

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

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

FIRM VOTES

Deliverable Obligation Number	ISIN No.	Security Description	Maturity Date	Reference Entity	Issuer / Guarantor	Denomination	Bank of America	Barclays Bank	BNP Paribas	Citibank	Credit Suisse	Deutsche Bank	Goldman Sachs	JPMorgan	Mizuho	Societe Generale	Alliance Bernstein	Citadel	Cyrus Capital	Elliott	PIMCO
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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.	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
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	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes

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.