



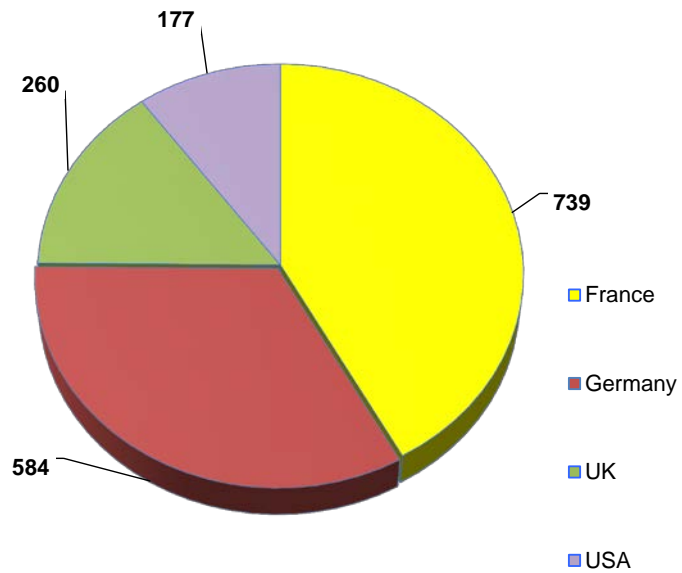
BNP PARIBAS

BNP Paribas Public Sector SCF

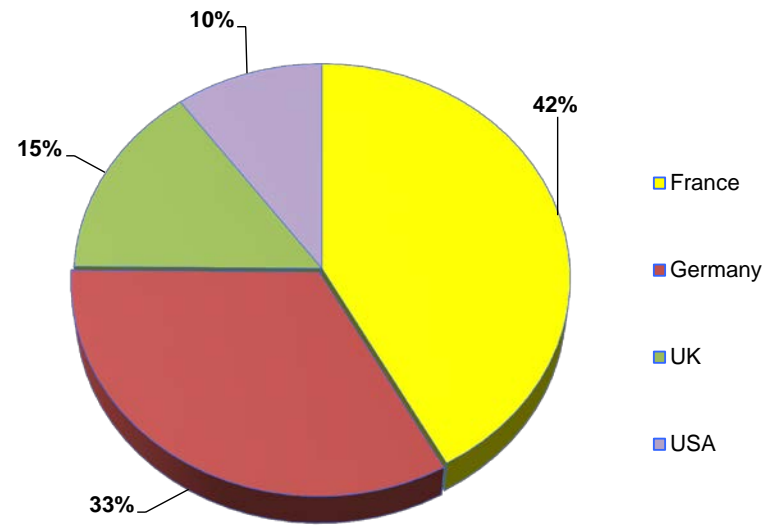
Investor Report - March 2017

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %

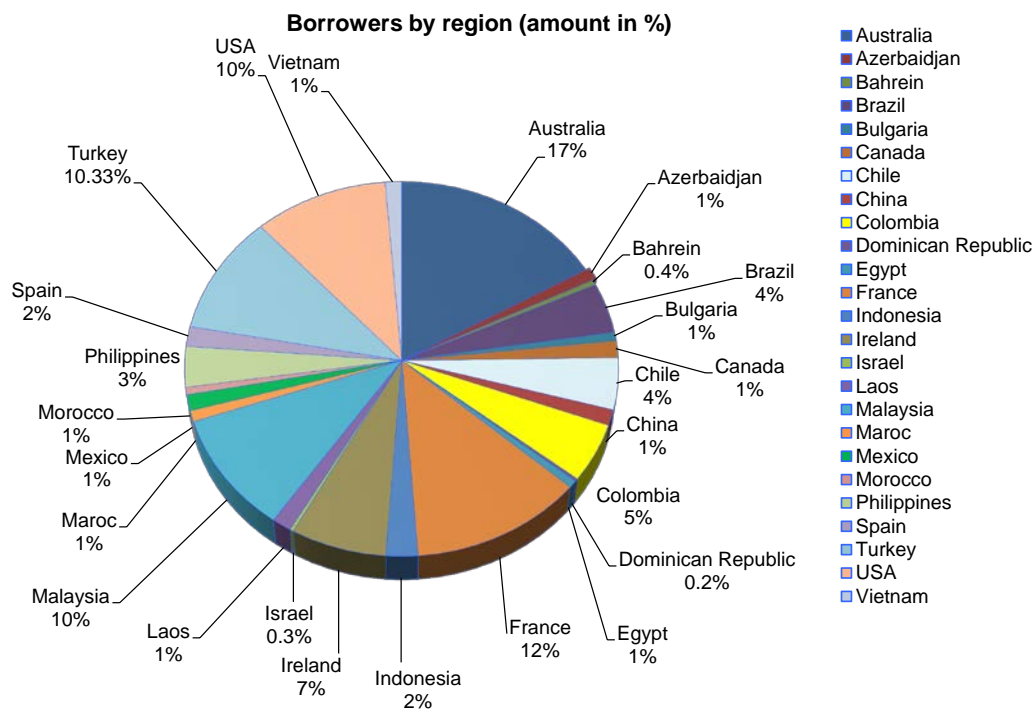


a. Diversity of guarantors (continued)

