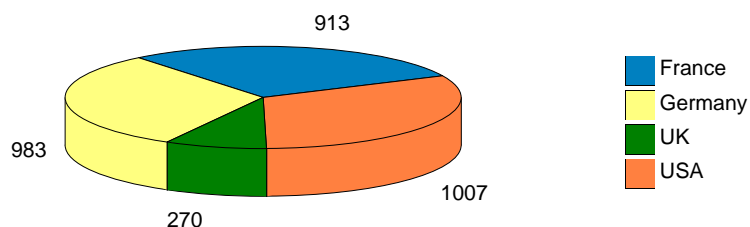


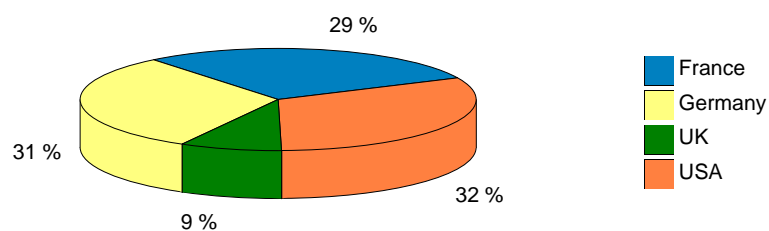
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %



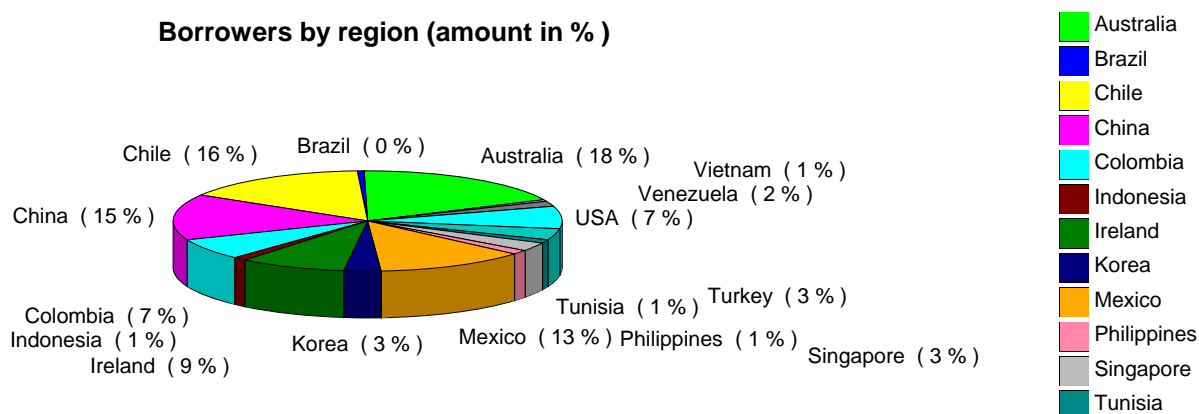
Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	138	31	913
Germany	77	26	983
UK	45	14	270
USA	36	12	1007
Total:	296	83	3 173

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

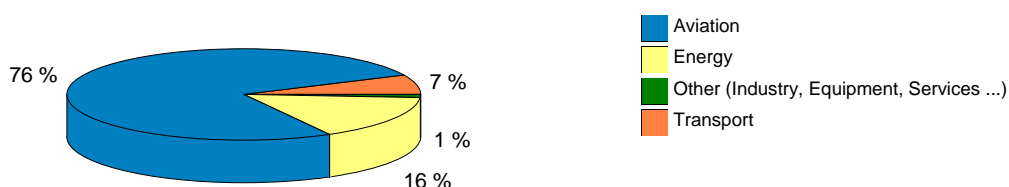


b. Diversity of borrowers

Borrowers by region (amount in %)



Borrowers by sector (amount in %)



Five largest couples borrower/guarantor

Total amount Mln €eq	Total loan balance %
399	12 %
383	12 %
287	9 %
203	6 %
176	5 %

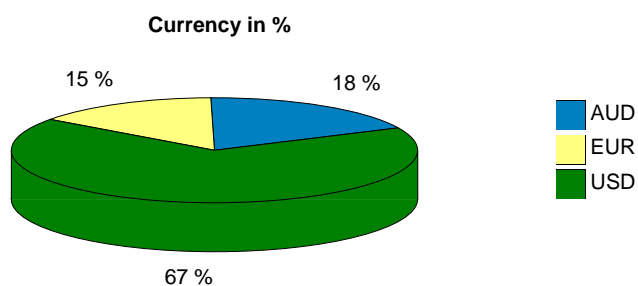


c. Pool seasoning

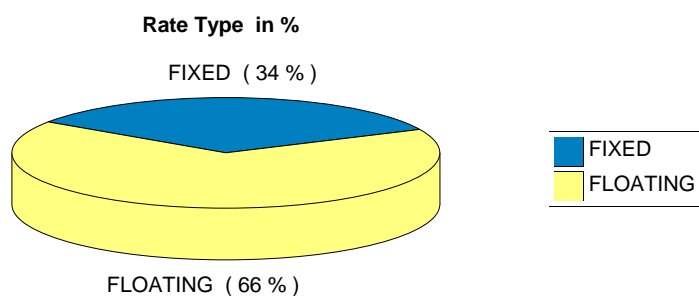
Weighted average seasoning (in years) : 4,20

