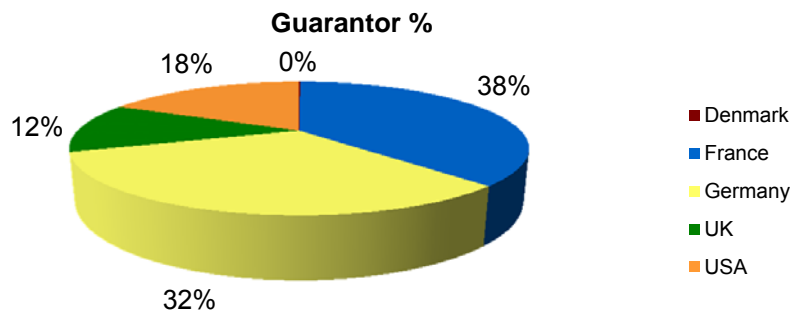
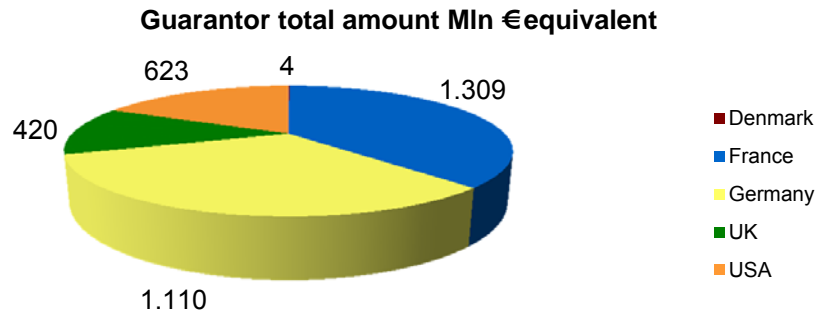


I. SCF eligible assets: sovereign backed loans (*)

a. Diversity of sovereign guarantors

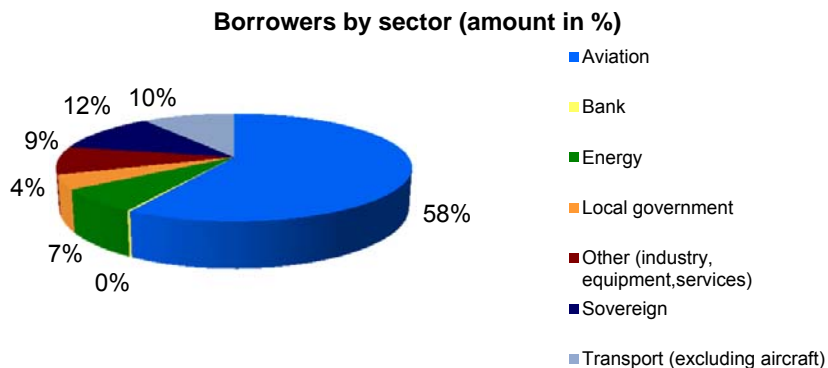
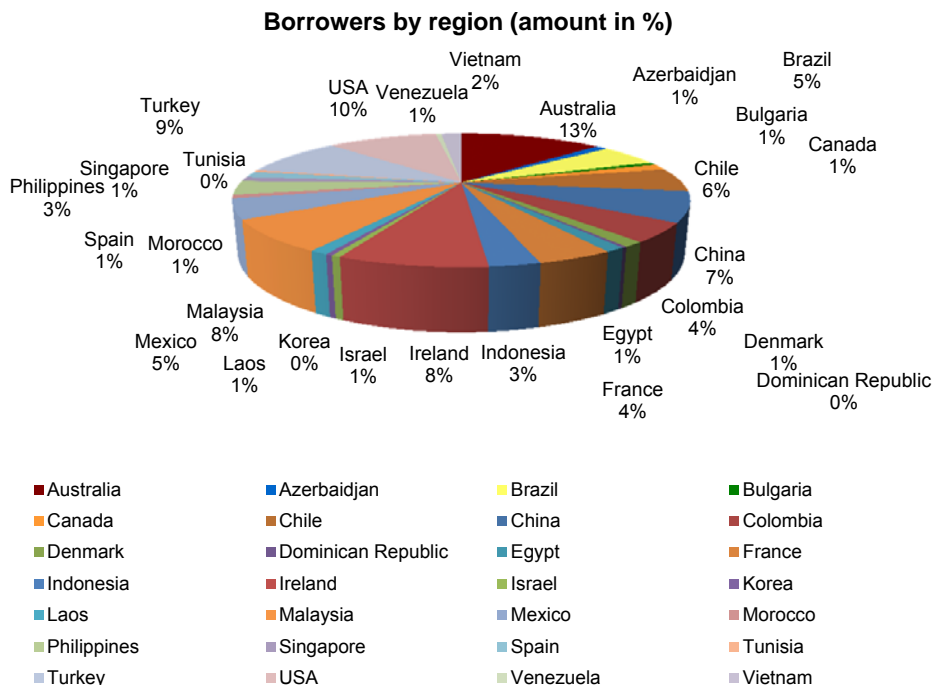


