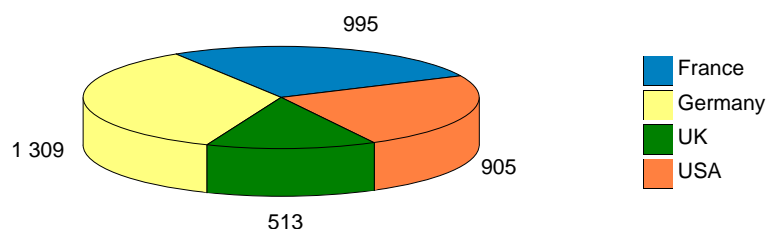


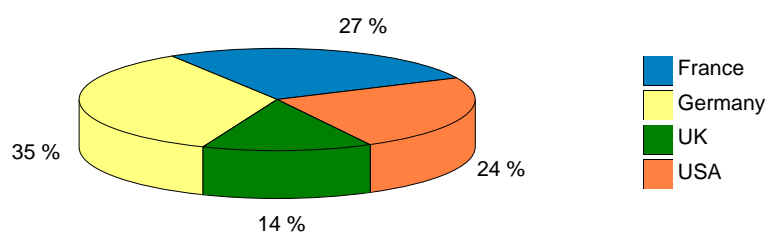
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %



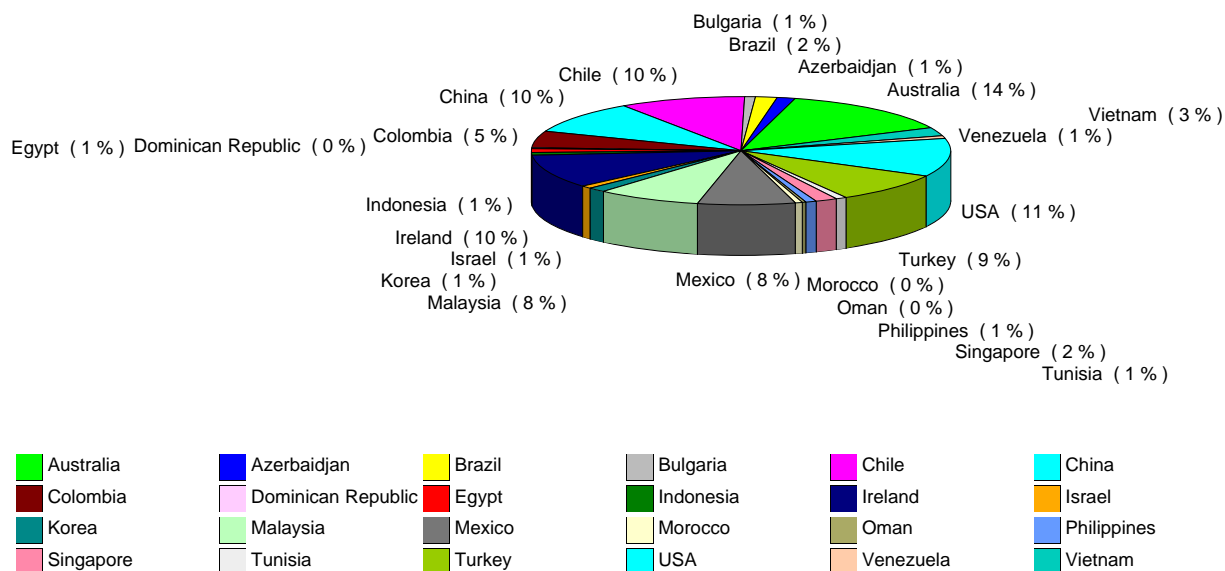
Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	142	39	995
Germany	85	35	1309
UK	55	14	513
USA	46	13	905
Total:	328	101	3 722

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

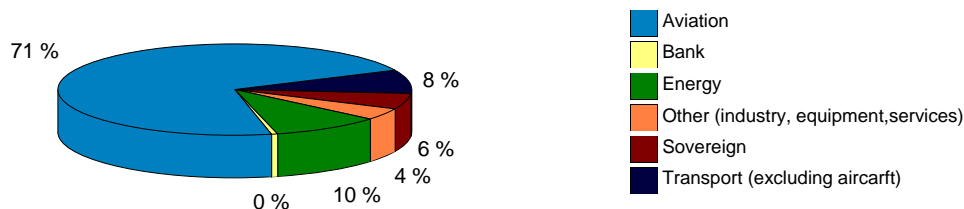


b. Diversity of borrowers

Borrowers by region (amount in %)



Borrowers by sector (amount in %)



Five largest couples borrower/guarantor

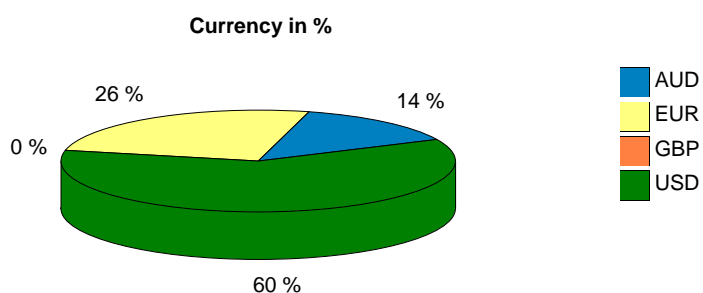
Total amount Mln €eq	Total loan balance %
376	11 %
344	10 %
298	9 %
283	9 %
236	7 %

