

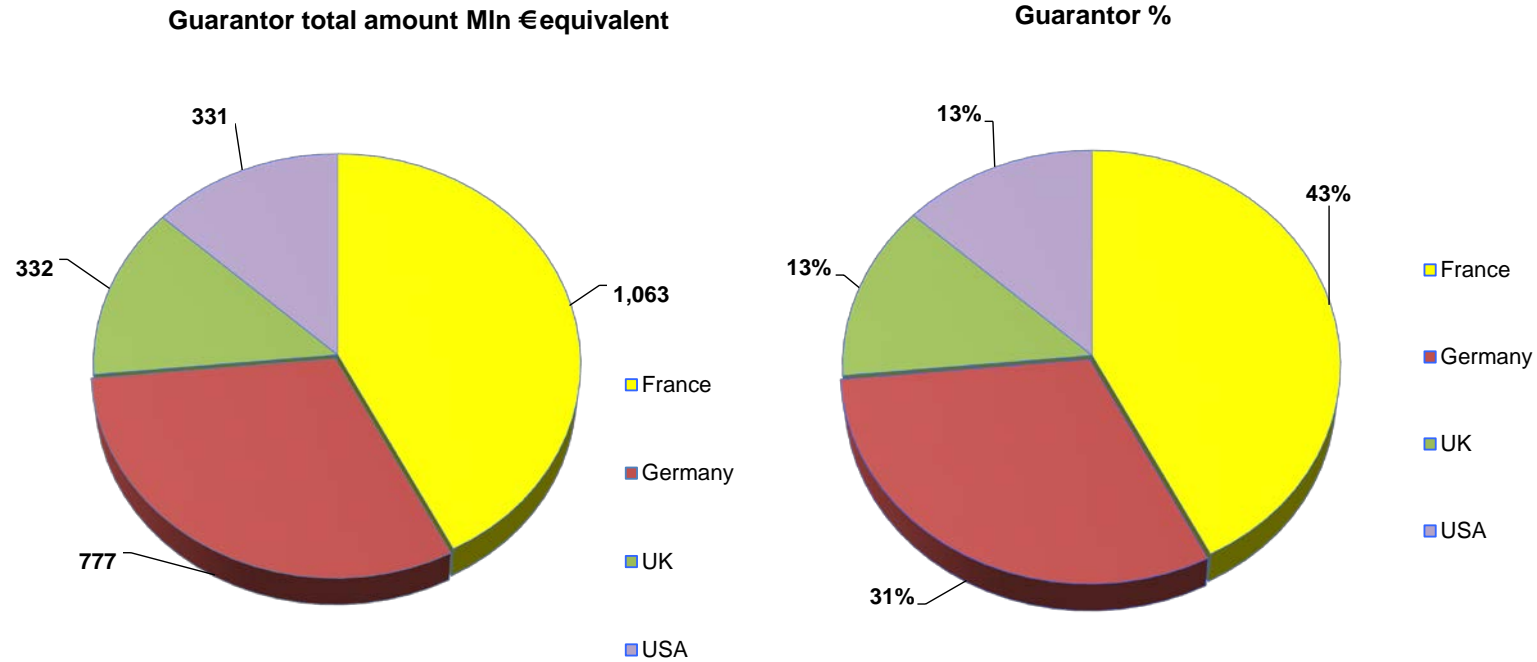


BNP PARIBAS

BNP Paribas Public Sector SCF

Investor Report - December 2015

a. Diversity of sovereign guarantors



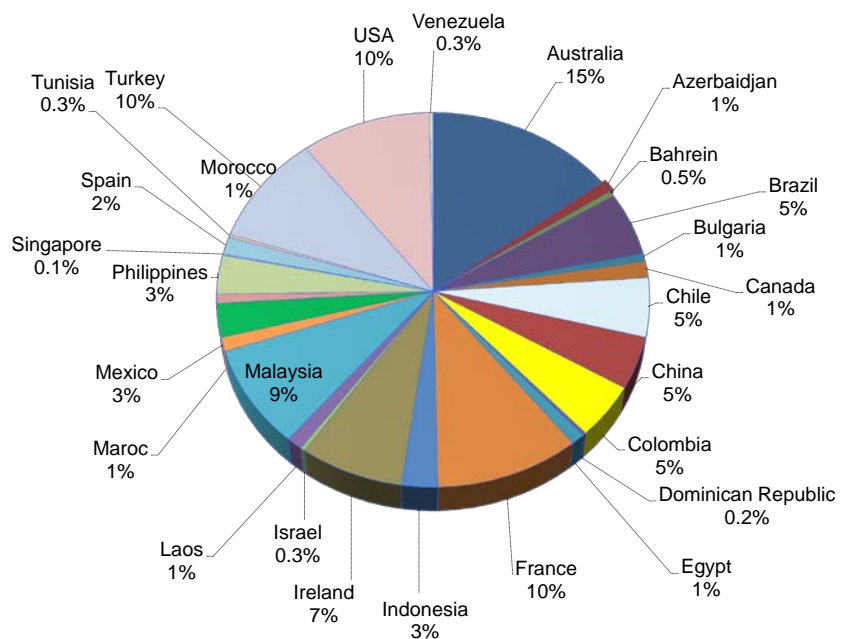
a. Diversity of guarantors (continued)

Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	133	48	1,063
Germany	69	35	777
UK	46	14	332
USA	39	10	331
Total	287	107	2,503

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

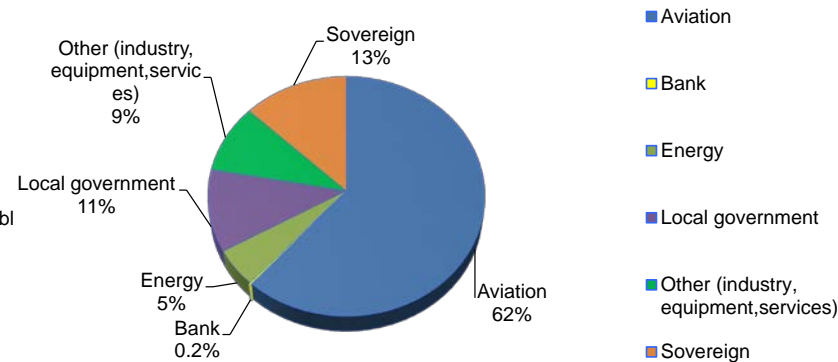
b. Diversity of borrowers

Borrowers by region (amount in %)



- 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

Borrowers by industry (amount in %)



Five largest borrower/guarantor couples

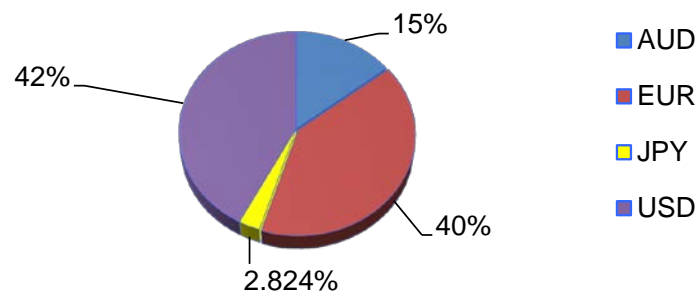
Total amount Mln €eq	Total amount Mln €eq
214	9%
183	8%
159	7%
123	5%
111	5%

c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	86	3%
2<=..<4	246	10%
4<=..<6	1,349	54%
6<=..<8	472	19%
8<=..<10	221	9%
..>=10	129	5%
Total	2,503	100%

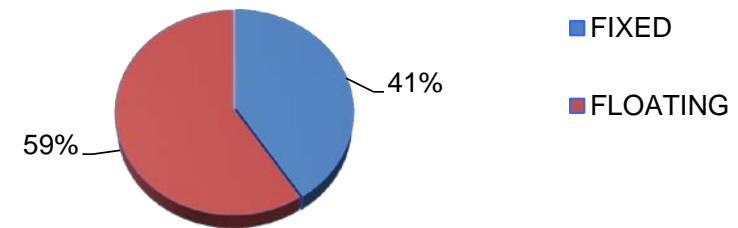
d. Currency split

Currency split (in %)

