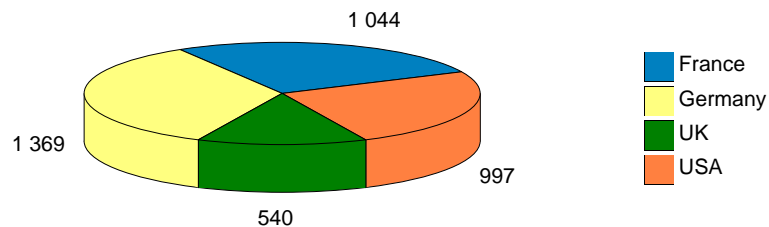


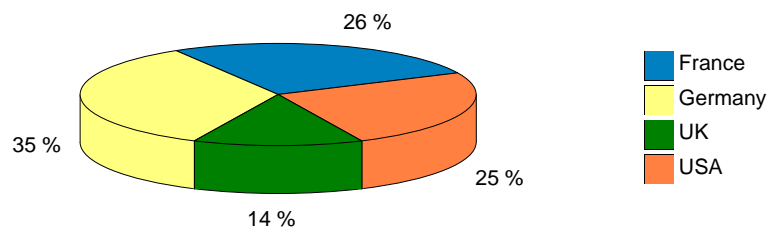
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %

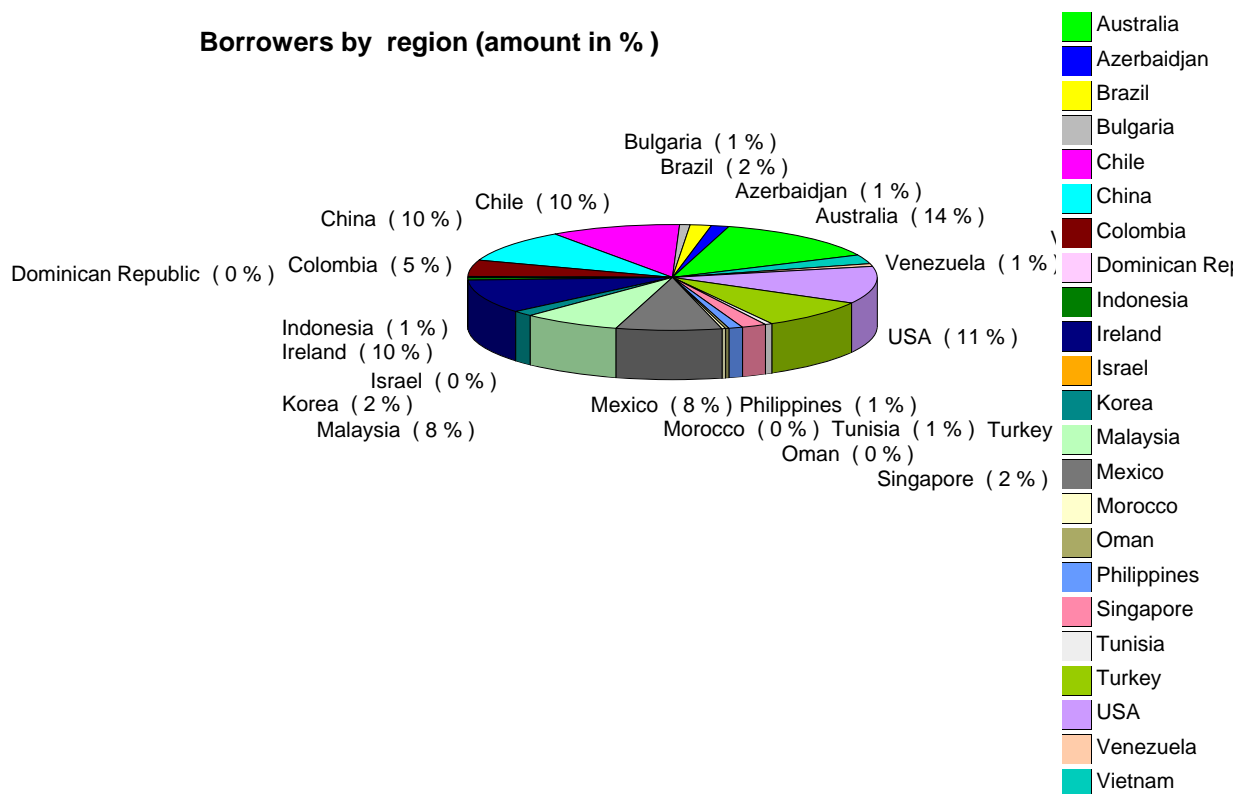


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	145	38	1044
Germany	82	34	1369
UK	56	14	540
USA	46	13	997
Total:	329	99	3 949

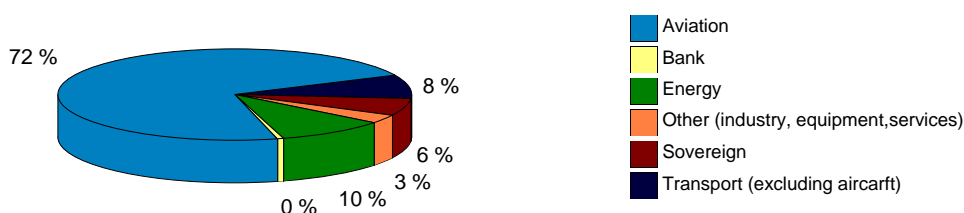
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side



b. Diversity of borrowers



Borrowers by sector (amount in %)



