

Deriv/SERV Banca Monte dei Paschi di Siena S.p.A. Triggered Transaction Data

Please be advised that, following the publication on 13 October 2017 of the Final List of Deliverable Obligations for the Banca Monte dei Paschi di Siena S.p.A. Restructuring Credit Event by the EMEA Determinations Committee, Deriv/SERV confirms the following triggering data for the above event as of 20 October 2017 (being the applicable Buyer Exercise Cut-off Date):

Updated 2003 Transactions (Senior and Subordinated Transactions)

Maturity Bucket: 2.5Y

Cumulative Triggered Transactions¹: 2910

Maturity Bucket: Seller

Cumulative Triggered Transactions¹: 354

Please see List of Maturity Buckets and Range of Scheduled Termination Dates published on the Banca Monte dei Paschi di Siena S.p.A. DC Credit Event webpage for the range of Scheduled Termination Dates of the Triggered Transactions falling into each of the Maturity Buckets listed above.²

¹ Such triggered transactions represent all Warehouse Transactions, regardless of status, which satisfy the conditions for "Triggered Transactions" as set out in the Relevant Transaction and Triggered Transaction Data Guidelines.

² <https://dc.isda.org/documents/2017/10/banca-mps-2003-maturity-buckets-note.pdf>