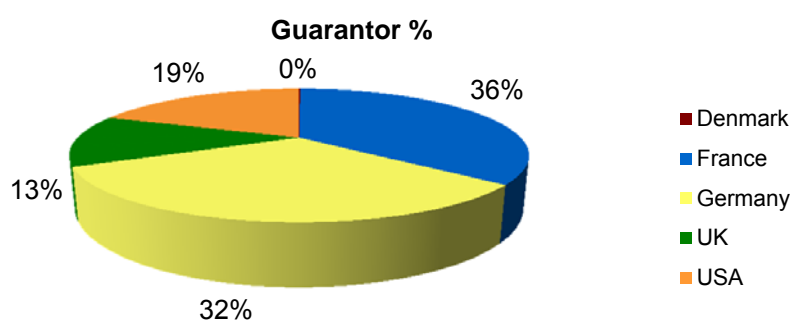
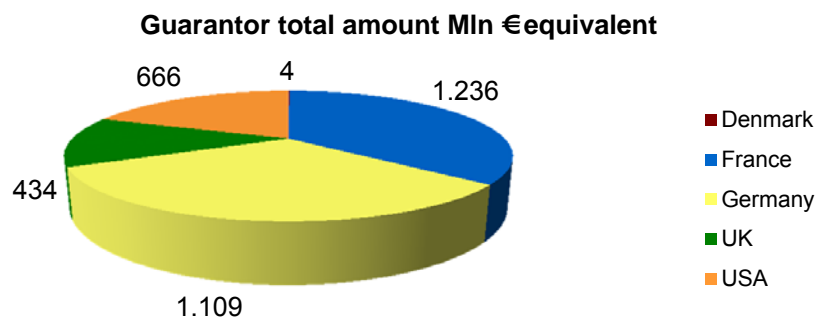


I. SCF eligible assets: sovereign backed loans (\*)

a. Diversity of sovereign guarantors



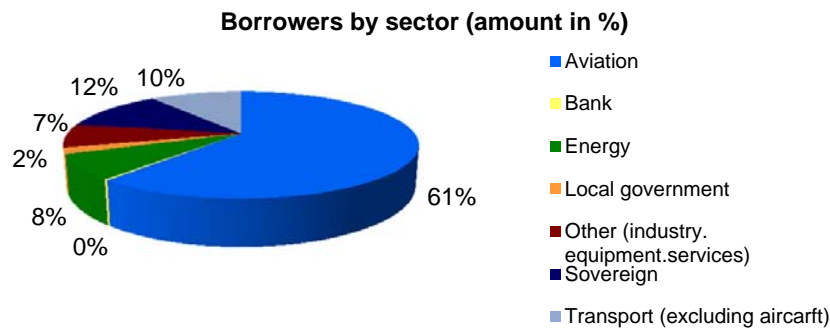
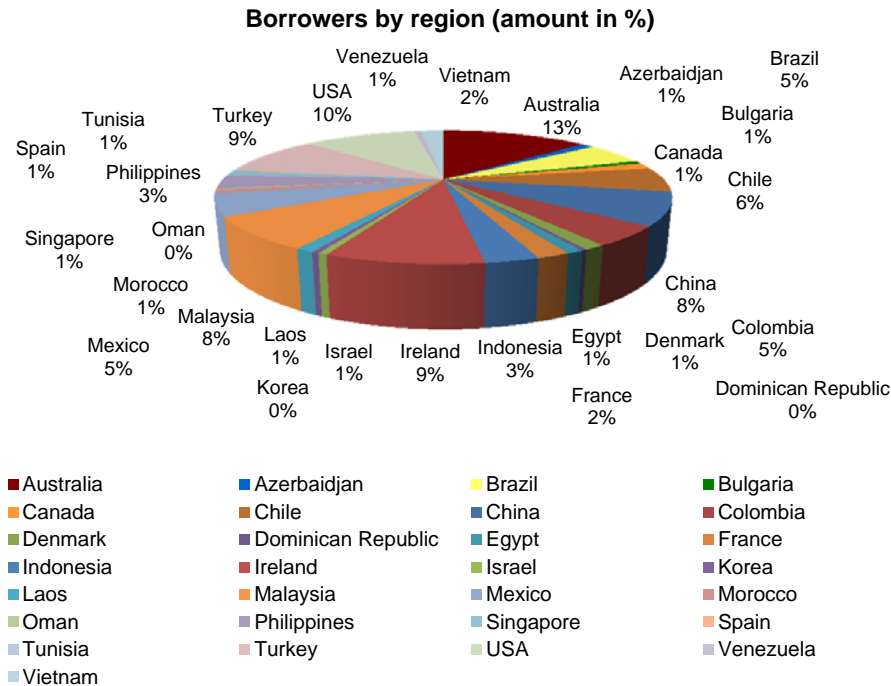
Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
Denmark	1	1	4
France	147	53	1,236
Germany	71	35	1,109
UK	46	14	434
USA	46	13	666
<b>Total</b>	<b>311</b>	<b>116</b>	<b>3,449</b>

