

Banca Monte dei Paschi di Siena S.p.A. Restructuring Credit Event - Supplemental List (13 September 2017)

Auction in respect of the Updated 2003 Transactions (senior and subordinated transactions)

Please note that this is a Supplemental List only.

Deliverable Obligation Number	ISIN No.	Security Description	Maturity Date	Reference Entity	Issuer / Guarantor	Denomination
1	IT0005026213	EUR 450,000,000 Mixed Rate Notes due 2018	18-Jul-18	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 1,000
2	IT0005039299	EUR 500,000,000 Mixed Rate Notes due 2018	15-Sep-18	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 1,000
3	XS1051696398	EUR 1,000,000,000 Senior 3.625% Fixed Rate Notes due 2019	1-Apr-19	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 100,000 and integrals multiples of EUR 1,000 in excess thereof up to and including EUR 199,000.
4	IT0005120776	EUR 400,000,000 Mixed Rate Notes due 2019	10-Aug-19	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 1,000
5	IT0005082224	EUR 400,000,000 Step Up Bonds	16-Feb-20	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 1,000
6	XS0550728256	EUR 67,300,000 Fixed and Floating Rate Notes due 2020	10-Nov-20	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 50,000
7	IT0005082265	USD 250,000,000 Floating Rate Notes with Cap and Floor in USD due 2021	26-Feb-21	Banca Monte dei Paschi di Siena S.p.A.	Issuer	EUR 2,000
8	XS0406990316	EUR 1,550,000,000 Callable and Puttable Floating Rate Notes due 2023	29-Dec-23	Banca Monte dei Paschi di Siena S.p.A.	Guarantor	EUR 50,000 and integrals multiples of EUR 1,000 in excess thereof up to and including EUR 99,000.

Notes:

1. The Permissible Deliverable Obligation for Bucket 1 is the Deliverable Obligation identified by Deliverable Obligation Number 1-5 (inclusive) above.
2. The Permissible Deliverable Obligations for Bucket 2 are the Deliverable Obligations identified by Deliverable Obligation Numbers 1-7 (inclusive) above.
3. The Permissible Deliverable Obligations for Bucket 3 are the Deliverable Obligations identified by Deliverable Obligation Numbers 1-8 (inclusive) above.