



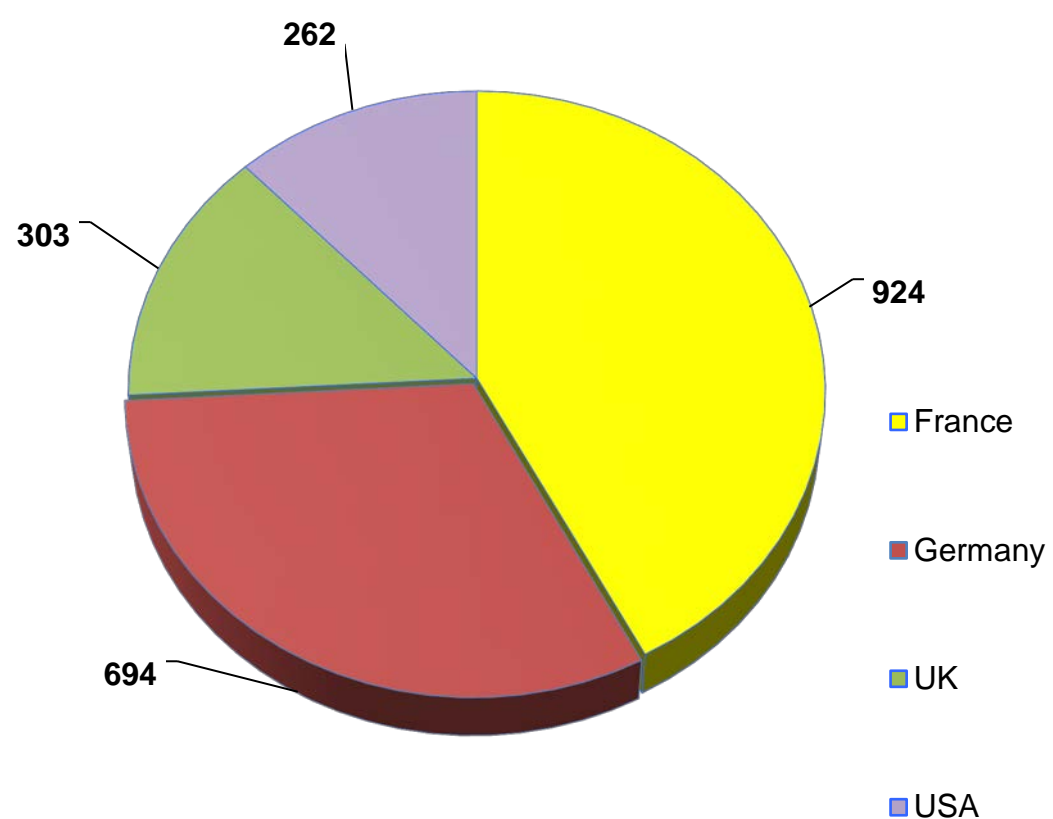
**BNP PARIBAS**

# BNP Paribas Public Sector SCF

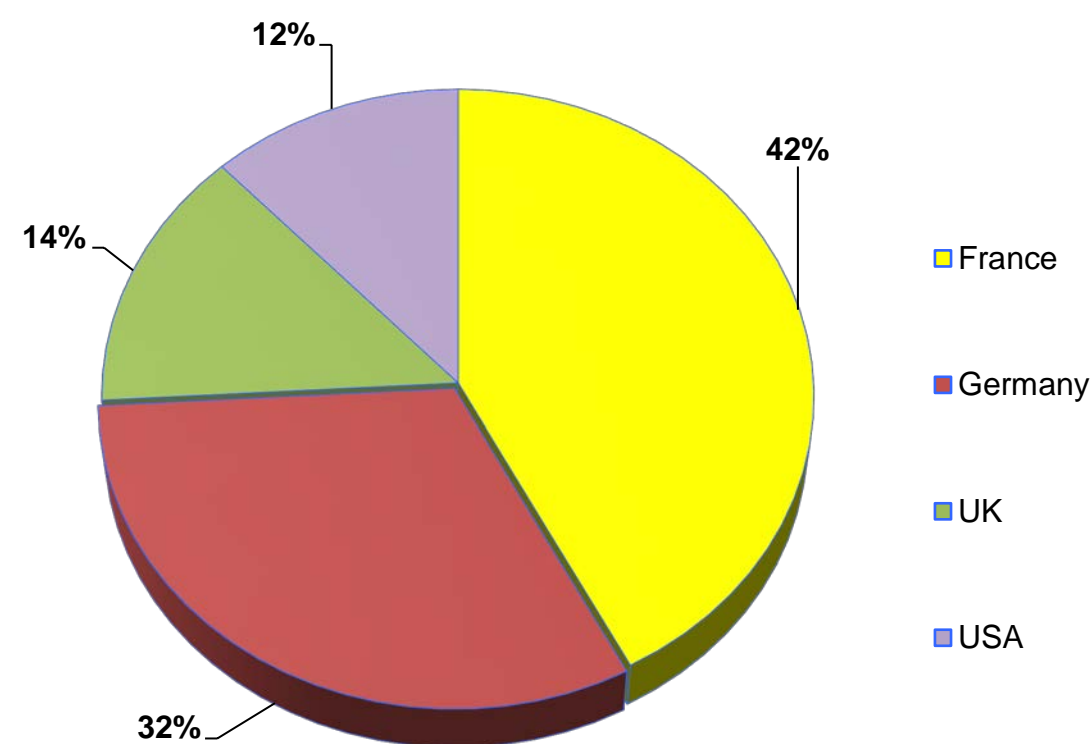
Investor Report - June 2016

