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Oggetto : BMPS: ECB NOTIFIES SREP OWN  
FUNDS REQUIREMENTS FOR 2022

*Testo del comunicato*

Vedi allegato.

**PRESS RELEASE****GRUPPO MPS: ECB NOTIFIES SREP OWN FUNDS REQUIREMENTS FOR 2022**

Siena, 3 February 2022 – Banca Monte dei Paschi di Siena (“BMPS”) announces that it has received the European Central Bank’s (“ECB”) final decision regarding own funds requirements to be fulfilled starting from 1 March 2022.

According to this decision, the Group must fulfil a Total SREP Capital Requirement (TSCR) of 10.75% on a consolidated basis, which includes:

- a Pillar 1 minimum requirement (P1R) of 8% (of which 4.50% in terms of CET1)
- an additional Pillar 2 requirement (P2R) of 2.75%, unchanged from 2021, to be held entirely in the form of CET1 to be held for at least 56.25% in the form of primary capital of class 1 – CET1 – and for the 75% in capital class 1 – Tier 1.

The overall minimum requirement in terms of Total Capital Ratio is 13.50%, obtained by adding to TSCR a 2.75%<sup>1</sup> Combined Buffer Requirement (CBR).

The overall minimum requirement in terms of CET1 ratio is 8.80%, the sum of P1R (4.50%), P2R (1,55%<sup>2</sup>) and CBR (2.75%).

The overall minimum requirement in terms of Tier 1 is 10.82%, including P1R (6%), P2R (2.06%<sup>3</sup>) and CBR (2.75%).

On the basis of the capital ratios in place at 31 December 2020, in the context of the SREP decision, the ECB confirmed for BMPS the decision - already in force - to dividend restrictions.

*This press release will be available at [www.gruppomps.it](http://www.gruppomps.it)*

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<sup>1</sup> Combined Buffer Requirement (CBR) obtained by Capital Conservation Buffer (2.50%) + O-SII Buffer (0.25% vs. 0.19% in 2021) + Countercyclical Capital Buffer (0.003% vs. 0.001% in 2021).

<sup>2</sup> Calculated considering coverage of 56.25% of P2R with CET1.

<sup>3</sup> Calculated considering coverage of 75% of P2R with Tier1.

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