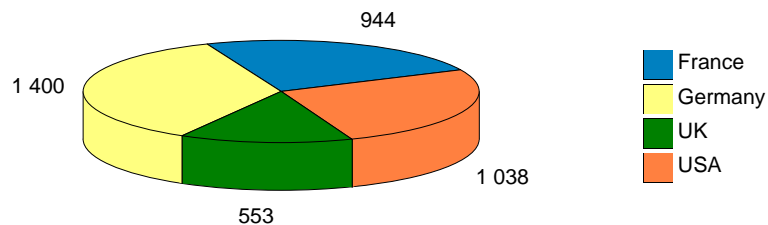


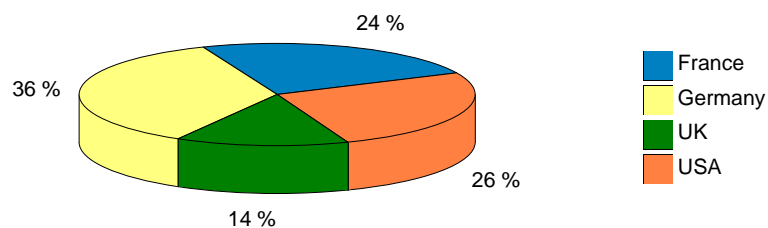
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %

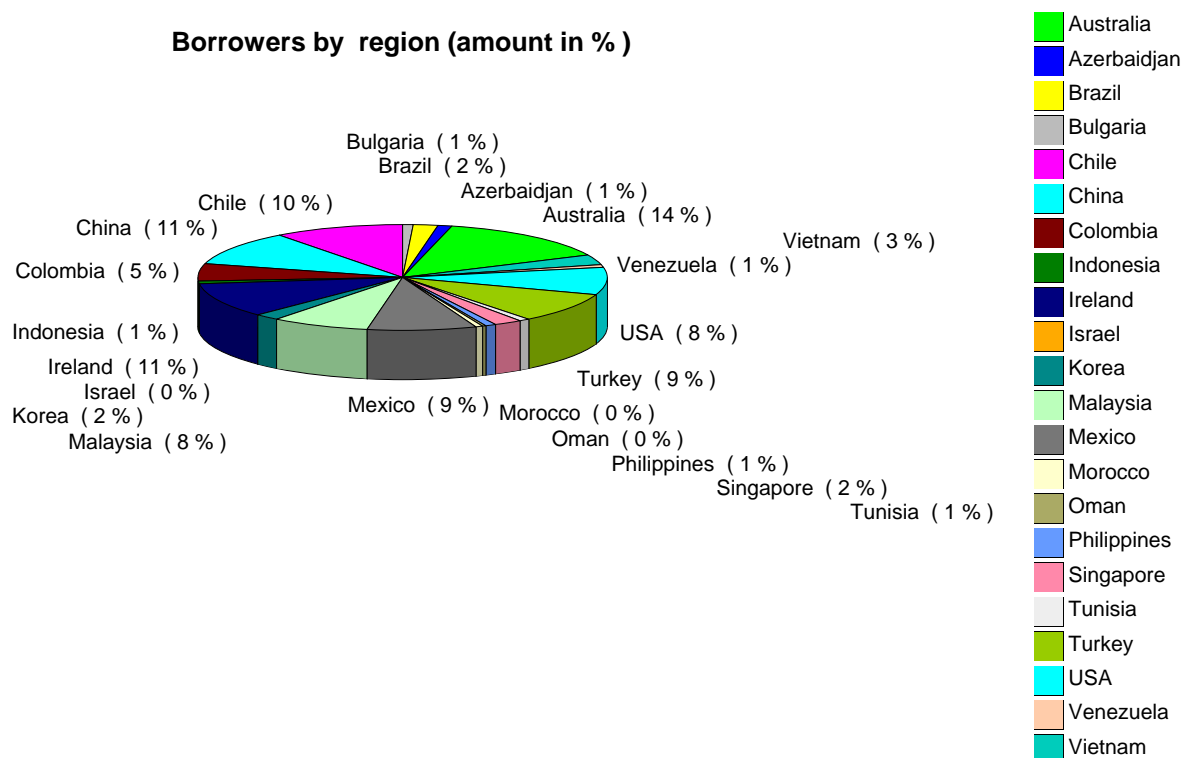


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	145	37	944
Germany	82	34	1400
UK	56	14	553
USA	46	13	1038
Total:	329	98	3 935

