

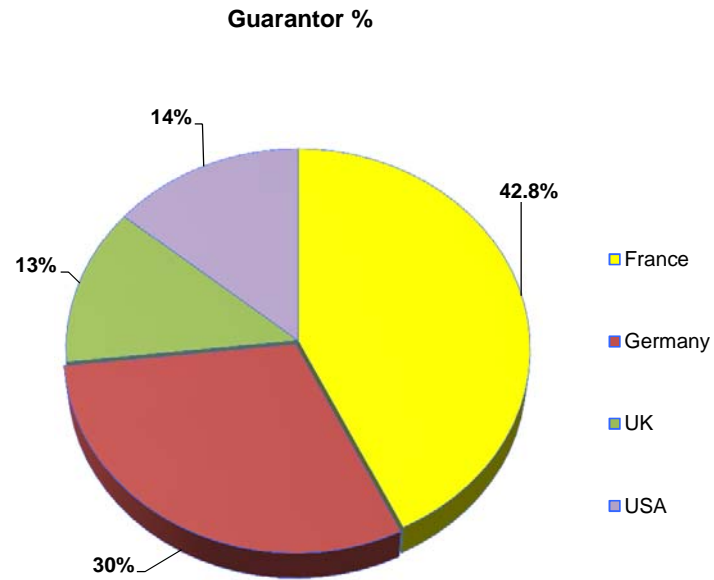
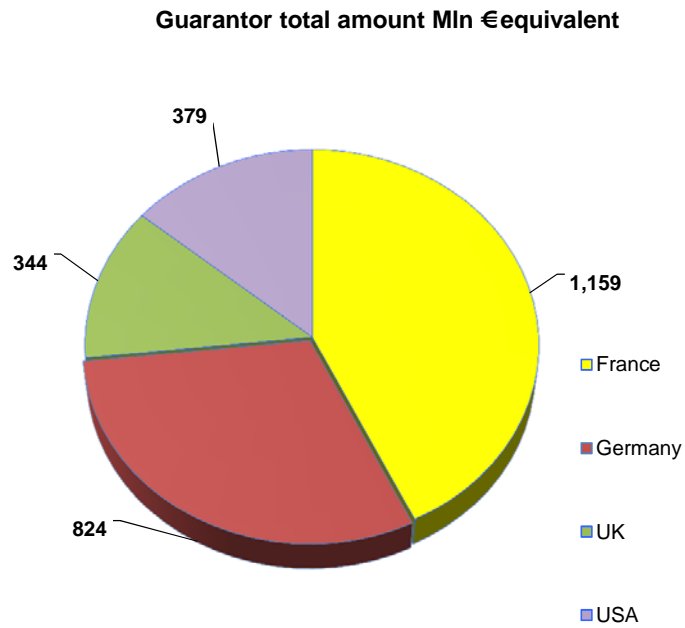


BNP PARIBAS

BNP Paribas Public Sector SCF

Investor Report - September 2015

a. Diversity of sovereign guarantors

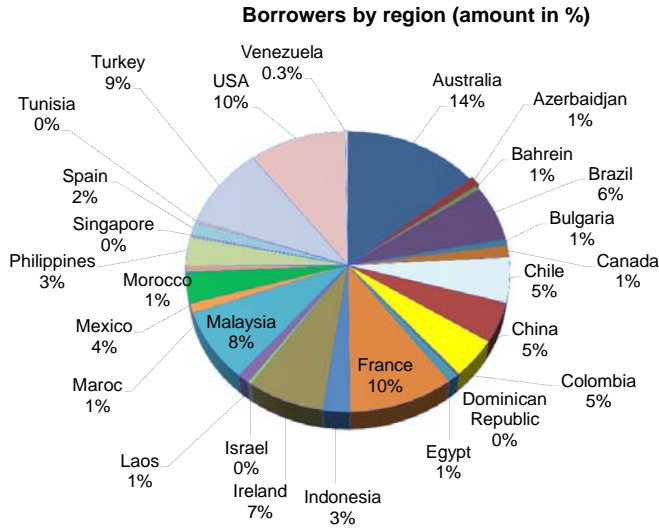


a. Diversity of guarantors (continued)

