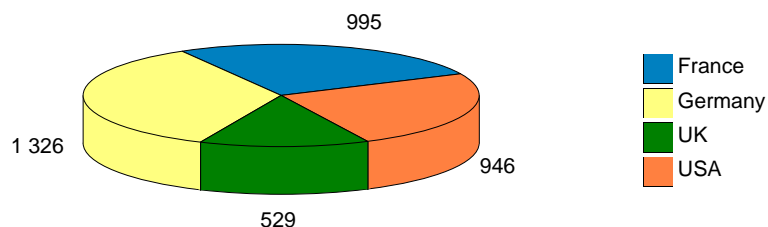


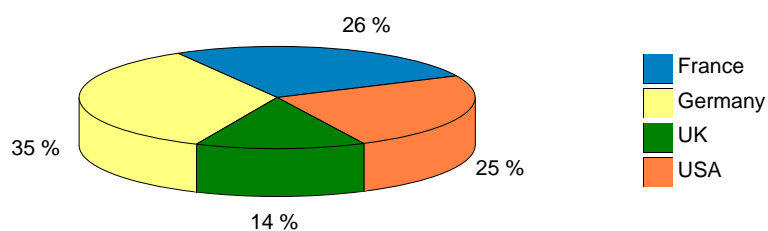
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



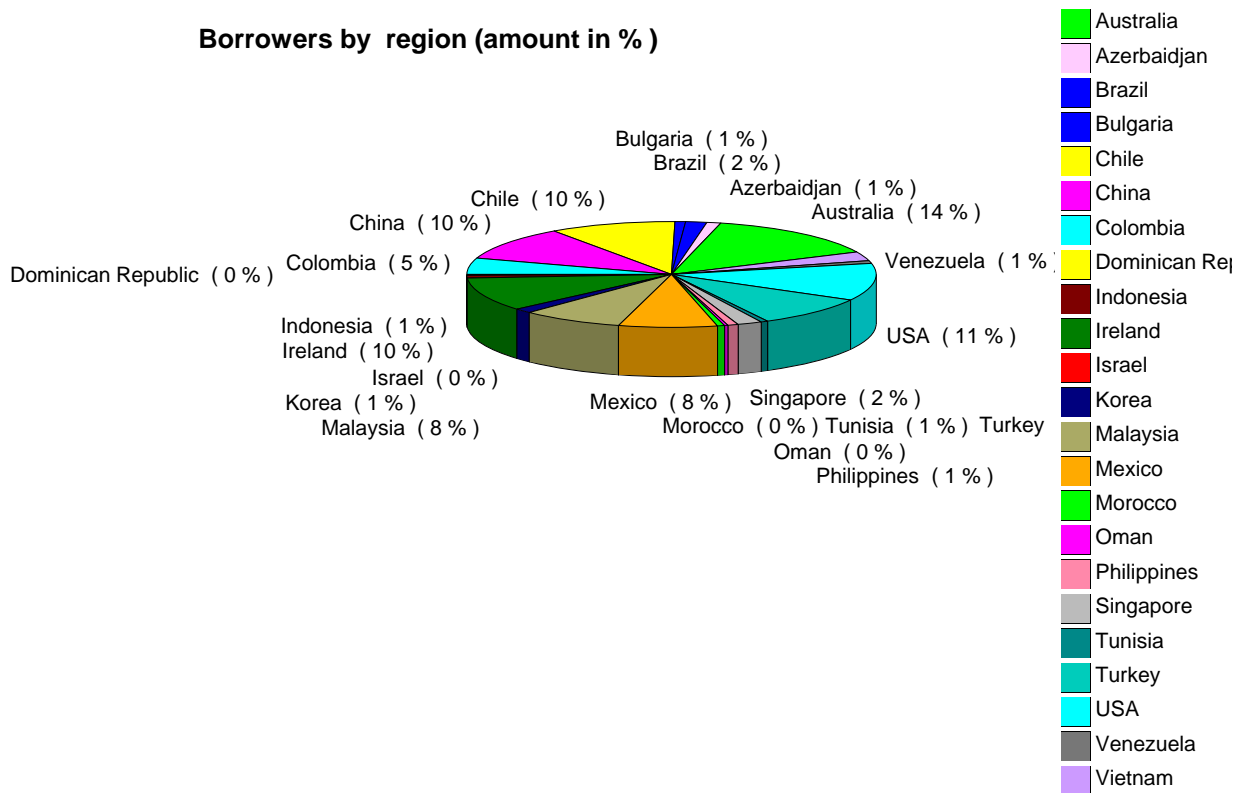
Guarantor %



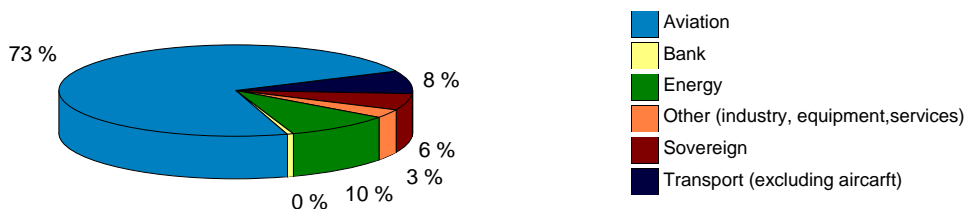
Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	142	38	995
Germany	82	34	1326
UK	56	14	529
USA	46	13	946
Total:	326	99	3 797

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 %
390	12 %
348	11 %
304	9 %
297	9 %
242	7 %

