



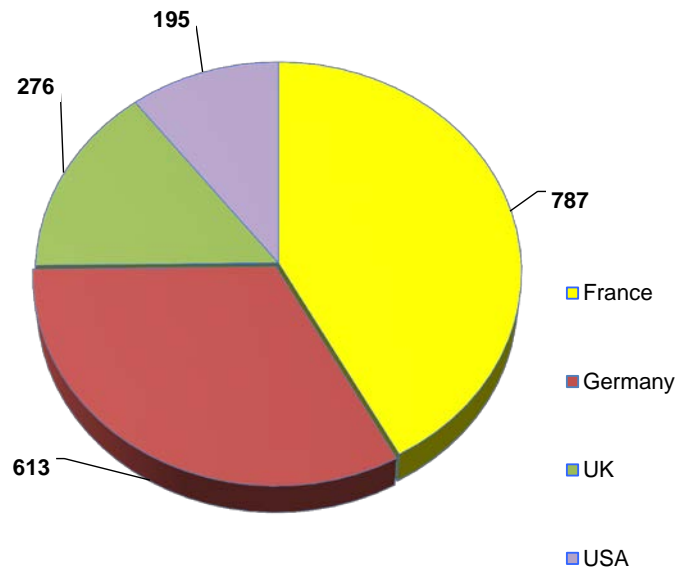
**BNP PARIBAS**

# BNP Paribas Public Sector SCF

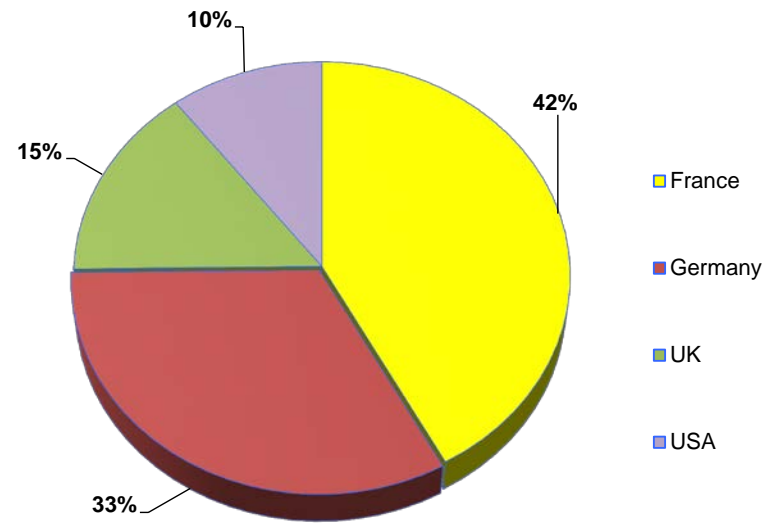
Investor Report - December 2016

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %



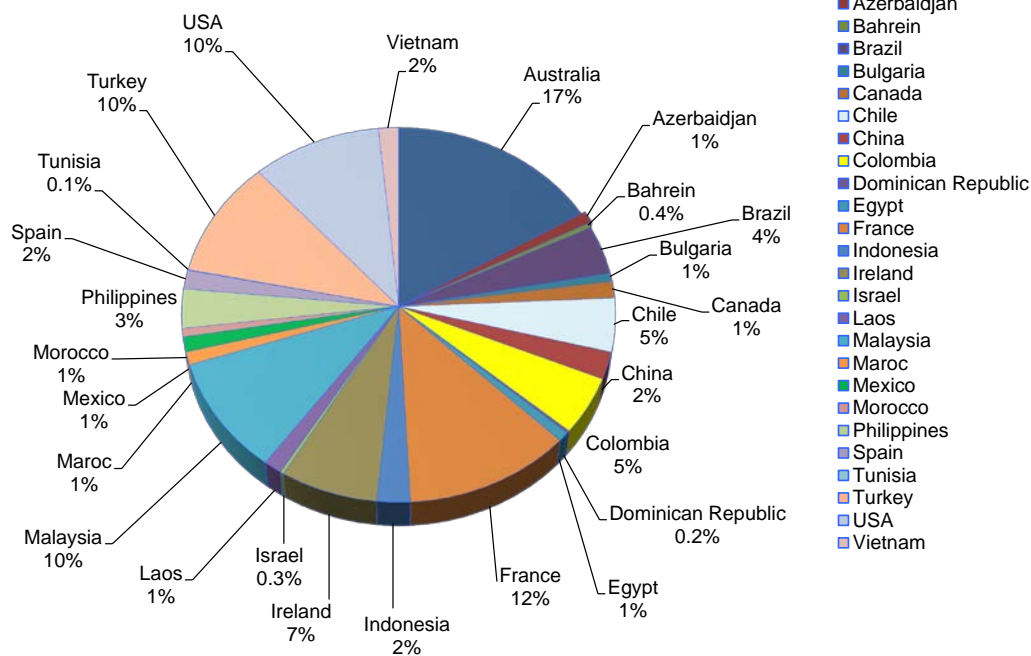
## a. Diversity of guarantors (continued)

Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	100	57	787
Germany	61	32	613
UK	42	13	276
USA	31	8	195
<b>Total</b>	<b>234</b>	<b>110</b>	<b>1,872</b>

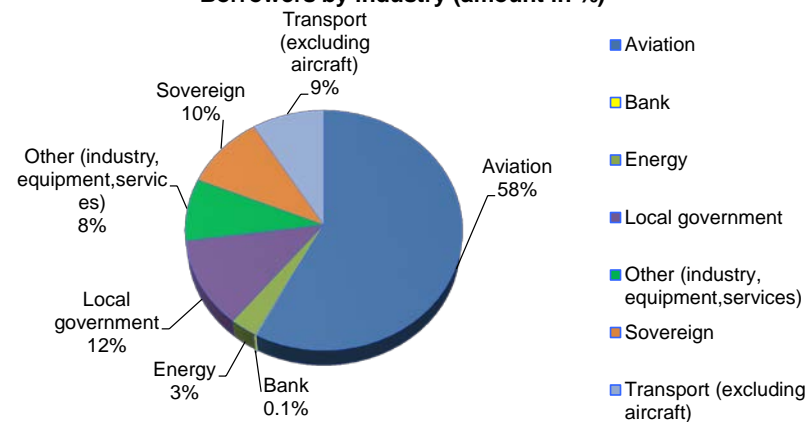
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets side.

b. Diversity of borrowers

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



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



**Five largest borrower/guarantor couples**

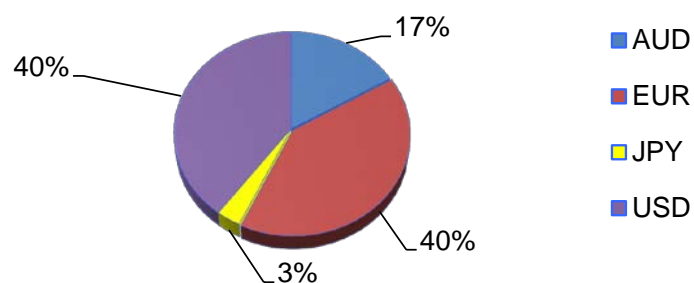
Total amount Mln €equ	Total amount %
185	10%
170	9%
131	7%
92	5%
80	4%

## c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	0	0%
2<=..<4	68	4%
4<=..<6	282	15%
6<=..<8	1,194	64%
8<=..<10	215	12%
..>=10	113	6%
<b>Total</b>	<b>1,872</b>	<b>100%</b>

