



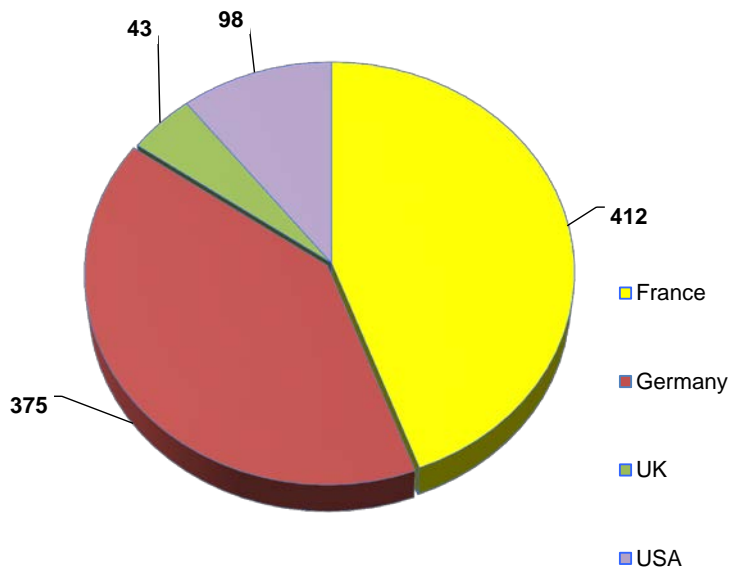
BNP PARIBAS

BNP Paribas Public Sector SCF

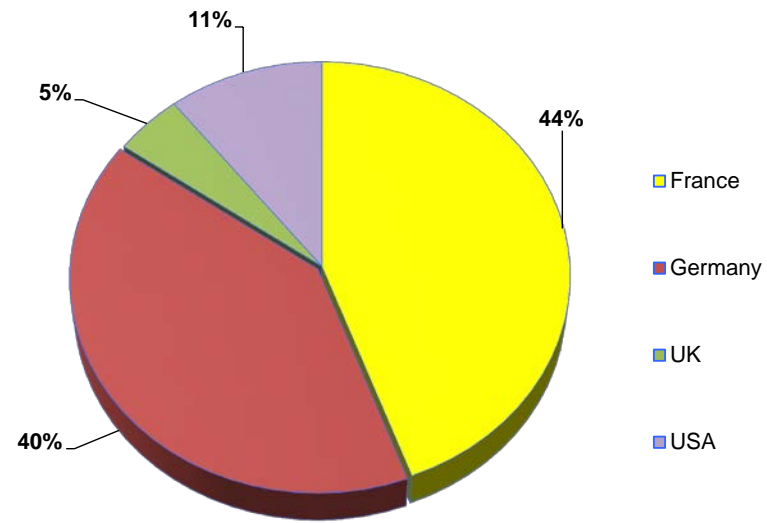
Investor Report - September 2018

a. Diversity of sovereign guarantors

Guarantor total amount MIn €equivalent



Guarantor %

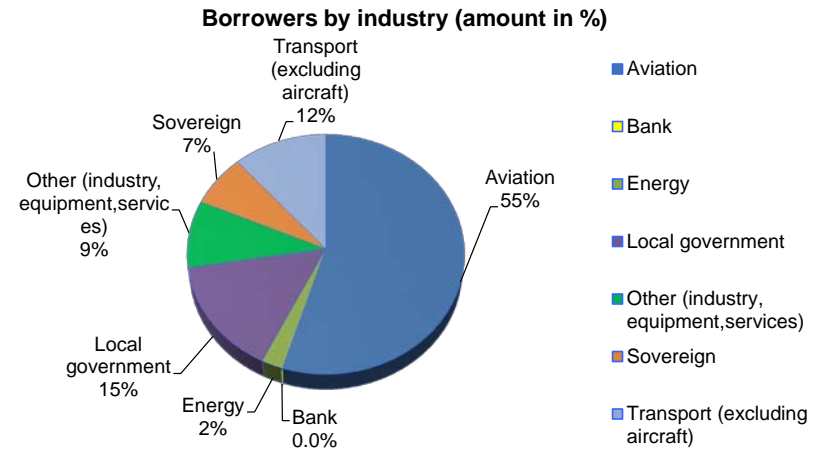
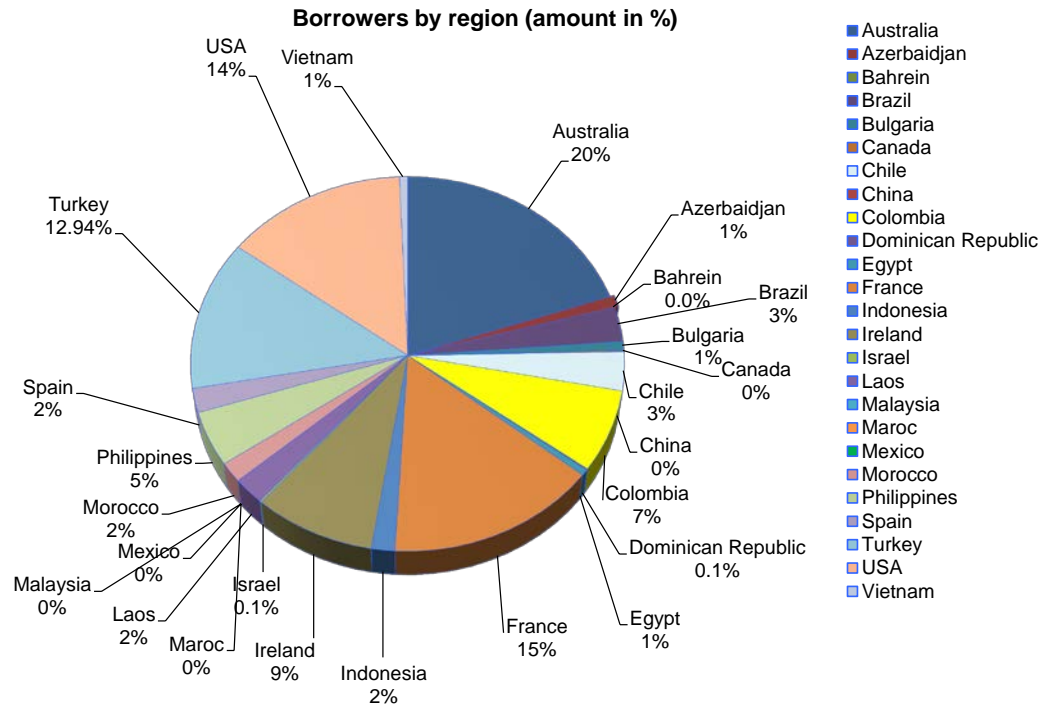


