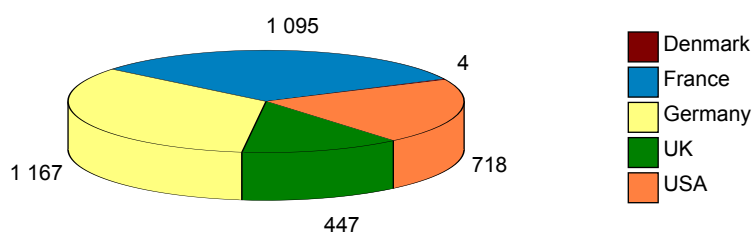


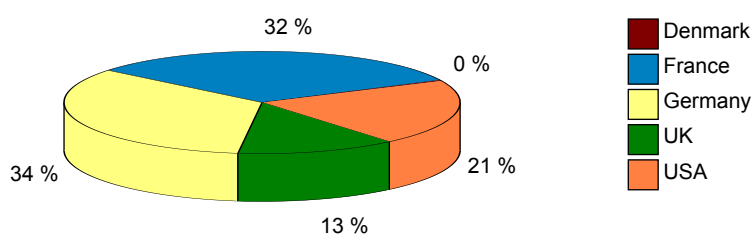
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln € equivalent



Guarantor %

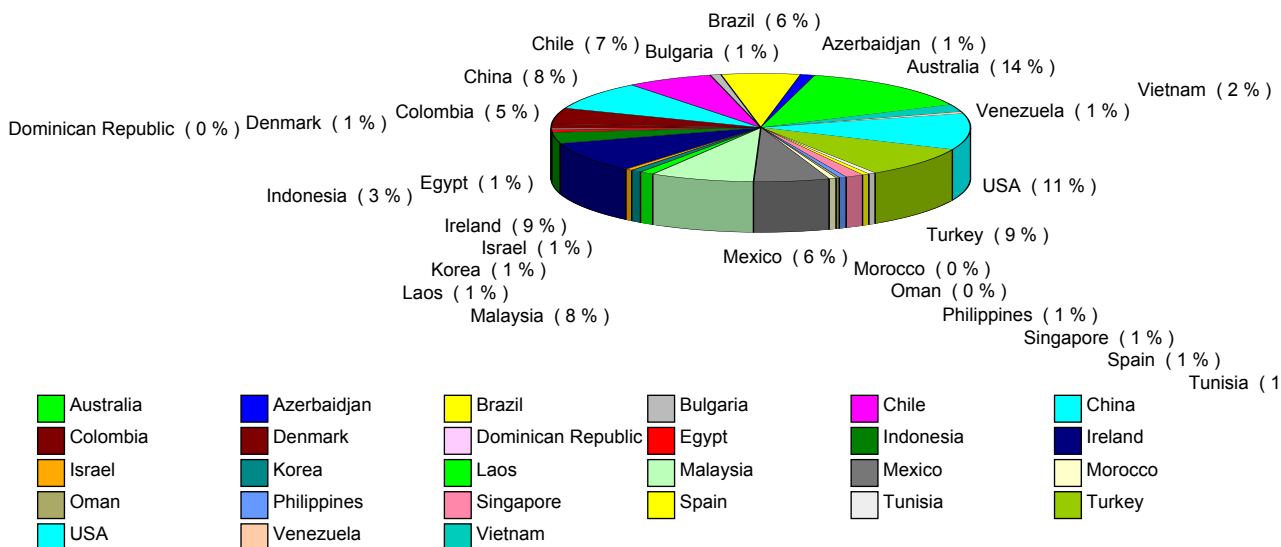


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln € eq
Denmark	1	1	4
France	144	49	1095
Germany	78	36	1167
UK	47	14	447
USA	46	13	718
Total:	316	113	3 431

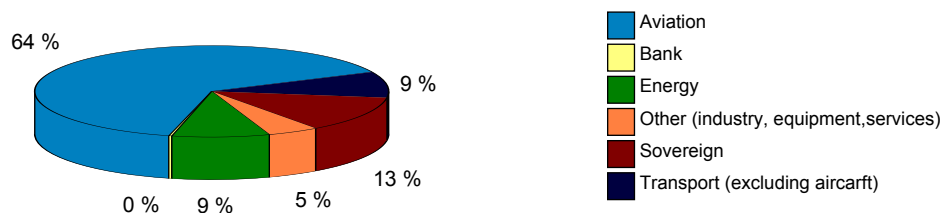
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side

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 %
317	9 %
315	9 %
273	8 %
212	6 %
205	6 %

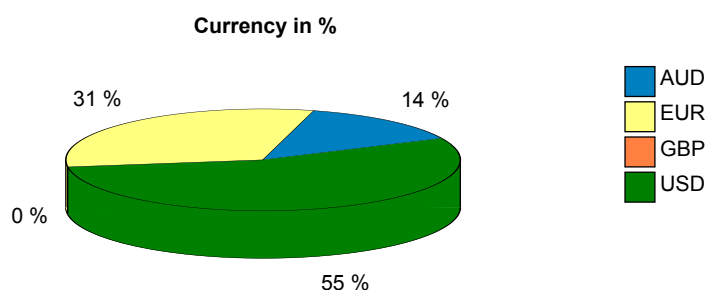


c. Pool seasoning

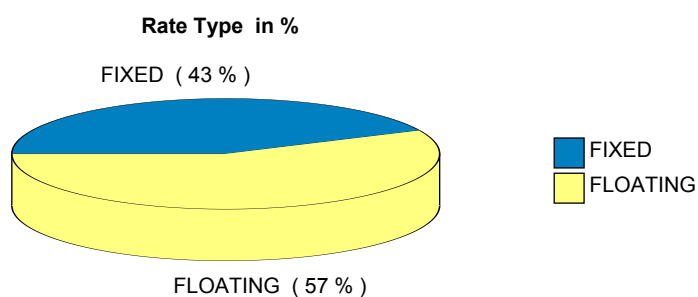
Weighted average seasoning (in years) : 4,92