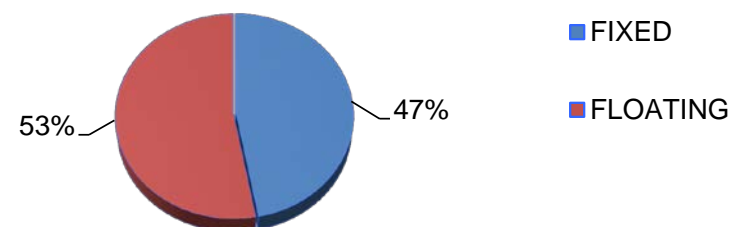
## d. Currency split

Currency split (in %)

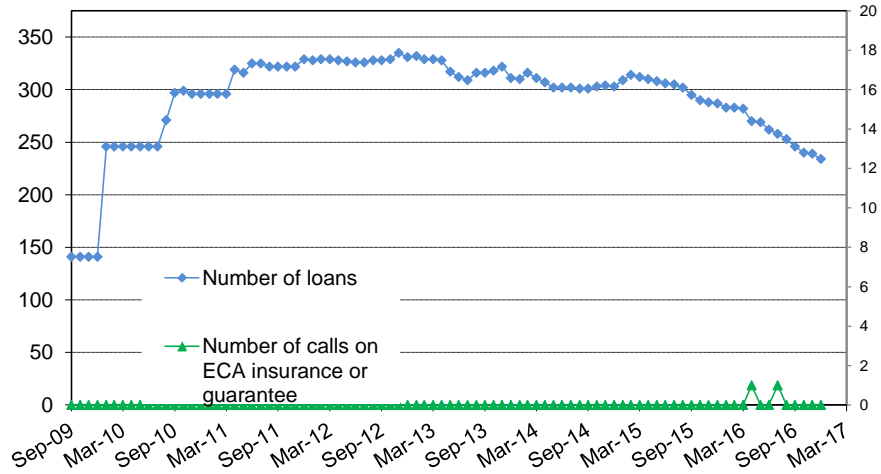


## e. Rate type split

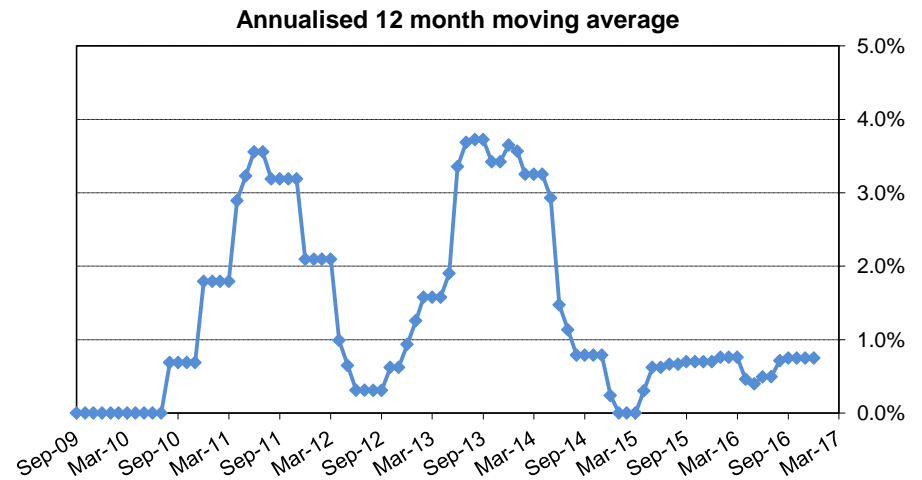
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee



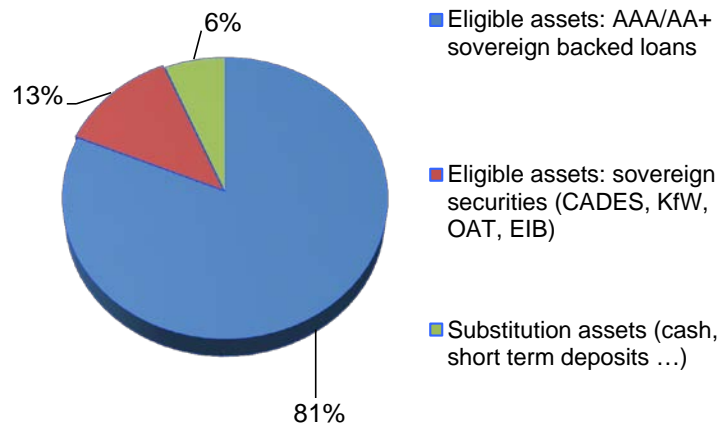
g. Prepayment rate



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



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

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	2,092	97%
yes	65	3%
<b>Total</b>	<b>2,157</b>	<b>100%</b>