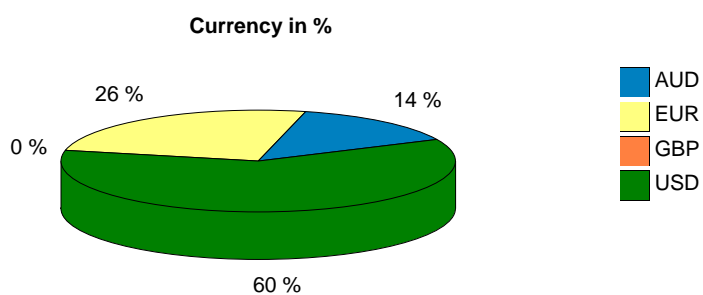


c. Pool seasoning

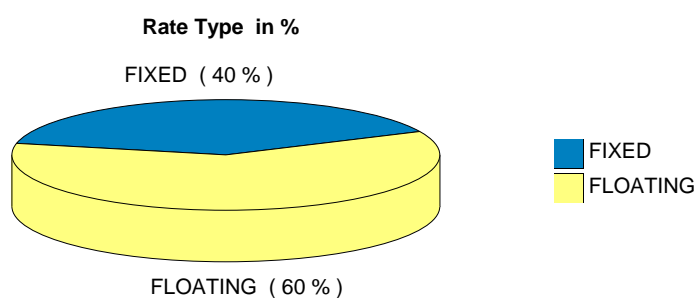
Weighted average seasoning (in years) : 4,24

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	477	13 %
2<=..<4	2 058	54 %
4<=..<6	328	9 %
6<=..<8	612	16 %
8<=..<10	220	6 %
>=10	102	3 %
Total:	3 797	100 %

d. Currency split

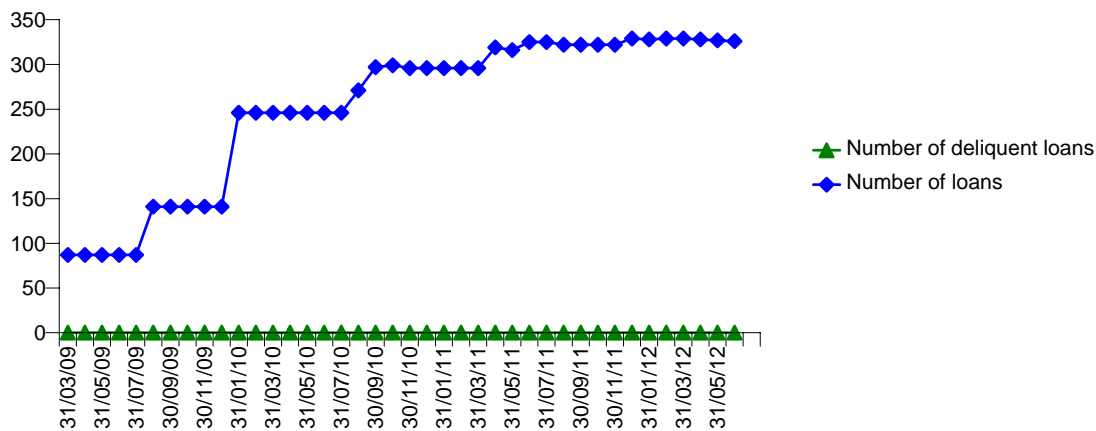


e. Rate type split



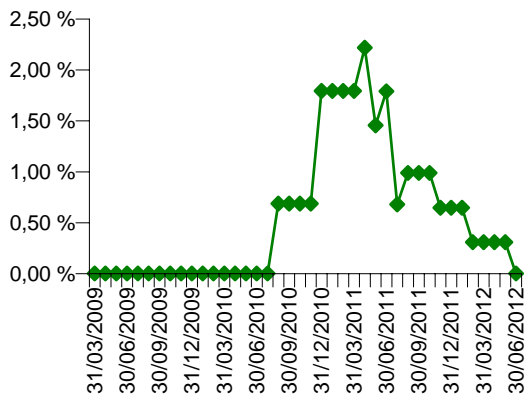
f. Loan delinquency

No delinquent loan



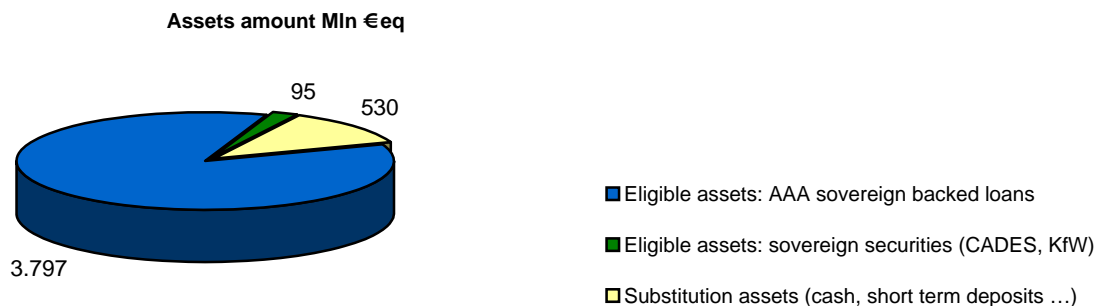
g. Prepayment rate

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	3.241	83%
yes	651	17%
Total	3.892	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	1,96	EUR	Fixed	3,625%	1.000.000.000
Series 2	FR0010859967	26/02/10	26/02/20	7,66	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/10	22/10/15	3,31	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/11	09/06/16	3,95	EUR	Fixed	3,125%	1.000.000.000

d. Amortisation profile

