERPARTY NAME:¹⁷

By: _____

Name:

Title:

Date:

¹⁴ As calculated under PR Reg. or CFTC Reg., as applicable.

¹⁵ As calculated under EMIR.

¹⁶ Measured on the basis of "material swaps exposure" rather than US AANA.

¹⁷ If this Self-Disclosure Letter is being delivered by an agent or representative on behalf of one or more principals, please insert "[name of agent/representative] as [agent / representative] for [name of Counterparty]". Similarly, if this Self-Disclosure Letter is being delivered by a trustee on behalf of one or more trusts or trust funds, please insert "[name of trustee] as trustee for [name of Counterparty]."