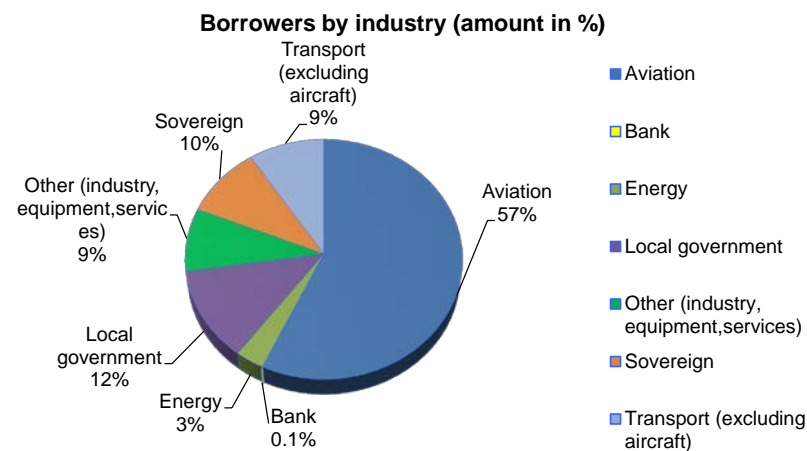
Guarantor	Number of loans	Number of projects/deals	Total amount Mln €eq
France	95	56	739
Germany	59	32	584
UK	41	13	260
USA	23	7	177
Total	218	108	1,759

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
- Spain
- Turkey
- USA
- Vietnam



Five largest borrower/guarantor couples

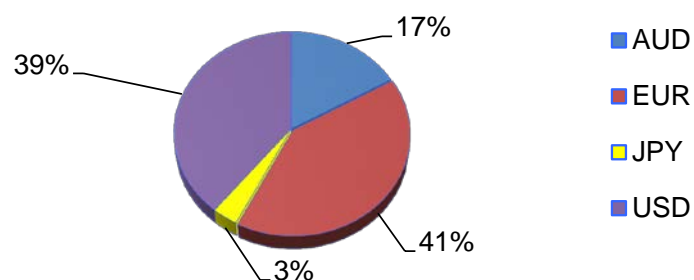
Total amount Mln €equ	Total amount %
178	10%
162	9%
121	7%
87	5%
72	4%

c. Pool seasoning

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0<=..<2	0	0%
2<=..<4	68	4%
4<=..<6	271	15%
6<=..<8	1,096	62%
8<=..<10	205	12%
..>=10	119	7%
Total	1,759	100%

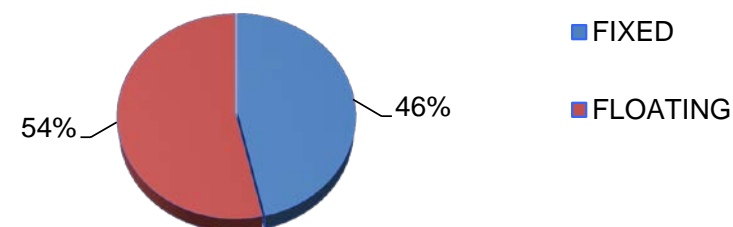
d. Currency split

Currency split (in %)

