

17 OTTOBRE 2022

IDEM– AUMENTO SUL CAPITALE SU AZIONI ORDINARIE BANCA MONTE DEI PASCHI DI SIENA

To the attention of: **Partecipanti ai Comparti Derivati**

Priority: **Alta**

Topic: **AUMENTO SUL CAPITALE BMPS**

Parametri per il calcolo dei Margini

A seguito della comunicazione di Borsa Italiana di venerdì 14 ottobre del coefficiente K, il lotto rettificato e i parametri LIS per i contratti di opzione e futures su azioni ordinarie Banca Monte Paschi Siena, di seguito i parametri rimodulati:

<i>Class</i>	<i>Multiplier</i>	<i>Share</i>	<i>Margin Interval</i>	<i>Futures Straddle Margin</i>	<i>Minimum Margin</i>	<i>Short Option Adjustment</i>
BMPS	1.000	EX	27,25%	50	5	20%
2BMPS	1.000	EX	27,25%	50	5	
BMPS1	5	RETT	27,25%	50	5	20%
BMPS2	5	RETT	27,25%	50	5	20%
2BMPS1	5	RETT	27,25%	50	5	
2BMPS2	5	RETT	27,25%	50	5	
BMPSA	1	CUM	27,25%		1	20%
BMPSB	1	CUM	27,25%		1	20%

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