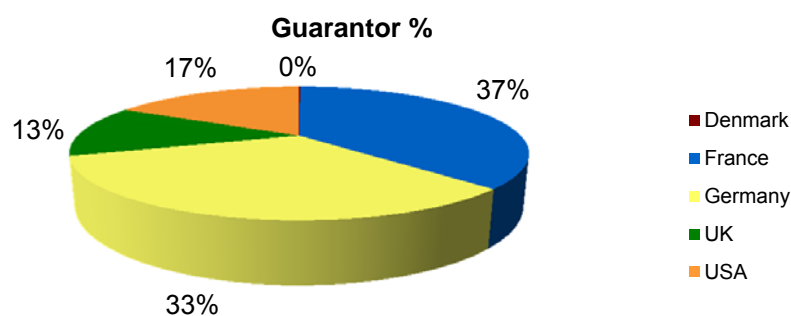
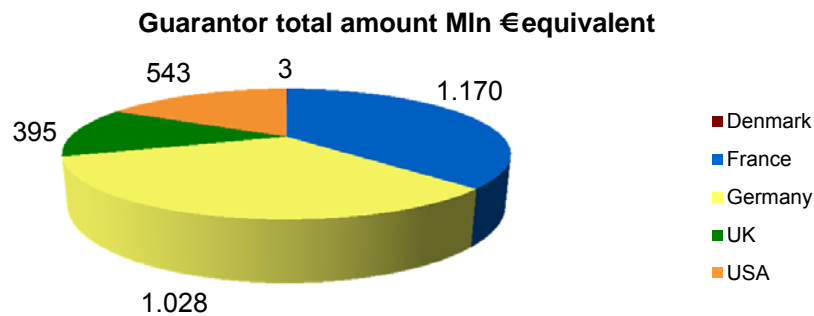


I. SCF eligible assets: sovereign backed loans (\*)

a. Diversity of sovereign guarantors

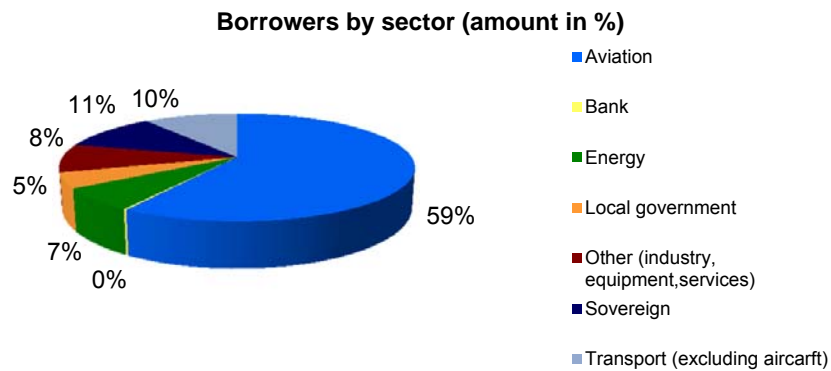
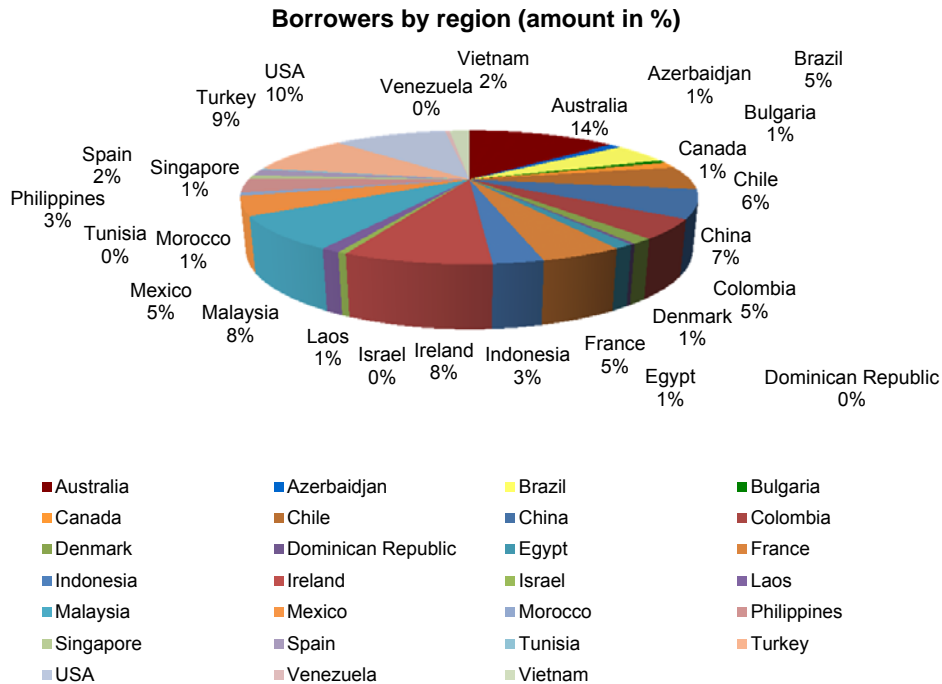