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %

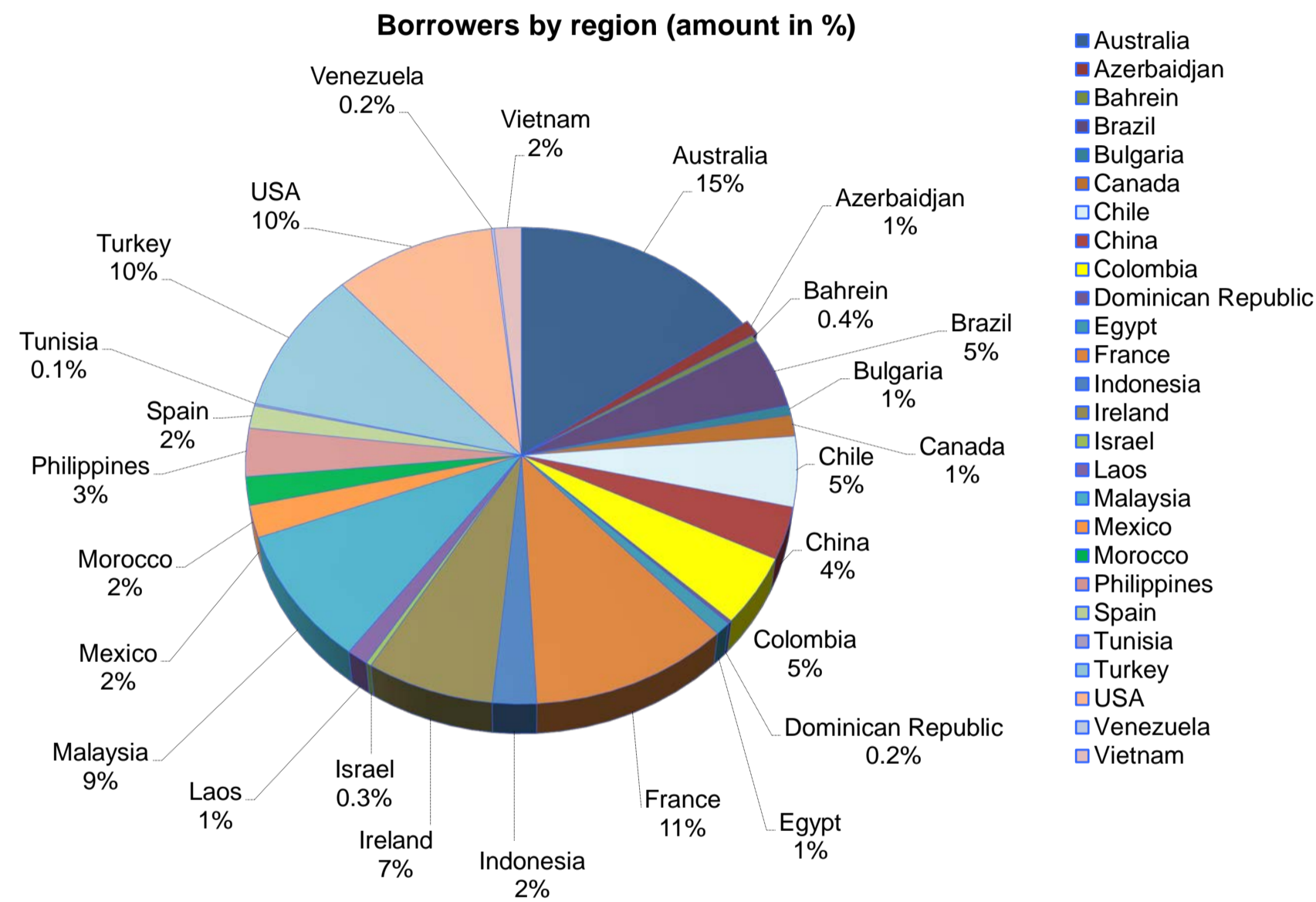


## a. Diversity of guarantors (continued)

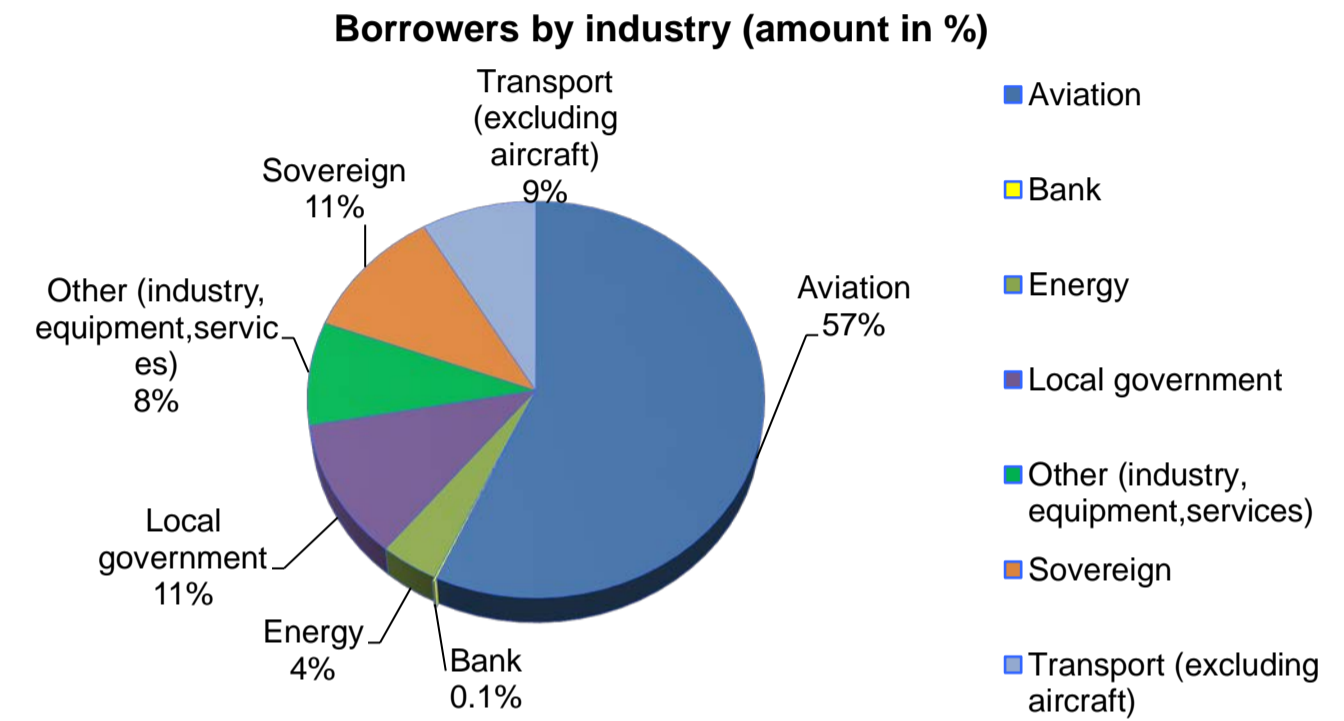
Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	113	59	924
Germany	67	33	694
UK	43	13	303
USA	38	9	262
<b>Total</b>	<b>261</b>	<b>114</b>	<b>2,183</b>