Five largest couples borrower/guarantor

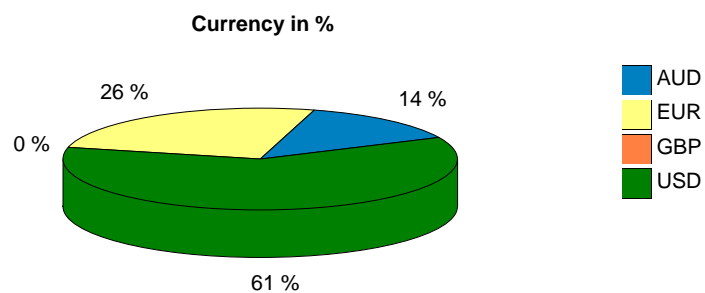
Total amount Mln €eq	Total loan balance %
404	12 %
357	11 %
321	10 %
310	9 %
248	8 %

c. Pool seasoning

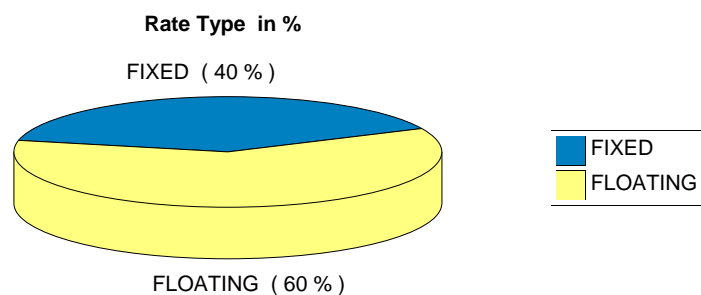
Weighted average seasoning (in years) : 4,04

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	796	20 %
2<=..<4	1 862	47 %
4<=..<6	303	8 %
6<=..<8	691	17 %
8<=..<10	207	5 %
>=10	90	2 %
Total:	3 949	100 %

d. Currency split

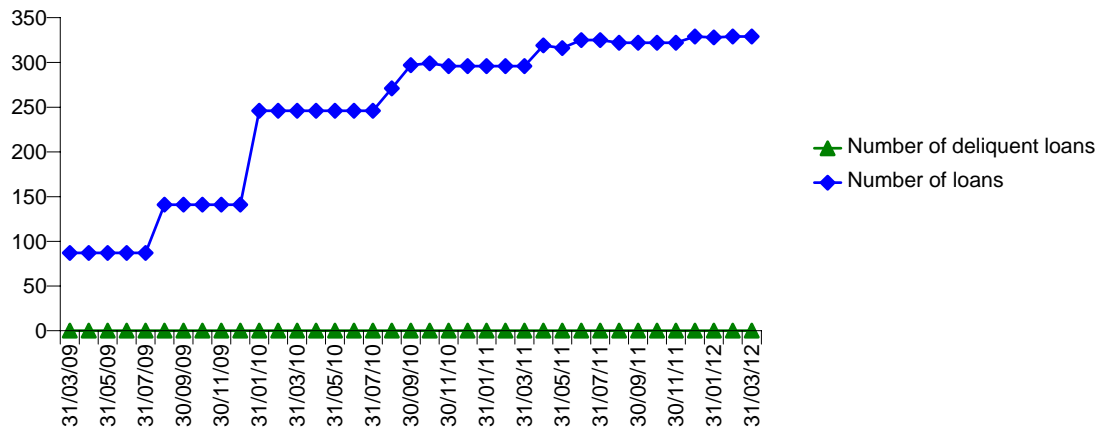


e. Rate type split



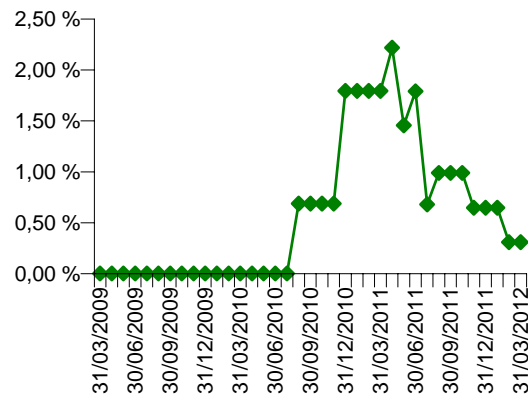
f. Loan delinquency

No delinquent loan



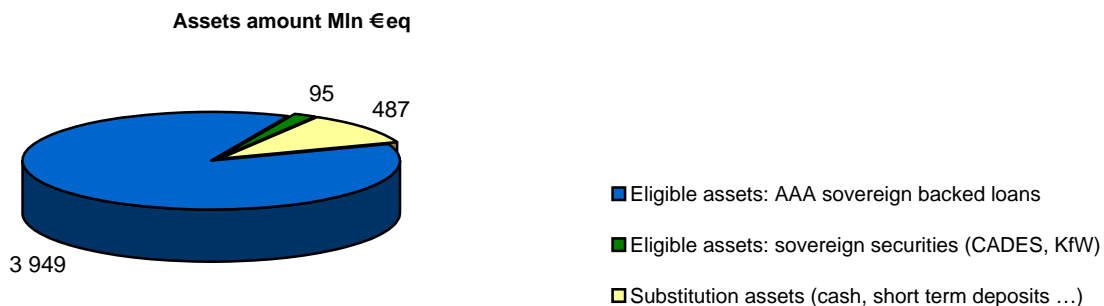
g. Prepayment rate

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	3 357	83%
yes	687	17%
Total	4 044	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	16/06/2009	16/06/2014	2,21	EUR	Fixed	3,625%	1 000 000 000
Series 2	FR0010859967	26/02/2010	26/02/2020	7,91	EUR	Fixed	3,750%	1 000 000 000
Series 3	FR0010955377	22/10/2010	22/10/2015	3,56	EUR	Fixed	2,250%	1 000 000 000
Series 4	FR0011059930	09/06/2011	09/06/2016	4,19	EUR	Fixed	3,125%	1 000 000 000

d. Amortisation profile

