

PRESS RELEASE

**MONTEPASCHI GROUP
COMPLETED TWO SYNTHETIC SECURITIZATION TRANSACTIONS**

Siena, 23 July 2021 - Today, Montepaschi Group completed two synthetic securitization transactions concerning, respectively, a portfolio of loans granted by Banca Monte dei Paschi di Siena S.p.A. (BMPS) to Italian corporates / SMEs, mainly classified in Stage 2, and a portfolio of specialized loans provided by MPS Capital Services Banca per le Imprese S.p.A., for a total amount of approximately € 1.4 billion.

Thanks to these securitisations, the Junior risk (for the transaction on specialized loans) and the Mezzanine risk (for both transactions) of the two portfolios will be transferred to a third party (the Christofferson Robb & Company fund - "CRC"), through a guarantee contract. The two deals, which have been notified to the supervisory authority for its assessment, will contribute to sustain Group's capital indicators in line with plans for 2021, and will make resources available to subsequently provide new credit to the economic and productive sectors.

The two securitisations represent the first transactions of this kind in Italy involving a portfolio of loans mainly classified as Stage 2, and a portfolio of specialized loans subject to the application, for prudential purposes, of the so-called "Supervisory Slotting Criteria", confirming the Montepaschi Group's innovative approach to credit portfolio management. BMPS structured the transactions with the support of Intesa Sanpaolo - through the IMI Corporate & Investment Banking Division - in the role of Arranger Placing Agent, and of Chiomenti in the role of Legal Advisor.

This press release shall be available on www.gruppomps.it

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