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	135	4 %
2<=..<4	1 574	46 %
4<=..<6	825	24 %
6<=..<8	328	10 %
8<=..<10	448	13 %
>=10	120	4 %
Total:	3 431	100 %

d. Currency split



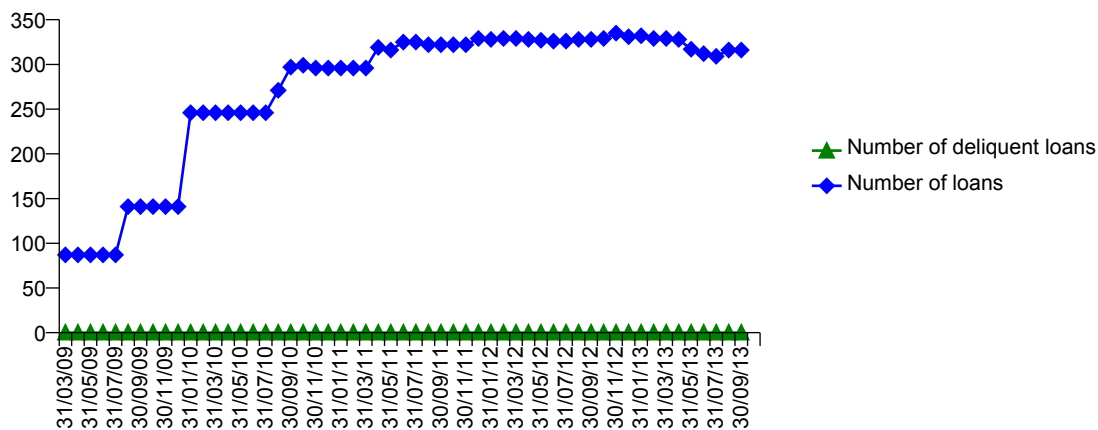
e. Rate type split



BNP Paribas Public Sector SCF Investor Report: end of September 2013

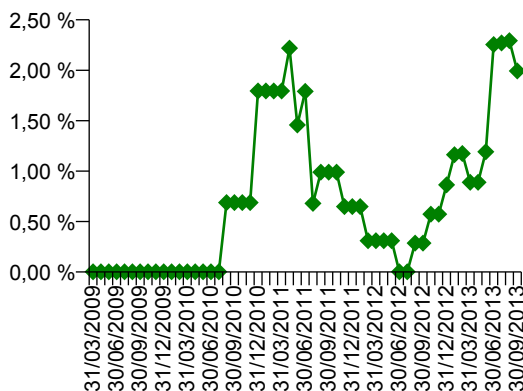
f. Loan delinquency

No delinquent loan



g. Prepayment rate

Annualised 12-month moving average



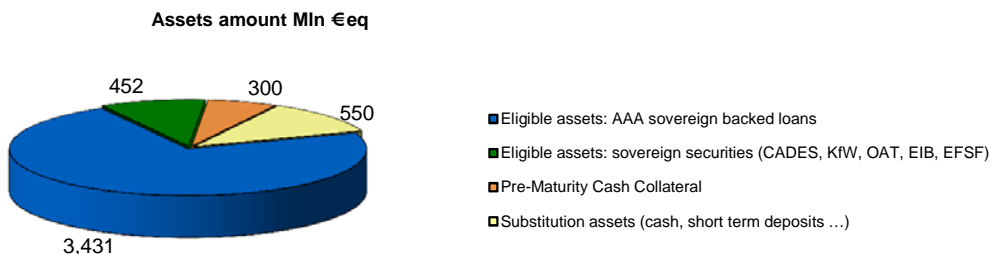
II. SCF eligible assets: sovereign securities

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		AAA	Aa1	
KfW 07/2015	DE0002760956	04/07/2015	EUR	50		AAA	Aaa	AAA
OAT 04/2015	FR0010163543	25/04/2015	EUR	7	AAA	AAA	Aa1	
OAT 10/2014	FR0010112052	25/10/2014	EUR	97	AAA	AAA	Aa1	
EIB 28/09/2022	XS0544644957	28/09/2022	EUR	45		AAA	Aaa	AAA
EFSF 12/03/2014	EU000A1G0AG3	12/03/2014	EUR	218		AAA	Aa1	AA+



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	3,030	78%
yes	853	22%
Total	3,883	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	0.71	EUR	Fixed	3.625%	1,000,000,000
Series 2	FR0010859967	26/02/2010	26/02/2020	6.41	EUR	Fixed	3.750%	1,000,000,000
Series 3	FR0010955377	22/10/2010	22/10/2015	2.06	EUR	Fixed	2.250%	1,000,000,000
Series 4	FR0011059930	09/06/2011	09/06/2016	2.69	EUR	Fixed	3.125%	1,000,000,000

d. Amortisation profile

