

Bank name:

Banca Monte dei Paschi di Siena

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	IT	1.a.(1)
(2) Bank name	1002	MonteDeiPaschi	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://b.mps.it/go/qsibs14	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	2,912,399	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	8,067,085	2.b.
c. Counterparty exposure of SFTs	1014	7,242,840	2.c.
d. Other assets	1015	167,129,007	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	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))	1017	185,351,331	2.e.
f. Potential future exposure of derivative contracts	1018	2,717,227	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	39,027,326	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	39,027,326	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	849,490	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	6,948,803	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	3,459,221	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))	1025	17,877,473	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	185,104	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	2,029,386	2.m.
n. 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)	1032	201,384,522	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	12,795,456	3.a.
(1) Certificates of deposit	1034	8,991	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	5,473,206	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	986,309	3.c.(1)
(2) Senior unsecured debt securities	1037	1,383,278	3.c.(2)
(3) Subordinated debt securities	1038	549,597	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,286,404	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	7,879,651	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,246,748	3.e.(1)
(2) Potential future exposure	1044	3,094,046	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))	1045	37,694,694	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	1,269,648	4.a.
b. Deposits due to non-depository financial institutions	1047	2,244,529	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	29,457,038	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,342,129	4.e.(1)
(2) Potential future exposure	1051	535,809	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	35,849,153	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	16,420,000	5.a.
b. Senior unsecured debt securities	1054	26,056,670	5.b.
c. Subordinated debt securities	1055	4,833,194	5.c.
d. Commercial paper	1056	0	5.d.
e. Certificates of deposit	1057	323,144	5.e.
f. Common equity	1058	2,404,762	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,780,206	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	51,817,976	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 241,061	1061	163,897	6.a.
b. Brazilian real	BRL	BRL 308	1062	99	6.b.
c. Canadian dollars	CAD	CAD 328,900	1063	224,518	6.c.
d. Swiss francs	CHF	CHF 2,139,398	1064	1,761,454	6.d.
e. Chinese yuan	CNY	CNY 199,599	1065	24,429	6.e.
f. Euros	EUR	EUR 629,457,389	1066	629,457,389	6.f.
g. British pounds	GBP	GBP 17,676,617	1067	21,937,749	6.g.
h. Hong Kong dollars	HKD	HKD 5,374,986	1068	522,560	6.h.
i. Indian rupee	INR	INR 8,140	1069	101	6.i.
j. Japanese yen	JPY	JPY 28,639,062	1070	204,223	6.j.
k. Swedish krona	SEK	SEK 570,099	1071	62,682	6.k.
l. United States dollars	USD	USD 88,703,024	1072	66,876,807	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	721,235,907	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	171,273,129	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	46,354	8.a.
b. Debt underwriting activity	1076	2,615,955	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,662,309	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	27,701,136	9.a.
b. OTC derivatives settled bilaterally	1079	172,608,971	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	200,310,106	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	6,113,548	10.a.
b. Available-for-sale securities (AFS)	1082	22,847,582	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	9,953,772	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	30,859	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	18,976,499	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	362,380	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	9,972,756	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	22,171,397	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	834,641	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	1,699,201	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	23,035,957	13.c.

Ancillary Data