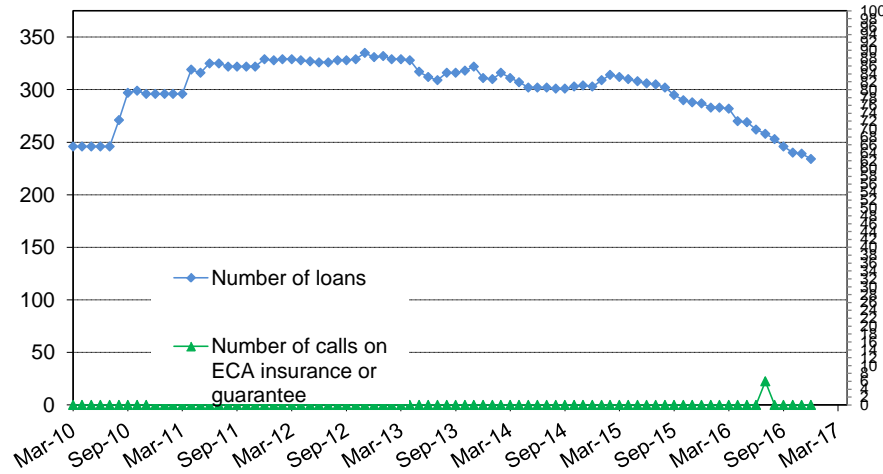


e. Rate type split

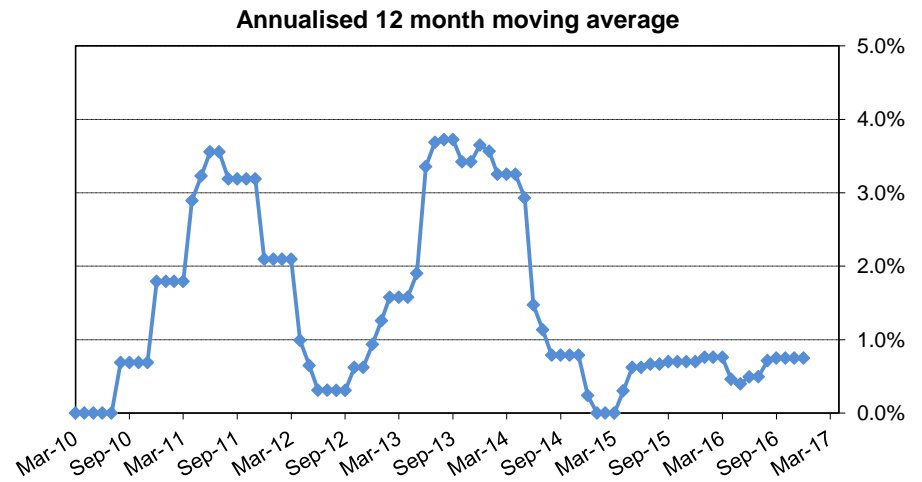
Rate type split (in %)



f. Number of calls upon an ECA insurance or guarantee



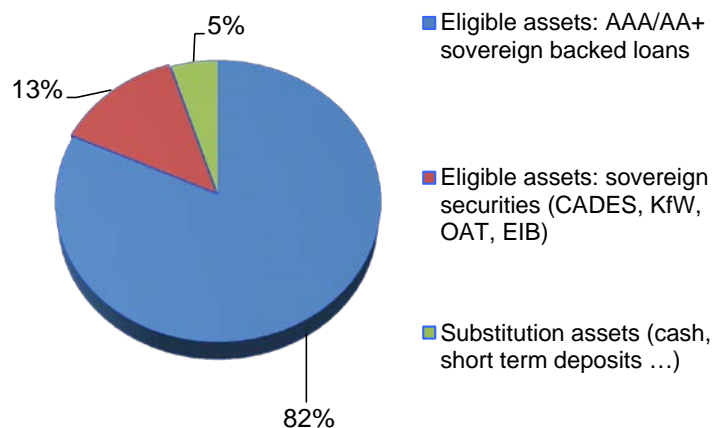
g. Prepayment rate



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



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

FED/ECB eligibility	Total amount Mln €eq	Total balance %
no	1,993	97%
yes	56	3%
Total	2,049	100%

b. Asset overcollateralisation

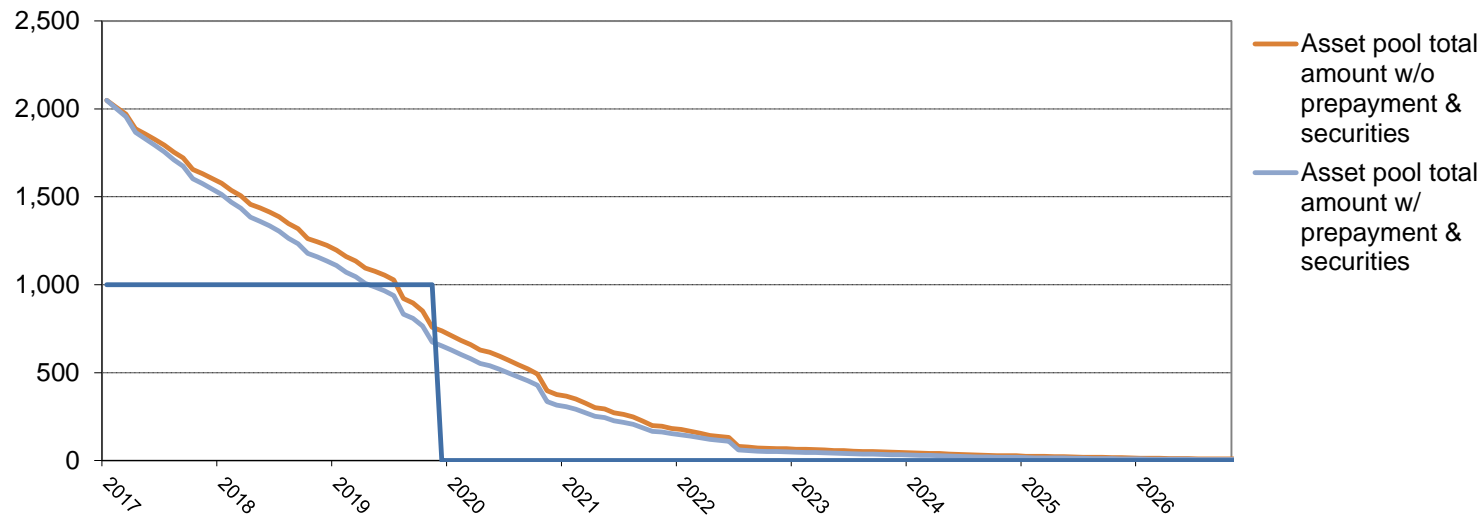
Ratio	Minimum	Current
Legal coverage ratio	105%	196.6%
Overcollateralisation ratio	105,5% (*)	215.5%

(*) 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	2.9	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