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
Denmark	1	1	3
France	137	50	1.170
Germany	72	36	1.028
UK	46	14	395
USA	45	12	543
<b>Total</b>	<b>301</b>	<b>113</b>	<b>3.139</b>

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

(\*) including 143 Mln€ exposures on French local governments

b. Diversity of borrowers



**Five largest borrower/guarantor couples**

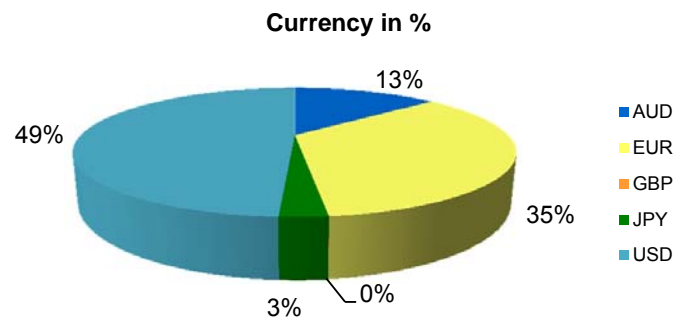
Total amount Mln €eq	Total loan balance %
285	9%
257	8%
247	8%
189	6%
143	5%

c. Pool seasoning

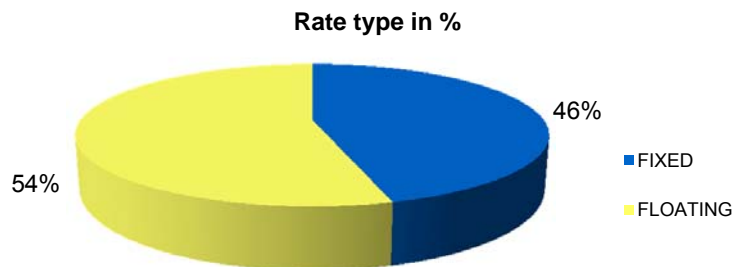
Weighted average seasoning (years) : **5,36**

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0 ≤ ... < 2	115	4%
2 ≤ ... < 4	621	20%
4 ≤ ... < 6	1.689	54%
6 ≤ ... < 8	269	9%
8 ≤ ... < 10	345	11%
≥ 10	100	3%
<b>Total</b>	<b>3.139</b>	<b>100%</b>

