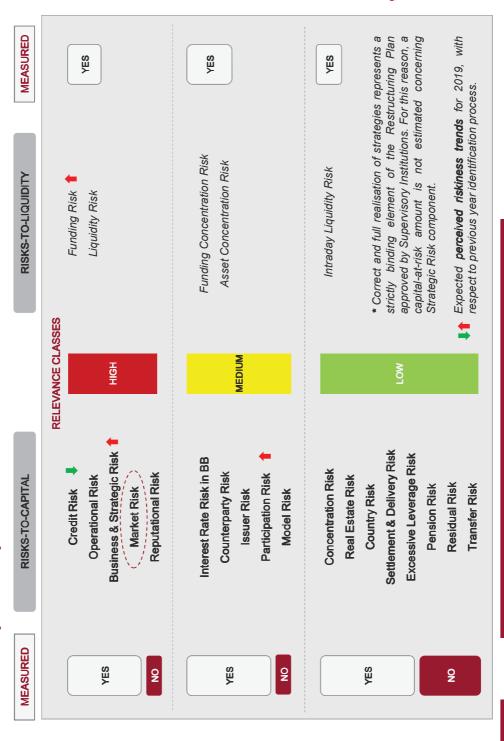
## MPS Group Risk Map - Risk Relevance Classification



## FOCUS: HIGH RISKS NOT MEASURED TREATMENT FOR NEW RAF

- Reputational Risk captured via Liquidity stress impacts and additional cost of funding;
- Model Risk, Emerging Risks → new potential risks (e.g. Cyber Crime Risk related to the business digitalization of MPS Restructuring Plan 2017-2021) included in Operational Risk or (e.g. potential governance failures) considered via specific internal Pillar2 Capital Buffer comprehensive add-on.





## MONTE DEI PASCHI DI SIENA Banca dal 1472