c. Pool seasoning

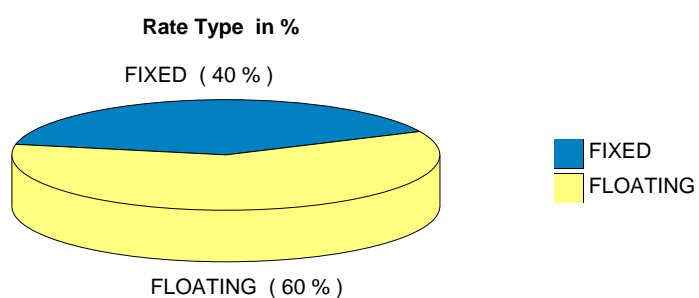
Weighted average seasoning (in years) : 4,43

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	334	9 %
2<=..<4	2 116	57 %
4<=..<6	333	9 %
6<=..<8	602	16 %
8<=..<10	238	6 %
>=10	98	3 %
Total:	3 722	100 %

d. Currency split

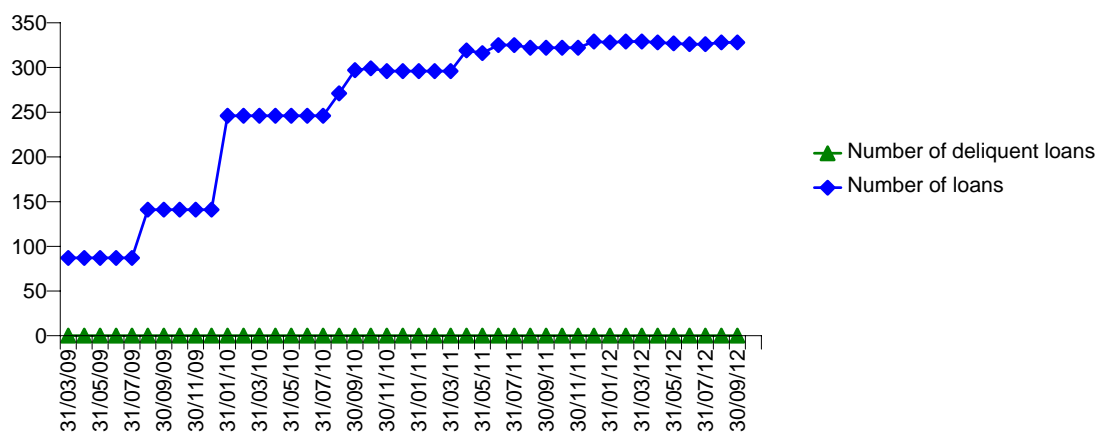


e. Rate type split



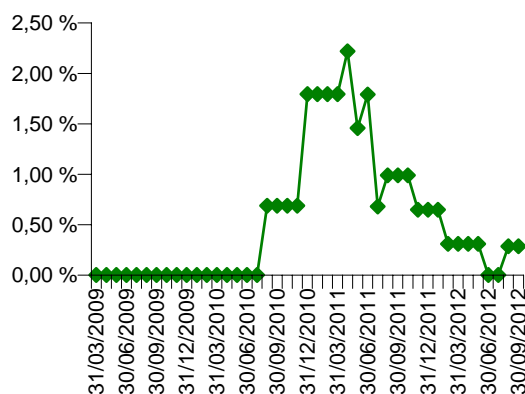
f. Loan delinquency

No delinquent loan



g. Prepayment rate

Annualised 12-month moving average

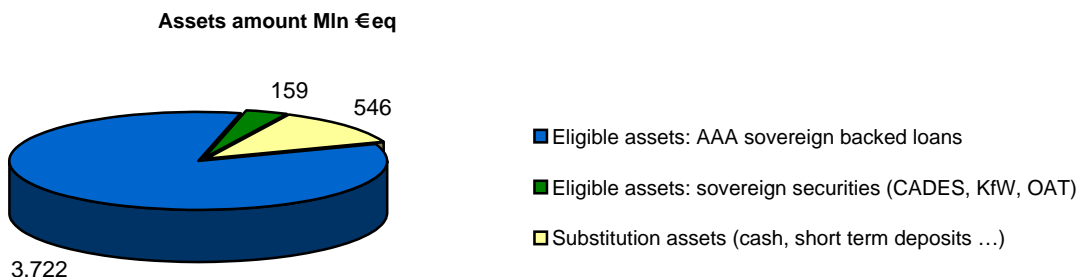


II. SCF eligible assets: sovereign securities

Securities	ISIN	Maturity date	Currency	Total amount Mln €eq
CADES 04/2015	FR0010163329	25/04/2015	EUR	35
CADES 10/2012	FR0000571366	25/10/2012	EUR	10
KfW 07/2015	DE0002760956	04/07/2015	EUR	50
OAT 04/2015	FR0010163543	25/04/2015	EUR	7
OAT 10/2014	FR0010112052	25/10/2014	EUR	57

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	3,194	82%
yes	688	18%
Total	3,882	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	1,71	EUR	Fixed	3,625%	1.000.000.000
Series 2	FR0010859967	26/02/2010	26/02/2020	7,41	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/2010	22/10/2015	3,06	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/2011	09/06/2016	3,69	EUR	Fixed	3,125%	1.000.000.000

d. Amortisation profile