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
Denmark	1	1	4
France	147	53	1.309
Germany	72	36	1.110
UK	46	14	420
USA	45	12	623
Total	311	116	3.466

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

(*) including 147 Mln€ exposures on French local governments

b. Diversity of borrowers



Five largest borrower/guarantor couples

Total amount Mln €eq	Total loan balance %
301	9%
288	8%
261	8%
201	6%
168	5%

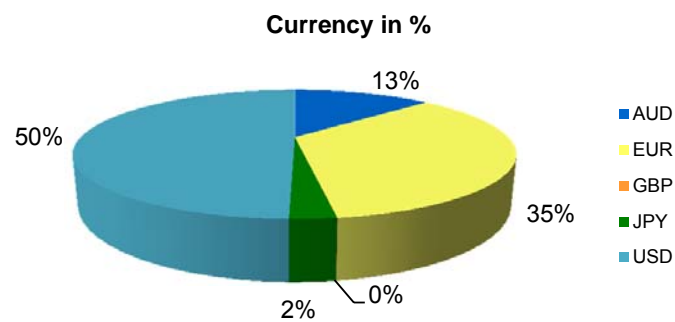
BNP Paribas Public Sector SCF - End of March 2014

c. Pool seasoning

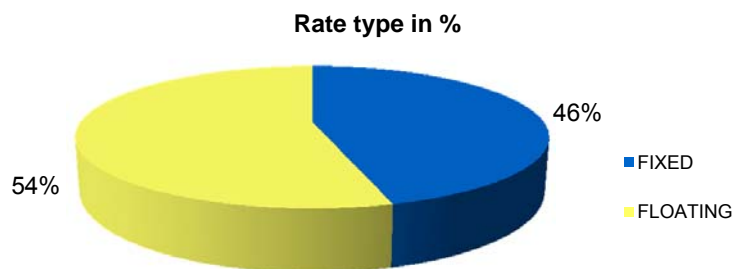
Weighted average seasoning (in years) **4,75**

Seasoning (years)	Total amount Mln €eq	Total loan balance %
0 ≤ ... < 2	231	7%
2 ≤ ... < 4	1.377	40%
4 ≤ ... < 6	1.087	31%
6 ≤ ... < 8	284	8%
8 ≤ ... < 10	412	12%
≥ 10	75	2%
Total	3.466	100%