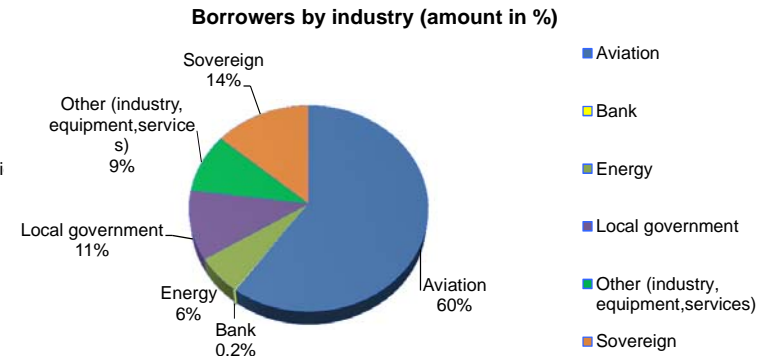
Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	146	50	1,159
Germany	69	35	824
UK	46	14	344
USA	45	12	379
Total	306	111	2,707

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
- Maroc
- Mexico
- Morocco
- Philippines
- Singapore
- Spain
- Tunisia
- Turkey
- USA
- Venezuela



Five largest borrower/guarantor couples

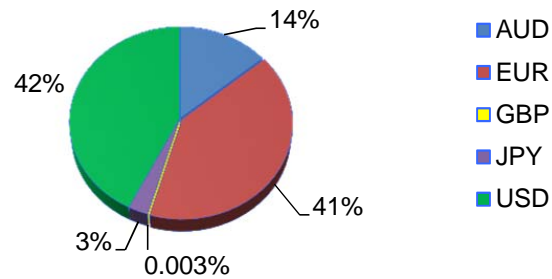
Total amount Mln €equ	Total amount Mln €eq
253	9%
221	8%
196	7%
165	6%
157	6%

c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	97	4%
2<=..<4	274	10%
4<=..<6	1,426	53%
6<=..<8	515	19%
8<=..<10	240	9%
..>=10	153	6%
Total	2,707	100%

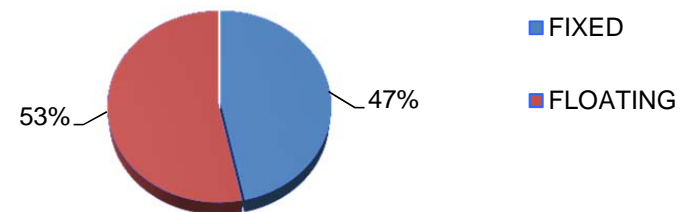
d. Currency split

Currency split (in %)

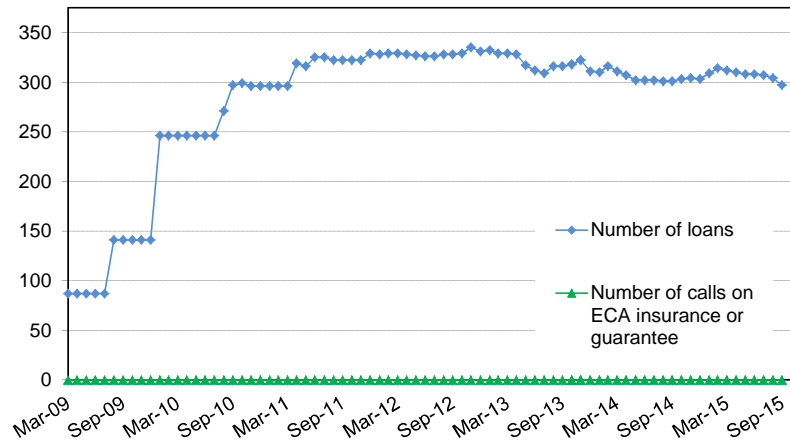


e. Rate type split

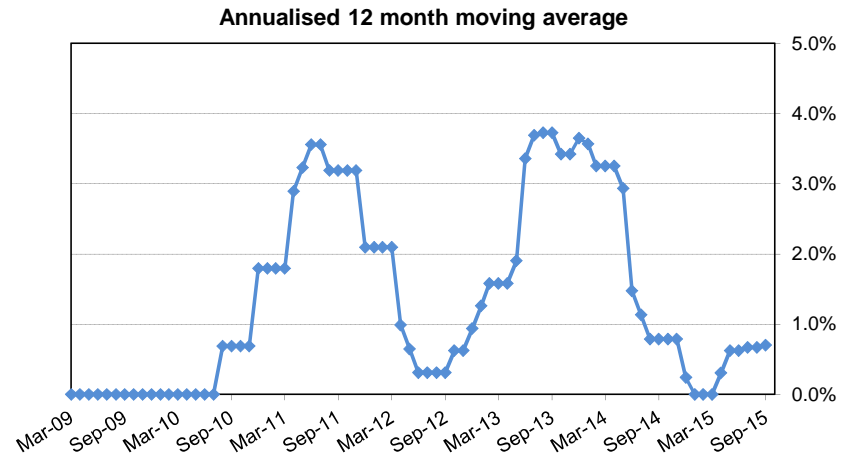
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee

