



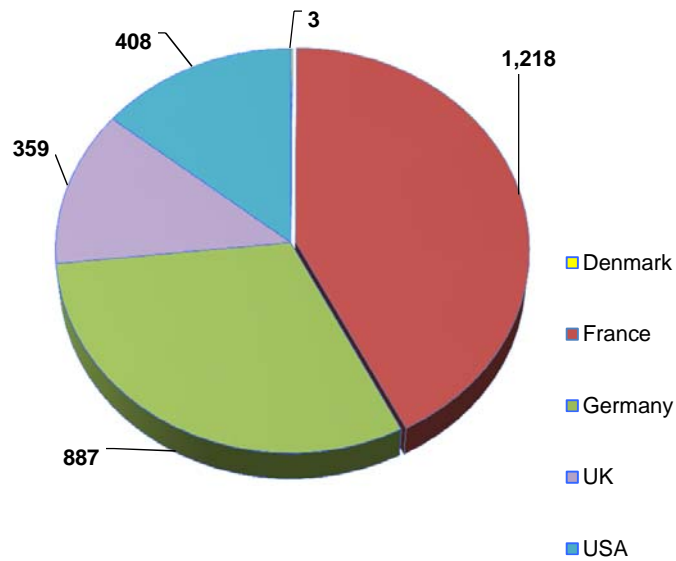
**BNP PARIBAS**

# BNP Paribas Public Sector SCF

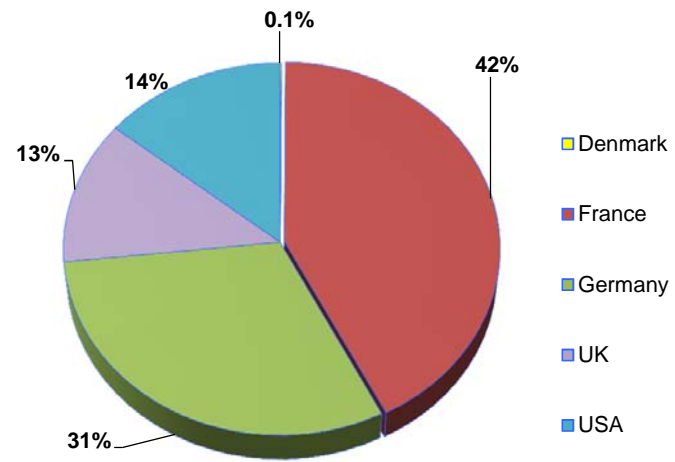
Investor Report - June 2015

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %



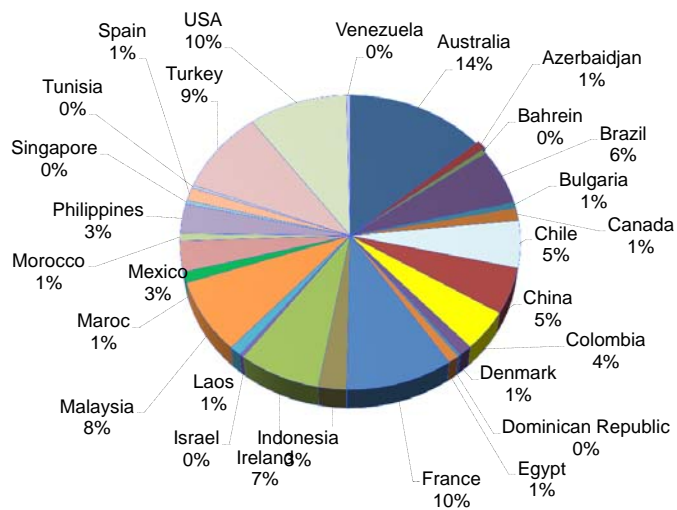
## a. Diversity of guarantors (continued)

Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
Denmark	1	1	3
France	146	50	1,218
Germany	70	36	887
UK	46	14	359
USA	45	12	408
<b>Total</b>	<b>308</b>	<b>113</b>	<b>2,875</b>

100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets side.