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

b. Diversity of borrowers



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



**Five largest borrower/guarantor couples**

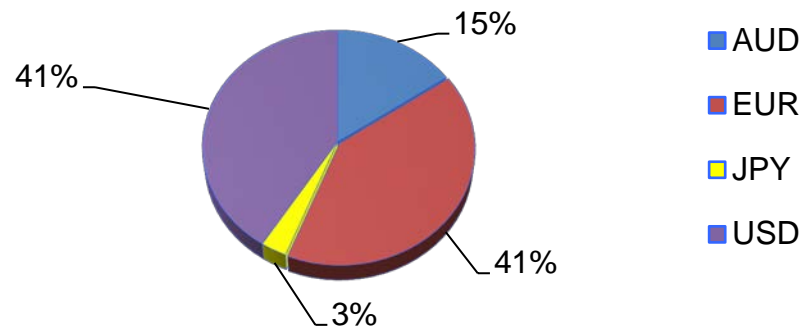
Total amount Mln €eq	Total amount Mln €eq
200	9%
157	7%
147	7%
101	5%
93	4%

c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	0	0%
2<=..<4	127	6%
4<=..<6	601	28%
6<=..<8	1,188	54%
8<=..<10	144	7%
..>=10	124	6%
<b>Total</b>	<b>2,183</b>	<b>100%</b>

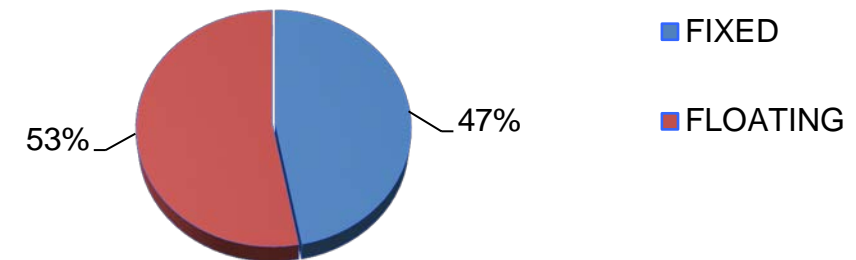
d. Currency split

Currency split (in %)