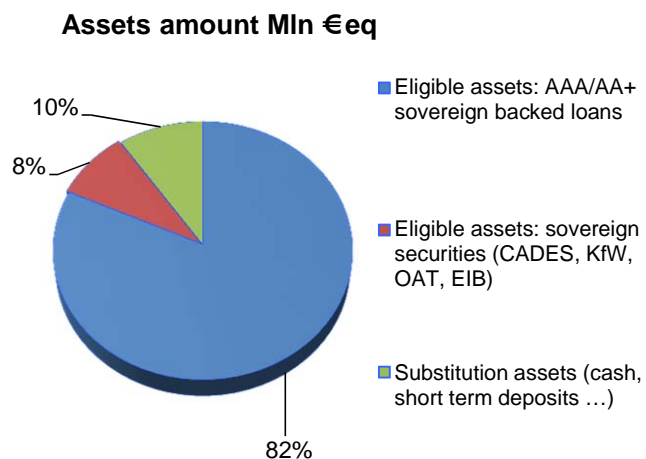


g. Prepayment rate



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



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

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	2,523	84%
yes	468	16%
Total	2,992	100%

b. Asset overcollateralisation

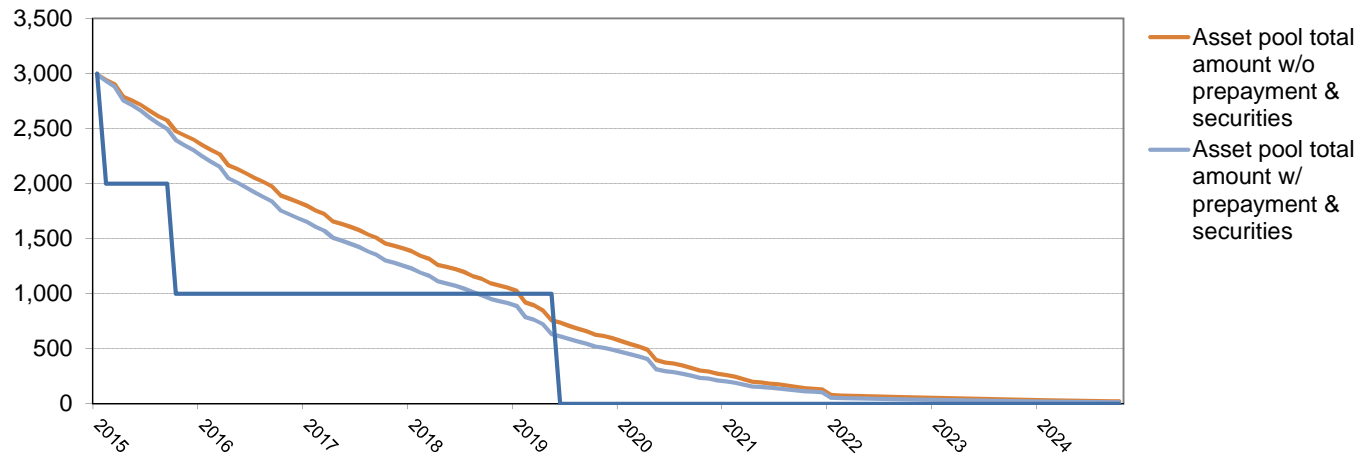
Ratio	Minimum	Current
Legal coverage ratio	105%	114.0%
Overcollateralisation ratio	105,5% (*)	143.7%

(*) 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%.

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	4.4	EUR	Fixed	3.8%	1,000,000,000
Series 3	FR0010955377	4047300%	22/10/2015	0.1	EUR	Fixed	2.3%	1,000,000,000
Series 4	FR0011059930	4070300%	09/06/2016	0.7	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