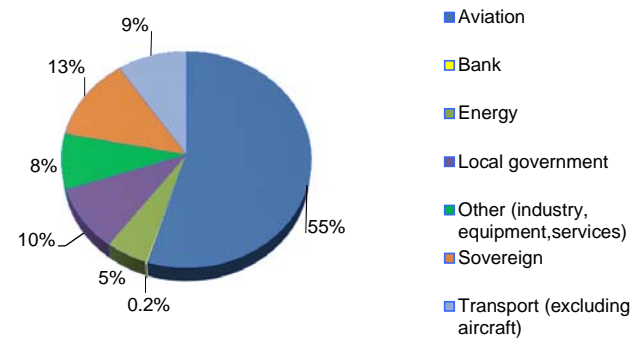
b. Diversity of borrowers

**Borrowers by region (amount in %)**



- Australia
- Azerbaijan
- Bahrain
- Brazil
- Bulgaria
- Canada
- Chile
- China
- Colombia
- Denmark
- Dominican Republic
- Egypt
- France
- Indonesia
- Ireland
- Israel
- Laos
- Malaysia
- Maroc
- Mexico
- Morocco
- Philippines
- Singapore
- Spain
- Tunisia
- Turkey
- USA
- Venezuela

**Borrowers by industry (amount in %)**



**Five largest borrower/guarantor couples**

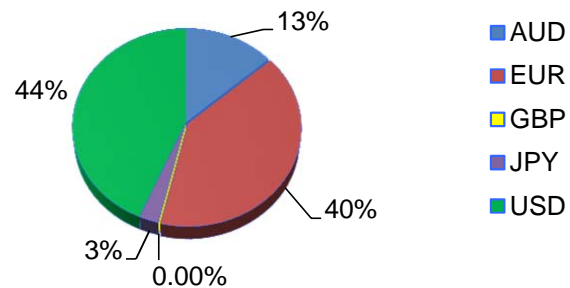
Total amount Mln €equ	Total amount Mln €eq
258	9%
227	8%
211	7%
171	6%
159	6%

c. Pool seasoning

Seasoning (years)	Total amount MIn €eq	Total loan balance %
0<=..<2	97	3%
2<=..<4	276	10%
4<=..<6	1,510	53%
6<=..<8	538	19%
8<=..<10	266	9%
..>=10	188	7%
<b>Total</b>	<b>2,875</b>	<b>100%</b>

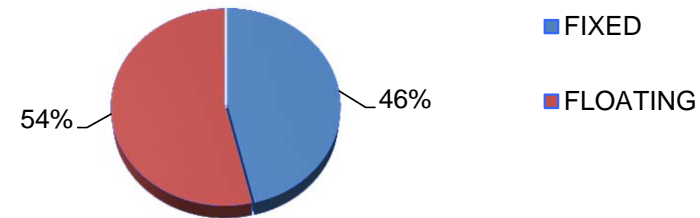
d. Currency split

Currency split (in %)

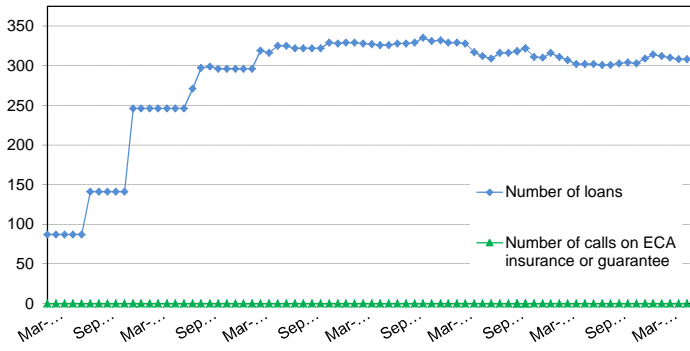


e. Rate type split

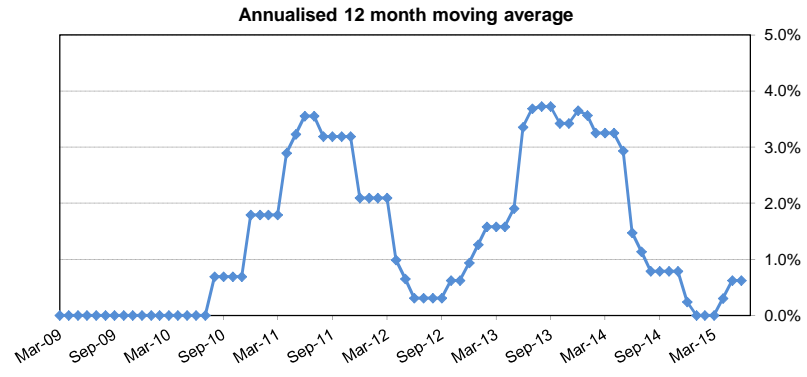
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee