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

(\*) including a 63M€ exposure on French local government

# BNP Paribas Public Sector SCF - End of December 2013

## b. Diversity of borrowers



### Five largest borrower/guarantor couples

Total amount Mln €eq	Total loan balance %
305	9%
303	9%
267	8%
206	6%
182	5%

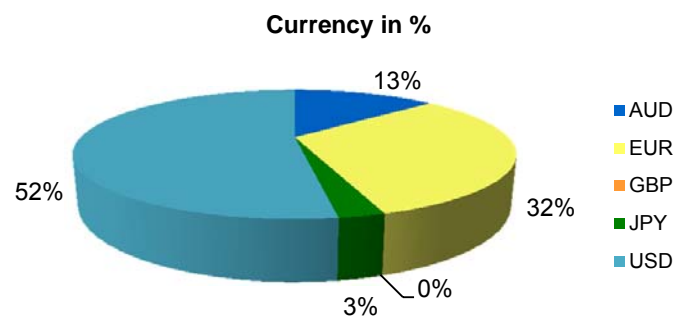
## BNP Paribas Public Sector SCF - End of December 2013

### c. Pool seasoning

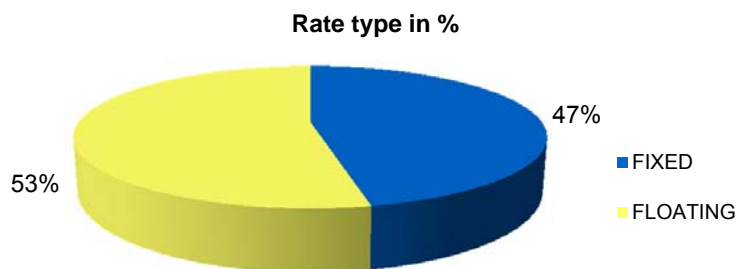
Weighted average seasoning (in years) 4,97

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0 ≤ ... < 2	165	5%
2 ≤ ... < 4	1.309	38%
4 ≤ ... < 6	1.121	33%
6 ≤ ... < 8	299	9%
8 ≤ ... < 10	454	13%
≥ 10	100	3%
<b>Total</b>	<b>3.449</b>	<b>100%</b>

### d. Currency split



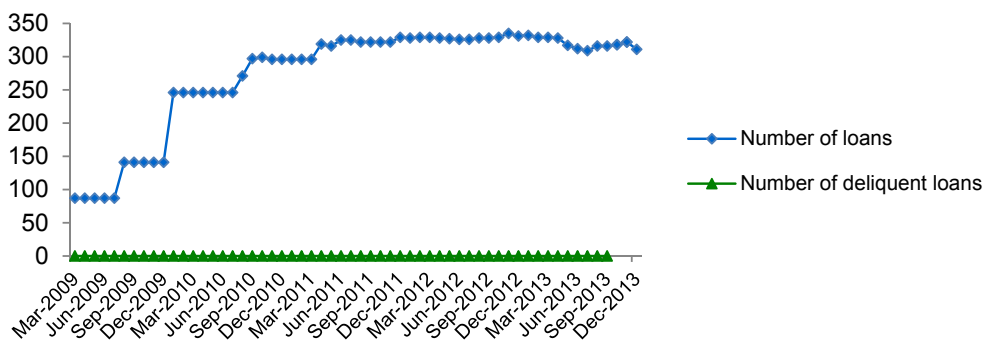
### e. Rate type split



## BNP Paribas Public Sector SCF - End of December 2013

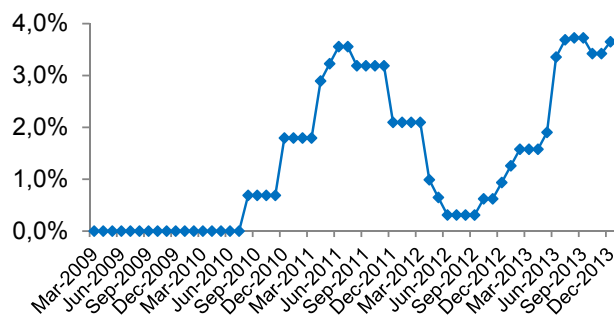
### f. Loan delinquency

#### No delinquent loan



### g. Prepayment rate

#### Annualised 12-month moving average

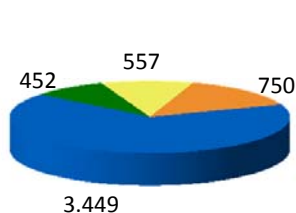


## II. SCF eligible assets: sovereign securities

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
EFSF 12/03/2014	EU000A1G0AG3	12/03/2014	EUR	218		AA+	Aa1	AA

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

#### a. Assets overview



#### Assets amount Mln €eq

- Eligible assets: AAA/AA+ sovereign backed loans
- Eligible assets: sovereign securities (CADES, KfW, OAT, EIB, EFSF)
- Substitution assets (cash, short term deposits ...)
- Pre-Maturity Cash Collateral

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

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	3.022	77%
yes	879	23%
<b>Total</b>	<b>3.901</b>	<b>100%</b>

#### c. Obligations Foncières issuance overview

Issuance	ISIN	Issue date	Maturity date	Remaining maturity (years)	Currency	Interest type	Coupon	Current amount (€eq)
Series 1	FR0010767194	16/06/2009	16/06/2014	0,46	EUR	Fixed	3,625%	1.000.000.000
Series 2	FR0010859967	26/02/2010	26/02/2020	6,16	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/2010	22/10/2015	1,81	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/2011	09/06/2016	2,44	EUR	Fixed	3,125%	1.000.000.000

#### d. Amortisation profile