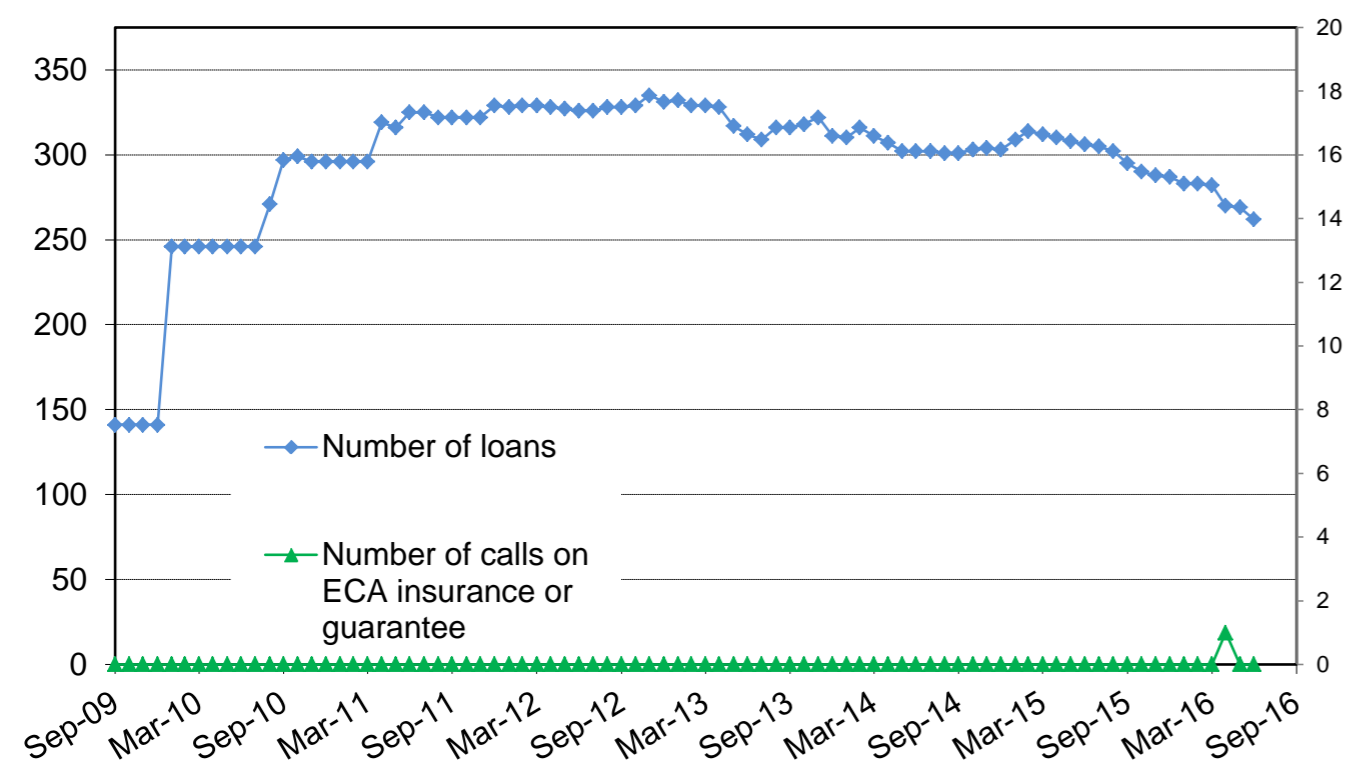


e. Rate type split

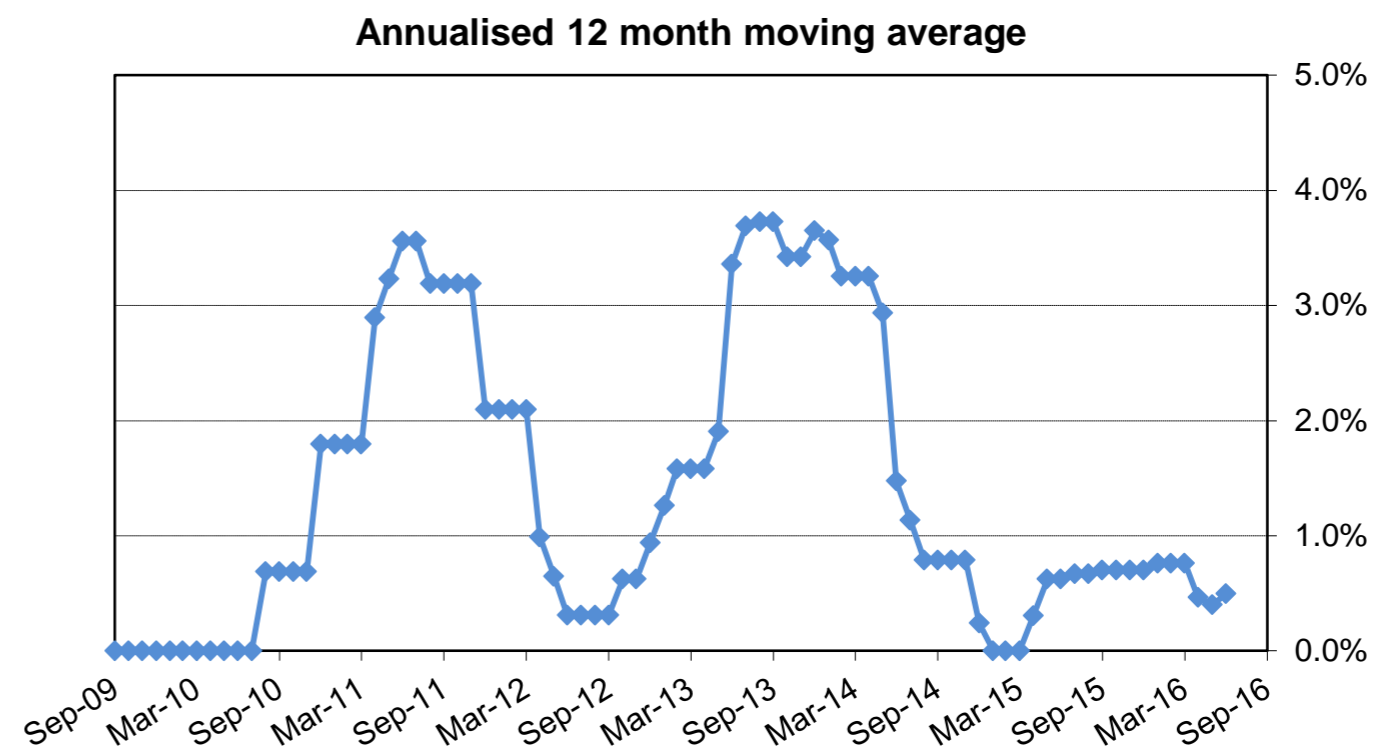
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee



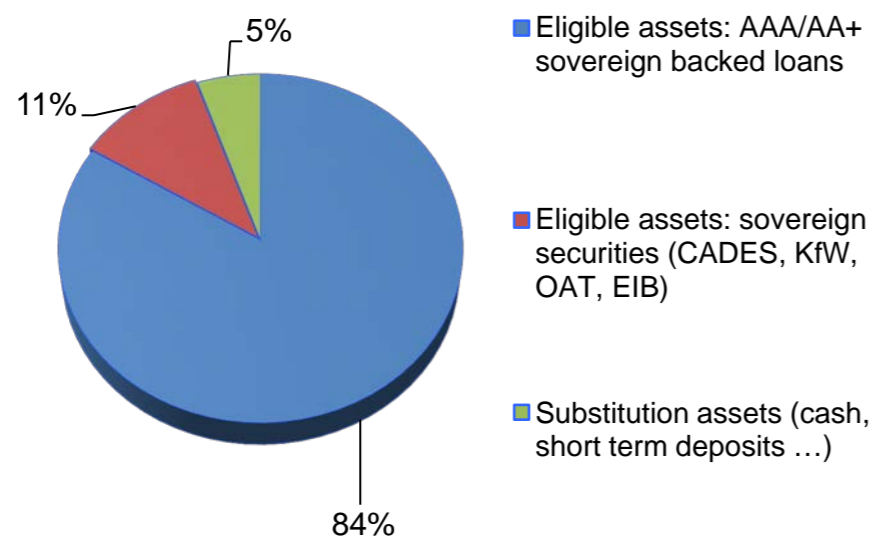
g. Prepayment rate



Securities	ISIN	Maturity date	Currency	Total amount Mln €eq	DBRS rating	Fitch rating	Moody's rating	S&P rating
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

Assets amount Mln €eq



## b. Asset overcollateralisation

Ratio	Minimum	Current
Legal coverage ratio	105%	143.7%
Overcollateralisation ratio	105,5% (*)	260.6%

(\*) 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%.