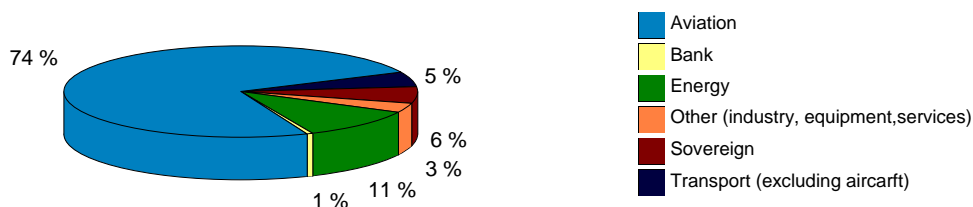
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side



b. Diversity of borrowers



Borrowers by sector (amount in %)



Five largest couples borrower/guarantor

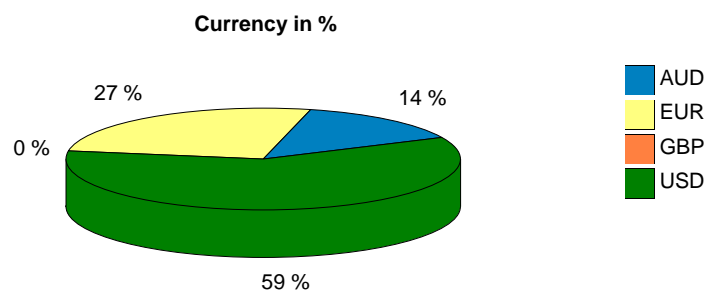
Total amount Mln €eq	Total loan balance %
418	13 %
361	11 %
336	10 %
316	10 %
254	8 %

c. Pool seasoning

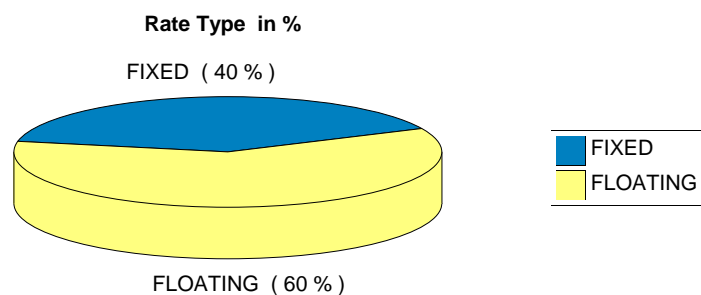
Weighted average seasoning (in years) : 3,93

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	1 107	28 %
2<=..<4	1 458	37 %
4<=..<6	364	9 %
6<=..<8	718	18 %
8<=..<10	192	5 %
>=10	96	2 %
Total:	3 935	100 %