d. Currency split

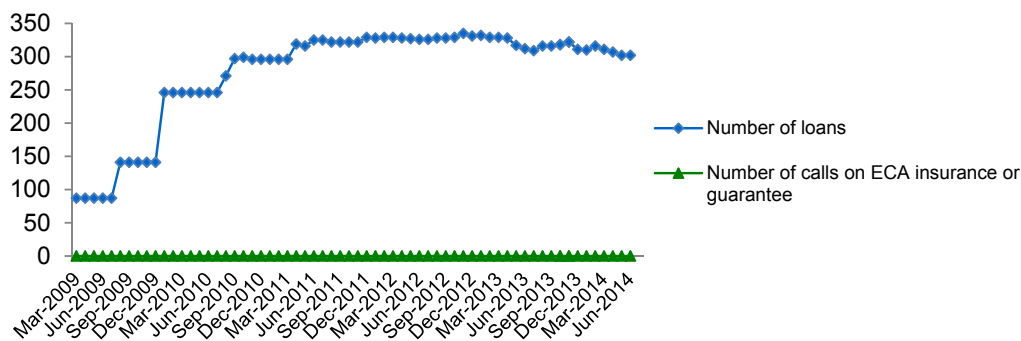


e. Rate type split



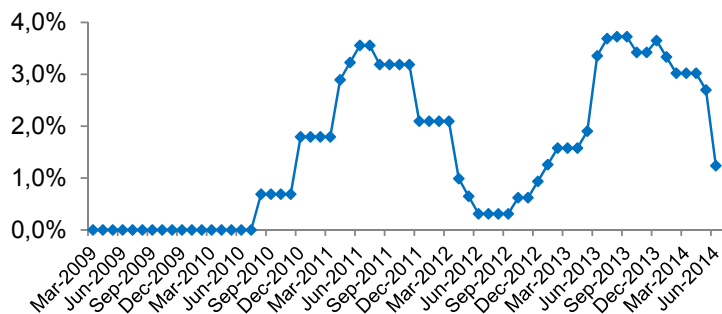
f. Number of calls upon ECA insurance or guarantee

No call upon an ECA insurance or guarantee



g. Prepayment rate

Annualised 12-month moving average

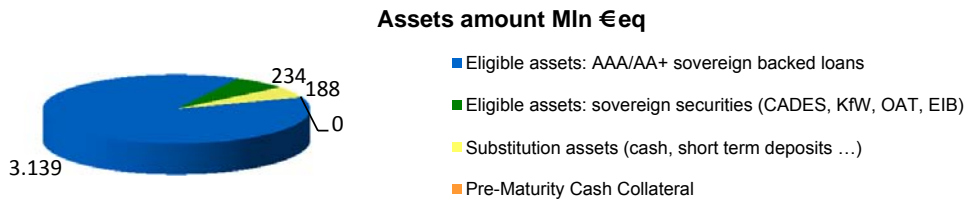


II. SCF eligible assets: sovereign securities

Securities	ISIN	Maturity date	Currency	Total amount Mln €eq	DBRS rating	Fitch rating	Moody's rating	S&P rating
CADES 04/2015	FR0010163329	25/04/2015	EUR	35		AA+	Aa1	
KfW 07/2015	DE0002760956	04/07/2015	EUR	50		AAA	Aaa	AAA
OAT 10/2014	FR0010112052	25/10/2014	EUR	97	AAA	AA+	Aa1	
OAT 04/2015	FR0010163543	25/04/2015	EUR	7	AAA	AA+	Aa1	
EIB 28/09/2022	XS0544644957	28/09/2022	EUR	45		AAA	Aaa	AAA

### III. BNP Paribas Public Sector balance sheet overview

#### a. Assets overview



#### b. Asset overcollateralisation

Ratio	Minimum	Current
Legal coverage ratio	105,0%	122,9%
Overcollateralisation ratio	105,5% (*)	118,7%

(\*) 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%.

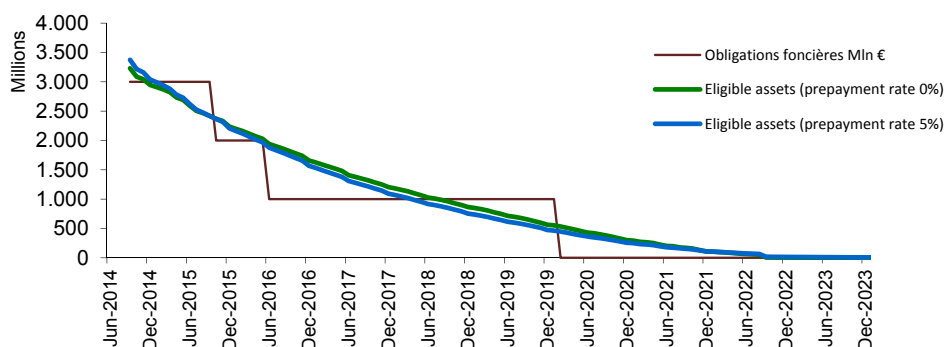
#### c. Eligible assets: Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	2.757	82%
yes	617	18%
Total	3.374	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	5,41	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/2010	22/10/2015	1,06	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/2011	09/06/2016	1,69	EUR	Fixed	3,125%	1.000.000.000

#### e. Amortisation profile



N.B. At 2023 year-end there remain eligible assets representing less than 0.5% of current outstanding balance and amortising by 2026.