



Paris, 5<sup>th</sup> of March 2021

## Press release

### 2020 Supervisory Review and Evaluation Process (SREP) ECB notification following 2020 SREP

The European Central Bank notified the level of additional requirement in respect of P2R (Pillar 2 Requirement) for SFIL's Group, which will apply from 1 January 2021. Last year's requirement is maintained and stands at 0.75% for SFIL.

Taking into account the regulatory buffers, the minimum requirements applicable to SFIL on a consolidated basis are respectively 7.75% for the CET1 ratio, 9.25% for the Tier 1 ratio and 11.25% for the Total Capital ratio.

As of June 30, 2020, the SFIL Group consolidated CET1 and total capital ratios stand to 30,0% and 30,5%, respectively, **a level representing more than twice the minimum requirements set by the European supervisor.**

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