

BaFin | Postfach 12 53 | 53002 Bonn

Via E-Mail

05.05.2015

GZ: R 2-K 5210-2015/0001 2015/0696818

Information to EU-Commission / ESRB / EBA – Designation of Deutsche Bank AG as G-SII according to Article 7 Commission Delegated Regulation (EU) No 1222/2014 and Article 10f (5) German Banking Act (KWG)

Dear Sir or Madam,

Hereby I would like to provide you with information regarding the designation of global systemic important institutions (G-SII) in Germany according to the COMMISSION DELEGATED REGULATION (EU) No 1222/2014 supplementing Directive 2013/36/EU of the European Parliament and of the Council with regard to regulatory technical standards for the specification of the methodology for the identification of global systemically important institutions and for the definition of subcategories of global systemically important institutions (G-SII Regulation) and Article 10f of the German Banking Act (KWG).

I designated <u>Deutsche Bank Aktiengesellschaft</u> as the only G-SII in Germany and allocated the institution to the subcategory 3 according to Article 5 (3c) G-SII Regulation and Article 10f (3) KWG.

I computed for Deutsche Bank Aktiengesellschaft a <u>total score of</u> <u>417 basis points</u> and imposed an <u>additional own funds requirement of</u> <u>2,0 %</u> on Deutsche Bank Aktiengesellschaft in order to compensate for the higher risk that G-SII represent for the financial system and the potential impact of their failure on taxpayers. This requirement will be phased-in from 2016 onwards according to Article 10f, 64r (7) KWG and Article 162 (5) DIRECTIVE 2013/36/EU OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC.

With kind regards

Bankenaufsicht

Hausanschrift: Bundesanstalt für Finanzdienstleistungsaufsicht Graurheindorfer Str. 108 53117 Bonn | Germany

Kontakt: Weggenmann/Schulze Referat R 2 Fon +49 (0)2 28 41 08-1106/7164 Fax +49 (0)2 28 41 08-1550 R2@bafin.de www.bafin.de

Zentrale: Fon +49(0)2284108-0 Fax +49(0)2284108-1550

Dienstsitze: 53117 Bonn Graurheindorfer Str. 108

53175 Bonn Dreizehnmorgenweg 13-15 Dreizehnmorgenweg 44-48

60439 Frankfurt Marie-Curie-Str. 24-28

Ben Fischer