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

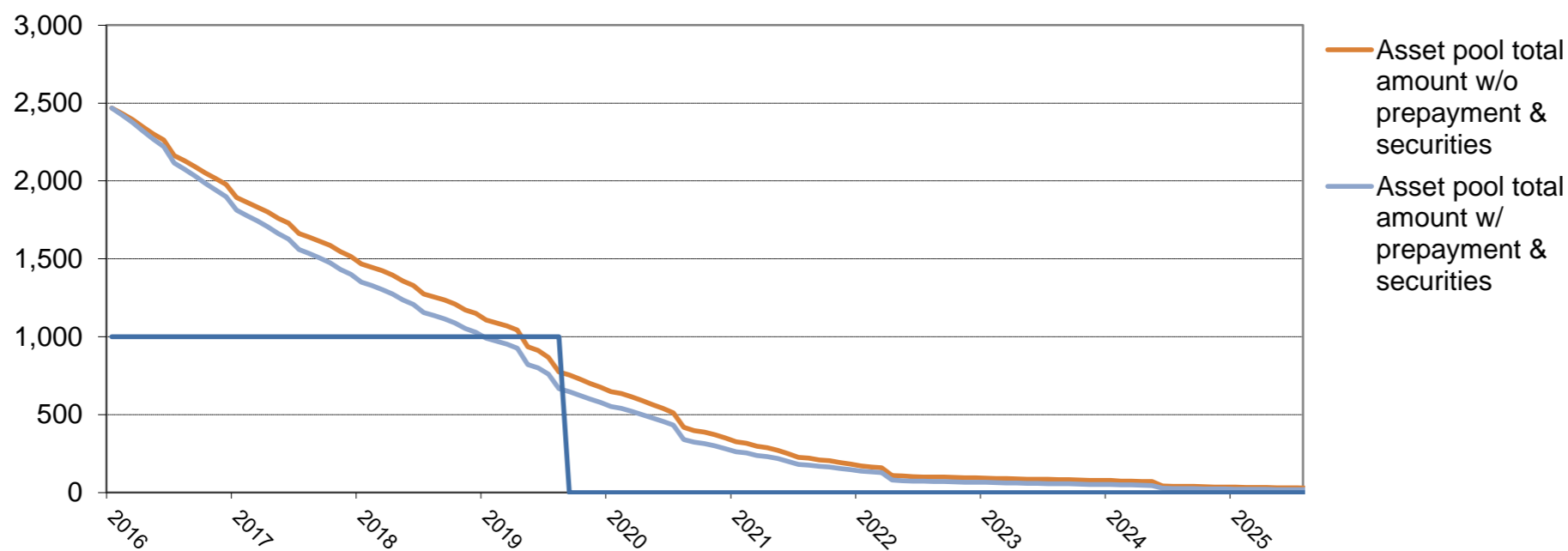
FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	2,363	96%
yes	105	4%
Total	2,468	100%



d. Obligations Foncières issuance overview

Issuance	ISIN	Issue date	Maturity date	Remaining maturity (years)	Currency	Interest type	Coupon	Current amount (€eq)
Series 2	FR0010859967	26/02/2010	26/02/2020	3.7	EUR	Fixed	3.8%	1,000,000,000

e. Amortisation profile



N.B. At 2025 mid-year there remain eligible assets representing less than 1% of current outstanding