

## Capital add-on under Pillar 2 (P2G) set by the Polish Financial Supervision Authority

### current report no. 55/2023

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The Management Board of BNP Paribas Bank Polska S.A. ("Bank") hereby informs that on 14 December 2023, it received a letter from the Polish Financial Supervision Authority with the recommendation to limit the risk in the Bank's activities by maintaining own funds to cover the additional capital add-on ("P2G") at 0.67 p.p. on consolidated and 0.70 p.p. on a stand-alone level in order to absorb potential losses resulting from occurrence of stress conditions.

The recommendation should be fulfilled above the value of each own funds requirements referred to in Article 92.1 a-c of Regulation No. 575/2013, increased by the additional own funds requirement, referred to in Article 138.2.2 of the Banking Law Act and the combined buffer requirement, referred to in Article 55.4 of the Act on macroprudential supervision. The P2G capital add-on should be made up of the Common Equity Tier 1 capital only.

Taking into account the changes described above the total regulatory requirements are as follows:

- on a consolidated basis: 9.43 p.p. for Tier 1 capital ratio and 11.43 p.p. for the total capital ratio TCR,
- on a stand-alone basis: 9.46 p.p. and 11.46 p.p., respectively.

The Bank meets the above requirements as of the date of this report publication.

#### Legal basis

Article 17 item 1 of the MAR Regulation