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| <p>Informazione Regolamentata n. 0035-75-2023</p> | <p>Data/Ora Inizio Diffusione 04 Dicembre 2023 08:33:35</p> | <p>Euronext Milan</p> |
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Societa' : BANCA MONTE DEI PASCHI DI SIENA

Identificativo : 184049

Informazione
Regolamentata

Nome utilizzatore : PASCHIN05 - Avv. Quagliana

Tipologia : 3.1

Data/Ora Ricezione : 04 Dicembre 2023 08:33:33

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Diffusione

Oggetto : BMPS: PRESS RELEASE

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| <i>Testo del comunicato</i> |
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Vedi allegato.

PRESS RELEASE**GROUP'S CAPITAL RATIOS WELL ABOVE THE MINIMUM CAPITAL
REQUIREMENTS REQUESTED BY ECB****PILLAR II CAPITAL GUIDANCE "P2G" REDUCED TO 1.15% FROM CURRENT 2.5%**

Siena, 4th December 2023 – Banca Monte dei Paschi di Siena ("BMPS") announces that it has received the final decision of the European Central Bank ("ECB") regarding the capital requirements to be respected starting from 1st January 2024, following the conclusion of the yearly Supervisory Review and Evaluation Process performed in 2023, related to 31st December 2022 reference date and to any other subsequent relevant information.

The Pillar II Capital *Guidance* "P2G" has been materially reduced to 1.15%, from the current level of 2.50%, as a consequence of the positive outcome of the 2023 EBA Stress Test.

BPMS further reminds that, following the recent conclusion of the process performed by Bank of Italy to identify the domestic systemic institutions licensed in Italy, the Bank is no more identified as O-SII and, therefore, starting from 1st January 2024, it will not be subject any more to the request of an additional capital buffer of 25 bps.

The overall minimum requirement in terms of Common Equity Tier 1 ratio decreases to 8.56%, the sum of P1R (4.50%), P2R (1.55%¹, invariato) and CBR (2.515%, decreasing since the Bank is no more identified as "O-SII").

Accordingly, the overall minimum requirement in terms of Total Capital ratio decreases to 13.27%.

On the basis of the financial statements as at 30th September 2023, the Bank is well above such requirements, with Group's capital ratios² of:

- 16.7% as Common Equity Tier 1 ratio vs a requirement of 8.56%;
- 20.2% as Total Capital ratio vs a requirement of 13.27%.

This press release will be available at www.gruppompis.it

¹ The additional Pillar 2 requirement, stable at 2.75%, must be filled in for 56.25% (1.55%) with CET1 capital – and for 75% with Tier 1 capital

² Including 3Q23 net profit.



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