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CAPITAL REQUIREMENTS FOR 2022 –
PILLAR 2 REQUIREMENT UNCHANGED

Testo del comunicato

Vedi allegato.



PRESS RELEASE

BANCO BPM EXCEEDS THE ECB'S CAPITAL REQUIREMENTS FOR 2022 – PILLAR 2 REQUIREMENT UNCHANGED

Milan, 3 February 2022 – Banco BPM announces that it has received a notification from the European Central Bank ('**ECB**') of the *SREP decision* containing the outcomes of the annual *Supervisory Review and Evaluation Process* ('**SREP**').

Considering the analyses and evaluations performed by the Supervisory Authority, the ECB has determined for 2022 a **Common Equity Tier 1 ratio requirement of 8.52% on a consolidated basis**: This requirement includes:

- the Pillar 1 minimum requirement at 4.5%;
- a Pillar 2 capital requirement (P2R) of 2.25%, unchanged from last year, which must be met for at least 56.25% (corresponding to 1.27%) by CET1 and at least 75% by Tier 1;
- the capital conservation buffer of 2.50%;
- the O-SII buffer¹, which is equal to 0.25% of the total risk-weighted exposures;
- the countercyclical capital buffer of 0.003%.

Moreover, as a result of this decision, the additional requirements to be met by Banco BPM are as follows:

- a Tier 1 capital ratio of 10.44%;
- a Total capital ratio of 13.00%.

The Banco BPM Group widely exceeds these prudential requirements; in particular, as at 30 September 2021, the capital ratios² on a *fully phased* basis are as follows:

- 13.32% *Common Equity Tier 1 ratio* (14.54% according to the transitional criteria in force for 2021),
- 14.97% *Tier 1 ratio* (16.32% according to the transitional criteria in force for 2021),
- 17.92% *Total Capital ratio* (19.26% according to the transitional criteria in force for 2021).

Based on these parameters, on the same date the MDA buffer was 453 bps on a fully phased basis (594 under the transitional criteria in force for 2021).

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¹ In its communication of 18 November 2021, the Bank of Italy identified the Banco BPM banking group as 'Other Systemically Important Institution (O-SII)' authorised in Italy for 2022.

² All capital ratios refer to 30 September 2021 and have been calculated including the result in progress at the end of the first nine months of 2021 and deducting the amount of the dividend payout expected for the year (40%).

Fine Comunicato n.1928-8

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