

17 October 2022

IDEM – Capital Increase Banca Monte Paschi Siena ordinary shares

To the attention of: **Members of Derivatives Sections**

Priority: **High**

Topic: **Capital Increase of BMPS ordinary shares:**

Parameters required for the purpose of margining

Following the Borsa Italiana communication on Friday 14th October of the K factor, the adjusted lot size and the LIS parameters for the stock option and futures contracts on Banca Monte Paschi Siena ordinary shares, below the remodulated parameters:

<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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