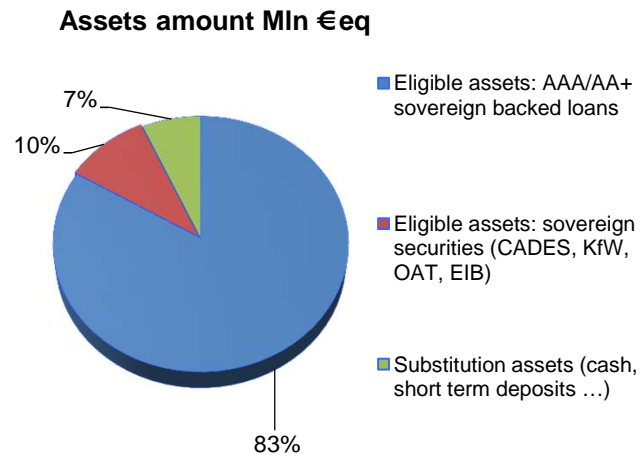


g. Prepayment rate



Securities	ISIN	Maturity date	Currency	Total amount Mln €eq	DBRS rating	Fitch rating	Moody's rating	S&P rating
KfW 07/2015	DE0002760956	04/07/2015	EUR	50,000,000		AAA	Aaa	AAA
EIB 28/09/2022	XS0544644957	28/09/2022	EUR	45,000,000		AAA	Aaa	AAA
(KfW) 17/10/2019	DE000A1RET23	17/10/2019	EUR	75,000,000		AAA	Aaa	AAA
(KfW) 15/01/2020	DE000A1RET49	15/01/2020	EUR	80,000,000		AAA	Aaa	AAA
(KfW) 15/01/2021	DE000A1R07V3	15/01/2021	EUR	85,000,000		AAA	Aaa	AAA

## a. Assets overview



## c. Eligible assets: Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	2,402	75%
yes	808	25%
<b>Total</b>	<b>3,210</b>	<b>100%</b>

## b. Asset overcollateralisation

Ratio	Minimum	Current
Legal coverage ratio	105%	116.6%
Overcollateralisation ratio	105,5% (*)	148.1%

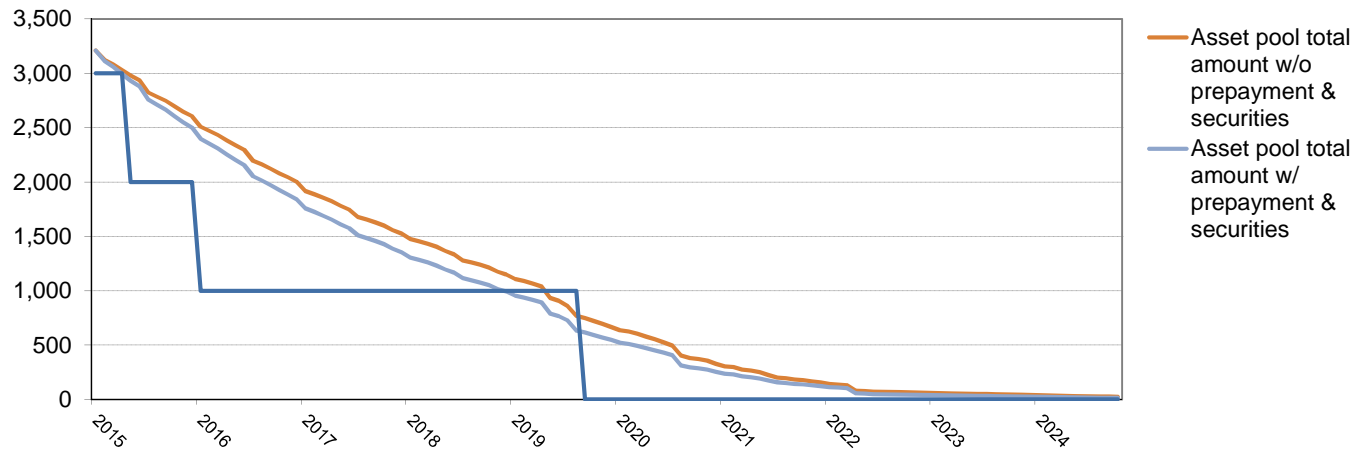
(\*) BNP Paribas SA hereby commits to maintain eligible assets, substitution assets and/or cash collateral in an aggregate amount representing not less than the product of (i) the outstanding Obligations Foncières and (ii) 105.5%.



d. Obligations Foncières issuance overview

Issuance	ISIN	Issue date	Maturity date	Remaining maturity (years)	Currency	Interest type	Coupon	Current amount (€eq)
Series 2	FR0010859967	4023500%	26/02/2020	4.7	EUR	Fixed	3.8%	1,000,000,000
Series 3	FR0010955377	4047300%	22/10/2015	0.3	EUR	Fixed	2.3%	1,000,000,000
Series 4	FR0011059930	4070300%	09/06/2016	0.9	EUR	Fixed	3.1%	1,000,000,000

e. Amortisation profile



N.B. At 2024 year-end there remain eligible assets representing less than 1% of current outstanding