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	1 106	35 %
2<=..<4	556	18 %
4<=..<6	627	20 %
6<=..<8	675	21 %
8<=..<10	90	3 %
>=10	119	4 %
Total:	3 173	100 %

d. Currency split

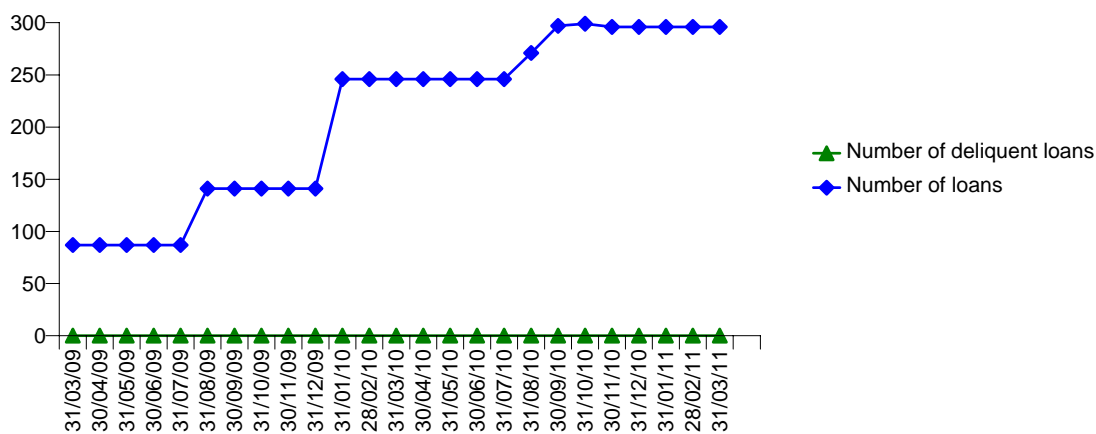


e. Rate type split



f. Loan delinquency

No delinquent loan

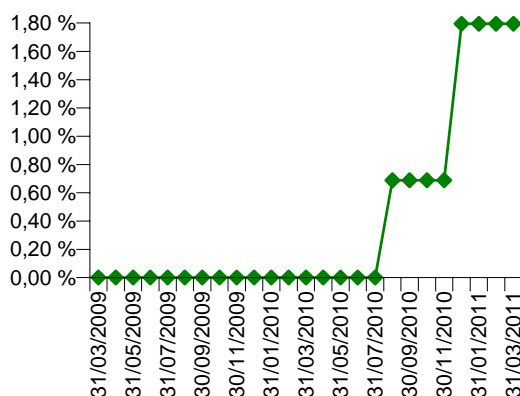


g. Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	2 453	77 %
yes	719	23 %
Total :	3 173	100 %

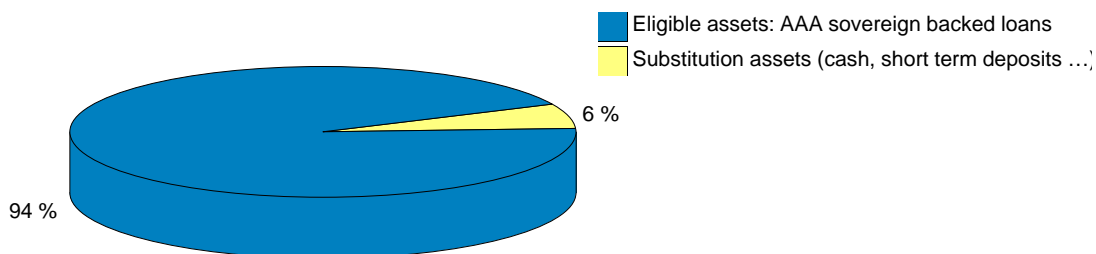
h. Prepayment rate

Annualised 12-month moving average



II. BNP Paribas Public Sector balance sheet overview

a. Assets overview



b. 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	3,21	EUR	Fixed	3,625 %	1 000 000 000
Series 2	FR0010859967	26/02/2010	26/02/2020	8,92	EUR	Fixed	3,750 %	1 000 000 000
Series 3	FR0010955377	22/10/2010	22/10/2015	4,56	EUR	Fixed	2,250 %	1 000 000 000

c. Amortisation profile