d. Currency split



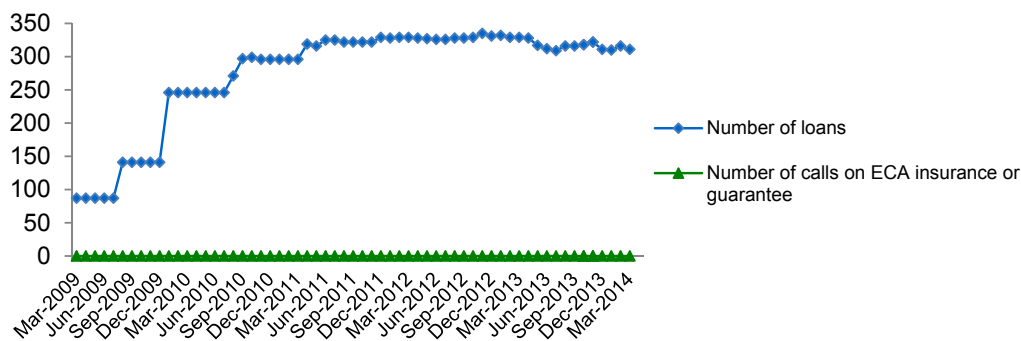
e. Rate type split



BNP Paribas Public Sector SCF - End of March 2014

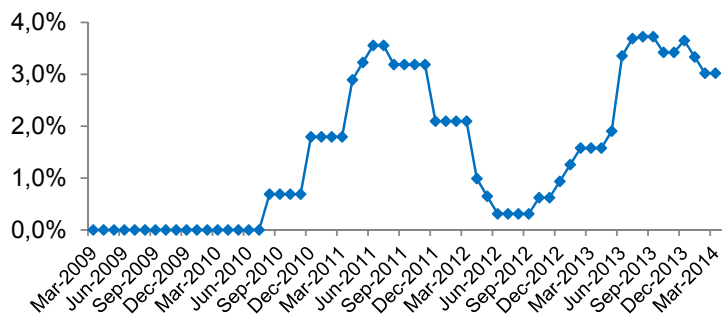
f. Number of calls upon ECA insurance or guarantee

No call upon an ECA insurance or guarantee



g. Prepayment rate

Annualised 12-month moving average

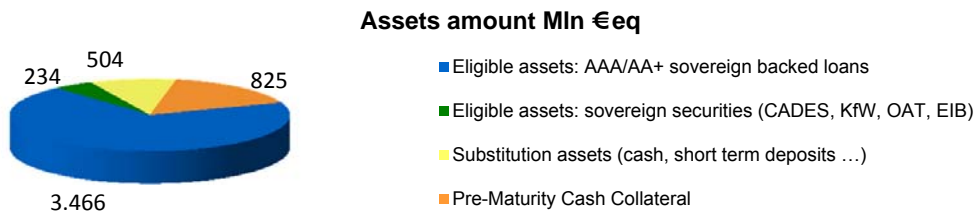


II. SCF eligible assets: sovereign securities

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

III. BNP Paribas Public Sector balance sheet overview

a. Assets overview



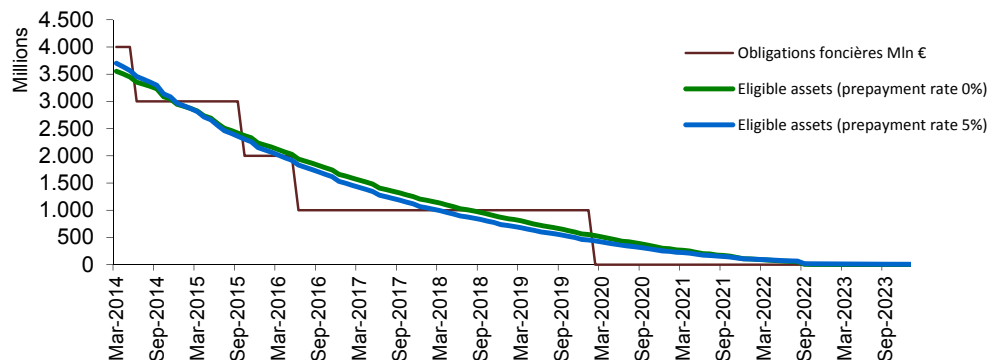
b. Eligible assets: Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	3.032	82%
yes	669	18%
Total	3.700	100%

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	0,21	EUR	Fixed	3,625%	1.000.000.000
Series 2	FR0010859967	26/02/2010	26/02/2020	5,91	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/2010	22/10/2015	1,56	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/2011	09/06/2016	2,19	EUR	Fixed	3,125%	1.000.000.000

d. Amortisation profile



Nb : at end 2023 there remain eligible assets representing less than 0.5% of current outstanding and amortising by 2026.