d. Currency split

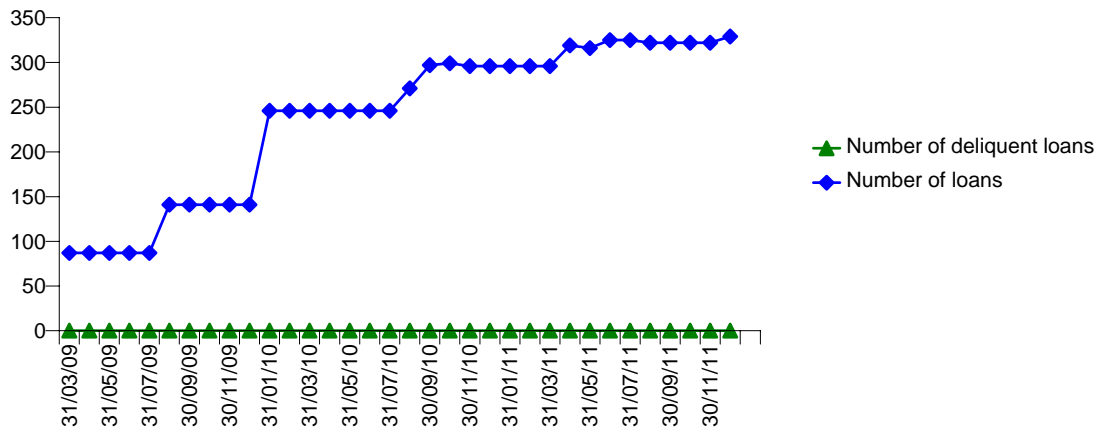


e. Rate type split



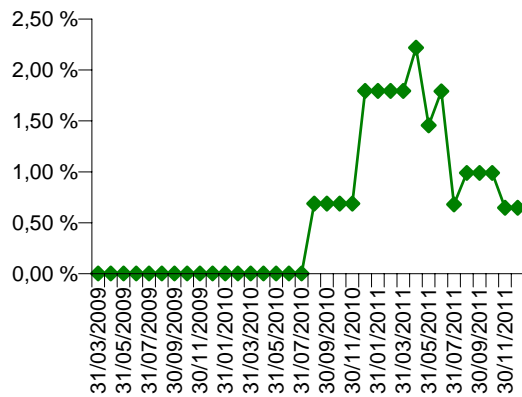
f. Loan delinquency

No delinquent loan



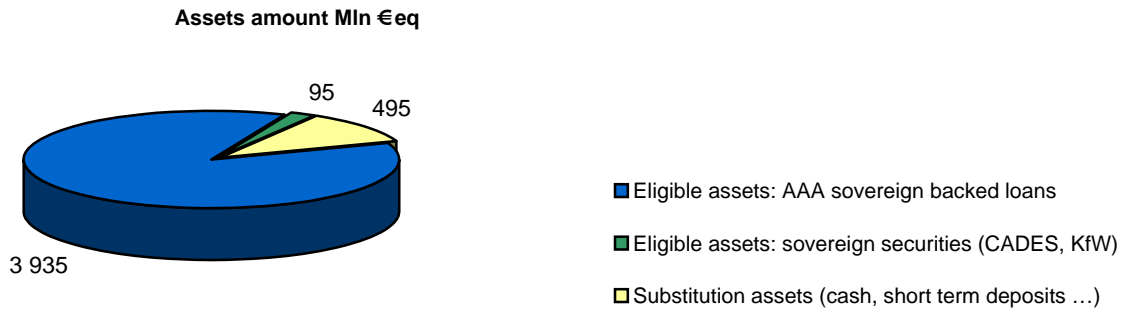
g. Prepayment rate

Annualised 12-month moving average



II. BNP Paribas Public Sector balance sheet overview

a. Assets overview



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

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	3 315	82%
yes	715	18%
Total	4 030	100%

c. Obligations Foncières issuances overview

Issuance	ISIN	Issue date	Maturity date	Remaining maturity (years)	Currency	Interest type	Coupon	Current amount (€ eq)
Series 1	FR0010767194	16/06/09	16/06/14	2,46	EUR	Fixed	3,625%	1 000 000 000
Series 2	FR0010859967	26/02/10	26/02/20	8,16	EUR	Fixed	3,750%	1 000 000 000
Series 3	FR0010955377	22/10/10	22/10/15	3,81	EUR	Fixed	2,250%	1 000 000 000
Series 4	FR0011059930	09/06/11	09/06/16	4,44	EUR	Fixed	3,125%	1 000 000 000

d. Amortisation profile