## b. Asset overcollateralisation

Ratio	Minimum	Current
Legal coverage ratio	105%	221.9%
Overcollateralisation ratio	105,5% (*)	230.1%

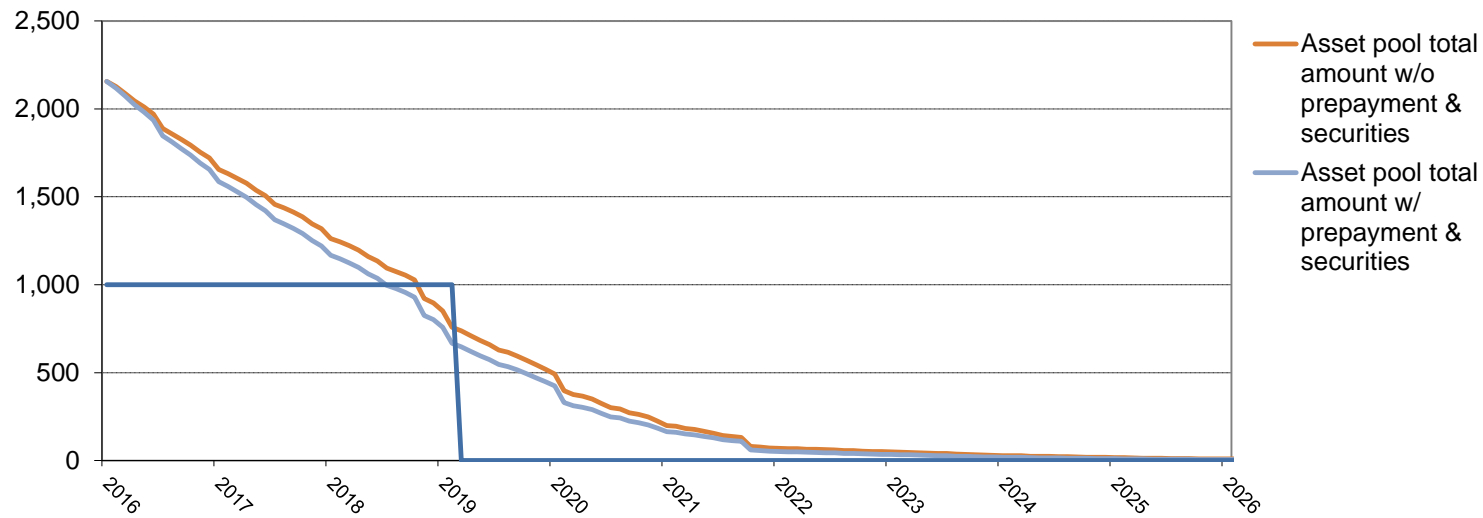
(\*) BNP Paribas SA hereby commits to maintain eligible assets, substitution assets and/or cash collateral in an aggregate amount representing not less than the product of (i) the outstanding Obligations Foncières and (ii) 105.5%.



d. Obligations Foncières issuance overview

Issuance	ISIN	Issue date	Maturity date	Remaining maturity (years)	Currency	Interest type	Coupon	Current amount (€eq)
Series 2	FR0010859967	26/02/2010	26/02/2020	3.2	EUR	Fixed	3.8%	1,000,000,000

e. Amortisation profile



N.B. At end 2026 there remain eligible assets representing less than 1% of current outstanding