a. Diversity of guarantors (continued)

Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	46	30	412
Germany	32	22	375
UK	12	6	43
USA	19	4	98
Total	109	62	928

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

b. Diversity of borrowers



Five largest borrower/guarantor couples

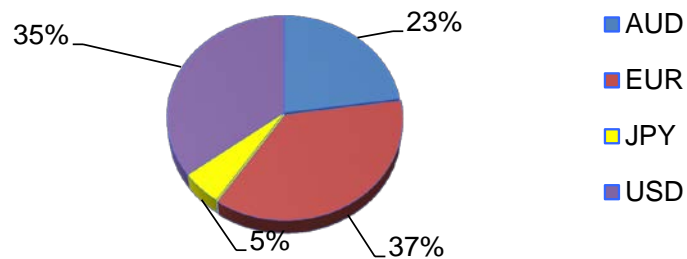
Total amount Mln €equ	Total amount %
-	0%
112	12%
81	9%
65	7%
31	3%

c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	0	0%
2<=..<4	0	0%
4<=..<6	43	5%
6<=..<8	176	19%
8<=..<10	571	63%
..>=10	121	13%
Total	910	100%

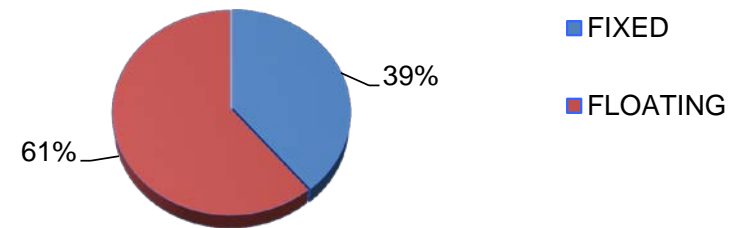
d. Currency split

Currency split (in %)

