

General Bank Data			
<b>Section 1: General Information</b>		<b>Response</b>	
a. General information provided by the national supervisor:			
(1) Country code	IT		1.a.(1)
(2) Bank name	Banca Monte dei Paschi di Siena		1.a.(2)
b. General information provided by the reporting institution:			
(1) Reporting date (yyyy-mm-dd)	31/12/2013		1.b.(1)
(2) Reporting currency	EUR		1.b.(2)
(3) Euro conversion rate	1.0000		1.b.(3)
(4) Reporting unit	1		1.b.(4)
(5) Accounting standard	IFRS		1.b.(5)
(6) Location of public disclosure	<a href="http://b.mps.it/go/GSIBs">http://b.mps.it/go/GSIBs</a>		1.b.(6)
<b>Size Indicator</b>			
<b>Section 2: Total Exposures</b>		<b>Amount</b>	
a. Counterparty exposure of derivatives contracts (method 1)		2 538 301 622	2.a.
b. Gross value of securities financing transactions (SFTs)		6 541 735 000	2.b.
c. Counterparty exposure of SFTs		4 758 944 343	2.c.
d. Other assets		182 836 524 000	2.d.
(1) Securities received in SFTs that are recognised as assets		0	2.d.(1)
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))		196 675 504 965	2.e.
f. Potential future exposure of derivative contracts (method 1)		2 893 898 546	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF		42 896 064 529	2.g.
(1) Unconditionally cancellable credit card commitments		0	2.g.(1)
(2) Other unconditionally cancellable commitments		42 896 064 529	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF		152 622 831	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF		7 695 594 067	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF		3 624 880 641	2.j.
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))		18 656 602 538	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance sheet assets		96 761 077	2.l.(1)
(2) Potential future exposure of derivatives contracts		0	2.l.(2)
(3) Unconditionally cancellable commitments		0	2.l.(3)
(4) Other off-balance sheet commitments		0	2.l.(4)
(5) Investment value in the consolidated entities		45 701 369	2.l.(5)
m. Regulatory adjustments		4 200 389 671	2.m.
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)		211 182 777 539	2.o.
<b>Interconnectedness Indicators</b>			
<b>Section 3: Intra-Financial System Assets</b>		<b>Amount</b>	
a. Funds deposited with or lent to other financial institutions		14 313 631 000	3.a.
(1) Certificates of deposit		0	3.a.(1)
b. Undrawn committed lines extended to other financial institutions		5 729 494 471	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities		316 915 830	3.c.(1)
(2) Senior unsecured debt securities		2 801 223 067	3.c.(2)
(3) Subordinated debt securities		1 203 551 567	3.c.(3)
(4) Commercial paper		0	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)		1 300 911 567	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)		0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions		6 345 739 542	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value (include collateral held if it is within the master netting agreement)		699 915 066	3.e.(1)
(2) Potential future exposure		2 672 888 822	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))		35 384 270 932	3.f.
<b>Section 4: Intra-Financial System Liabilities</b>		<b>Amount</b>	
a. Deposits due to depository institutions		2 463 518 000	4.a.
b. Deposits due to non-depository financial institutions		2 560 151 458	4.b.
c. Undrawn committed lines obtained from other financial institutions		0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions		24 373 684 259	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)		4 166 688 334	4.e.(1)
(2) Potential future exposure		4 384 133 341	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))		37 948 175 392	4.g.
<b>Section 5: Securities Outstanding</b>		<b>Amount</b>	
a. Secured debt securities		3 886 520 251	5.a.
b. Senior unsecured debt securities		31 200 077 749	5.b.
c. Subordinated debt securities		4 940 020 000	5.c.
d. Commercial paper		0	5.d.
e. Certificates of deposit		257 701 079	5.e.
f. Common equity		2 092 867 979	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.		4 739 685 000	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)		47 116 872 058	5.i.
<b>Substitutability/Financial Institution Infrastructure Indicators</b>			
<b>Section 6: Payments made in the reporting year (excluding intragroup payments)</b>		<b>Reported in</b>	<b>Amount in specified currency</b>
a. Australian dollars	AUD	AUD 136,285,125	99 371 762
b. Brazilian real	BRL	BRL 0	0
c. Canadian dollars	CAD	CAD 119,186,900	87 186 721
d. Swiss francs	CHF	CHF 1,788,838,001	1 453 158 488
e. Chinese yuan	CNY	CNY 265,939,492	32 581 665
f. Euros	EUR	EUR 362,466,947,298	362 466 947 298
g. British pounds	GBP	GBP 15,965,385,455	18 803 096 567
h. Hong Kong dollars	HKD	HKD 20,374,621,259	1 978 554 349
i. Indian rupee	INR	INR 138,285,374	1 785 517
j. Japanese yen	JPY	JPY 38,326,500,402	296 235 180
k. Swedish krona	SEK	SEK 216,645,139	25 051 211
l. United States dollars	USD	USD 530,136,793,684	399 317 202 381
n. Payments activity indicator (sum of items 6.a through 6.l)			784 561 171 138
<b>Section 7: Assets Under Custody</b>		<b>Amount</b>	
a. Assets under custody indicator			117 544 511 000
<b>Section 8: Underwritten Transactions in Debt and Equity Markets</b>		<b>Amount</b>	
a. Equity underwriting activity			13 800 000
b. Debt underwriting activity			12 424 033 000
c. Underwriting activity indicator (sum of items 8.a and 8.b)			12 437 833 000

General Bank Data		
<b>Section 1: General Information</b>		
a. General information provided by the national supervisor:	<b>Response</b>	
(1) Country code	IT	1.a.(1)
(2) Bank name	Banca Monte dei Paschi di Siena	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	<a href="http://b.mps.it/go/GSIBs">http://b.mps.it/go/GSIBs</a>	1.b.(6)
<b>Complexity Indicators</b>		
<b>Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives</b>		
	<b>Amount</b>	
a. OTC derivatives cleared through a central counterparty	169 094 085 312	9.a.
b. OTC derivatives settled bilaterally	163 225 905 820	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	332 319 991 132	9.c.
<b>Section 10: Trading and Available-for-Sale Securities</b>		
	<b>Amount</b>	
a. Held-for-trading securities (HFT)	7 058 799 000	10.a.
b. Available-for-sale securities (AFS)	23 680 249 000	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	29 116 127 000	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	932 803 000	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	690 118 000	10.f.
<b>Section 11: Level 3 Assets</b>		
	<b>Amount</b>	
a. Level 3 assets indicator	690 606 000	11.a.
<b>Cross-Jurisdictional Activity Indicators</b>		
<b>Section 12: Cross-Jurisdictional Claims</b>		
	<b>Amount</b>	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	8 804 166 239	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	8 804 166 239	12.c.
<b>Section 13: Cross-Jurisdictional Liabilities</b>		
	<b>Amount</b>	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	36 868 997 721	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	15 185 085 992	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1 652 607 747	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	23 336 519 476	13.d.
<b>Additional Indicators</b>		