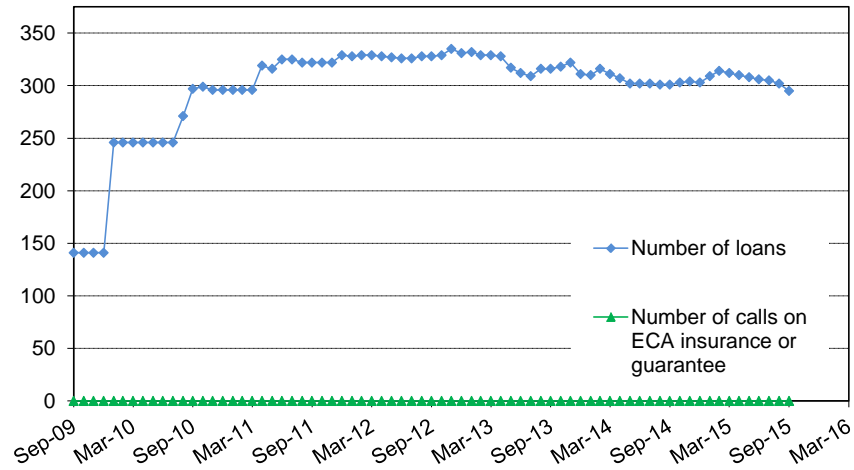


e. Rate type split

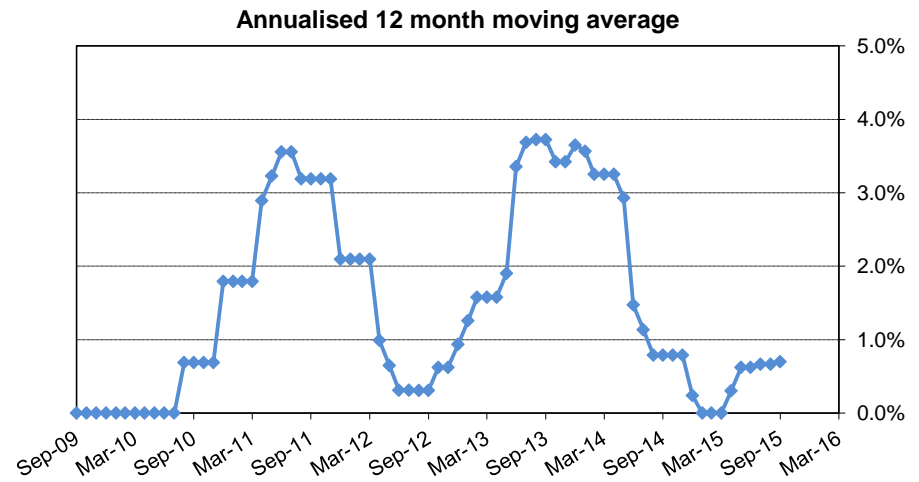
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee



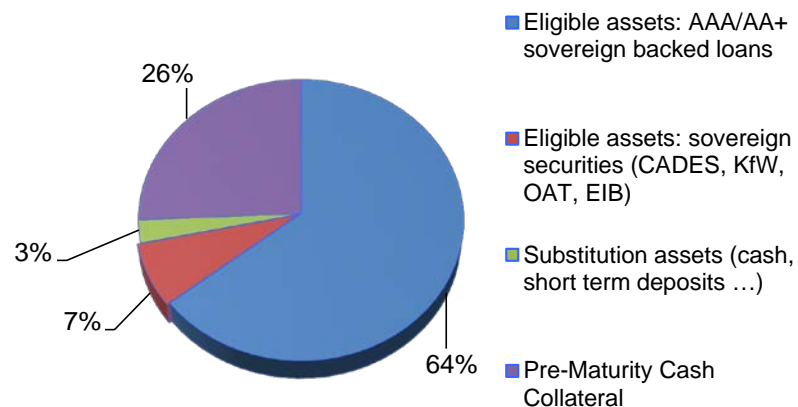
g. Prepayment rate



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%	111.1%
Overcollateralisation ratio	105,5% (*)	195.6%

(*) 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%.

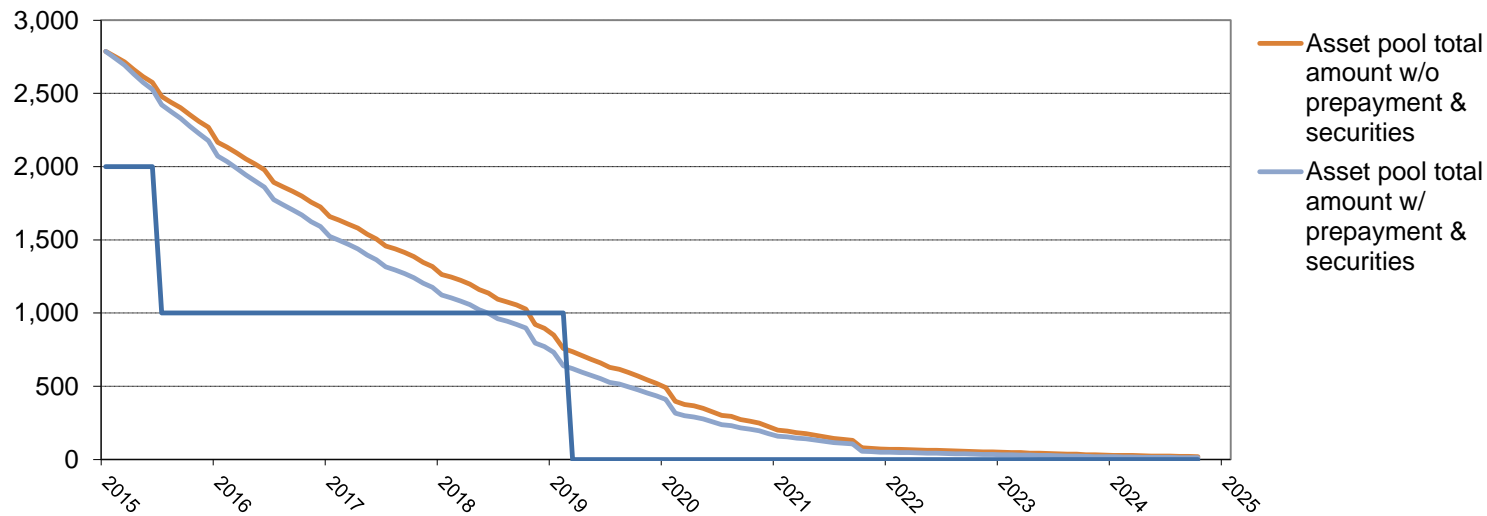
c. Eligible assets: Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	2,639	95%
yes	148	5%
Total	2,788	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	4.2	EUR	Fixed	3.8%	1,000,000,000
Series 4	FR0011059930	09/06/2011	09/06/2016	0.4	EUR	Fixed	3.1%	1,000,000,000

e. Amortisation profile



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