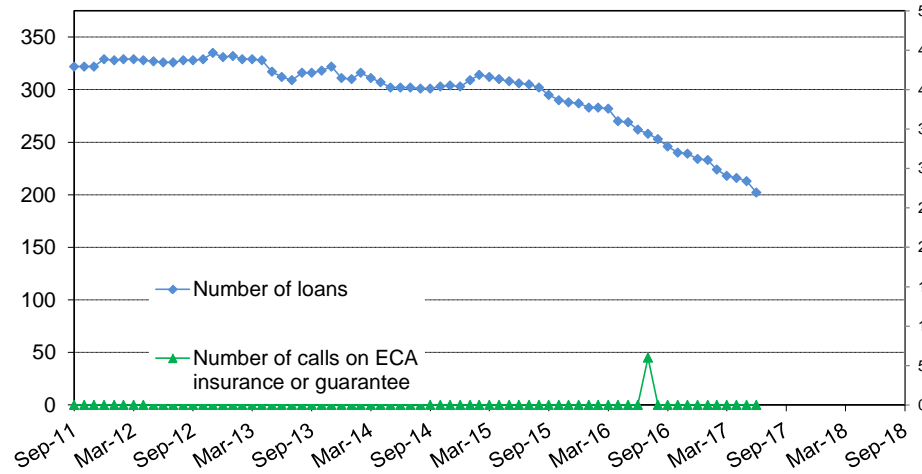


e. Rate type split

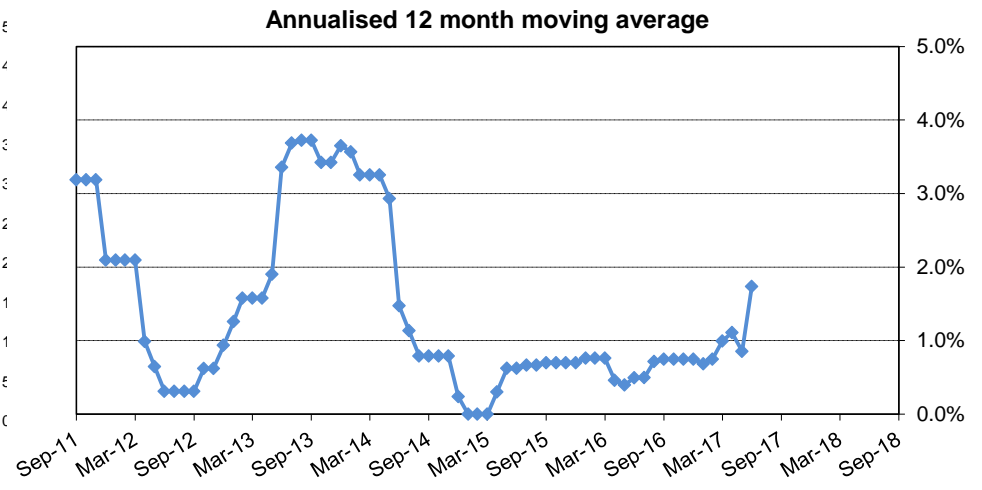
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee



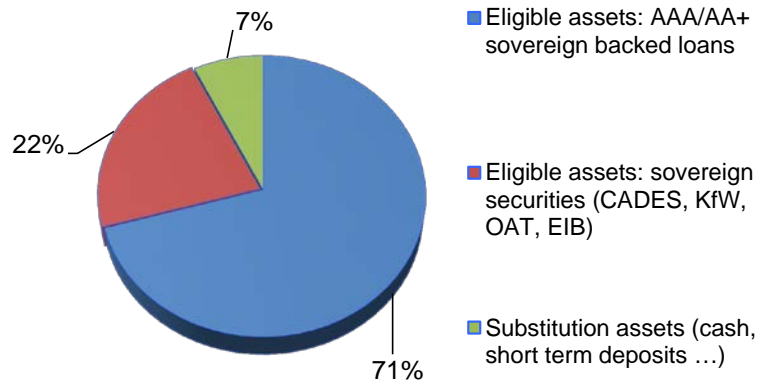
g. Prepayment rate



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%	148.0%
Overcollateralisation ratio	105,5% (*)	130.6%

(*) 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%.

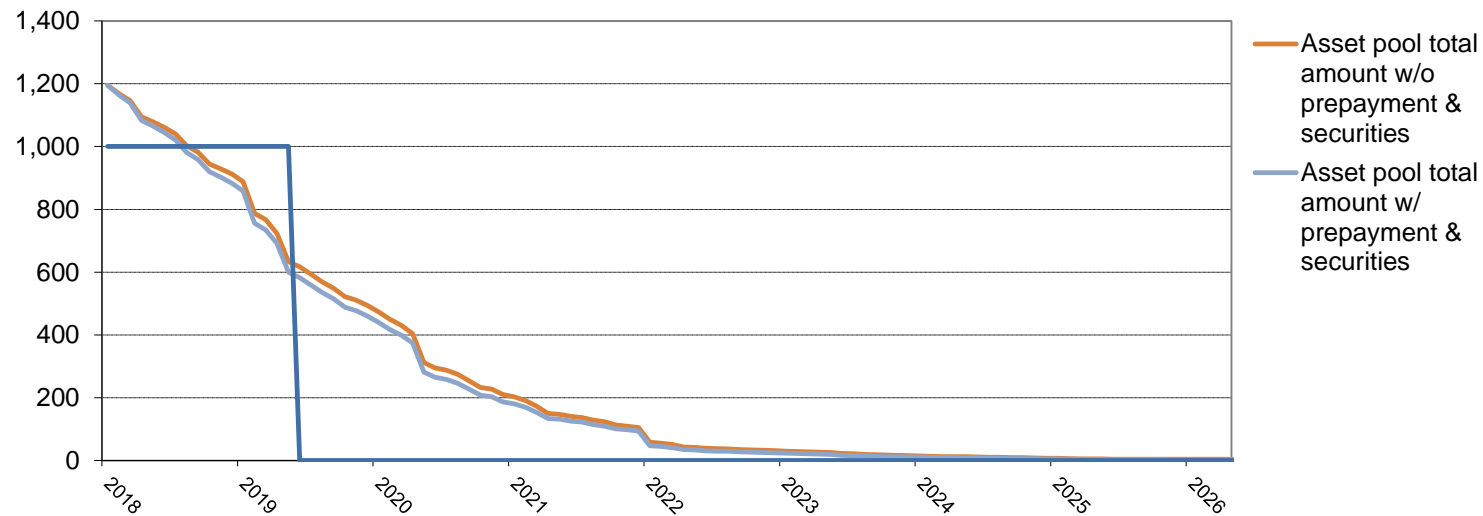
c. Eligible assets: Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	302	28%
yes	770	72%
Total	1,072	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	1.4	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