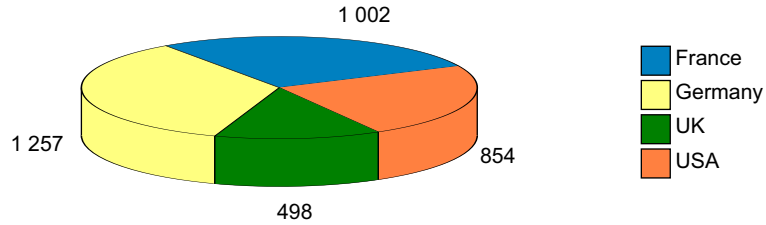


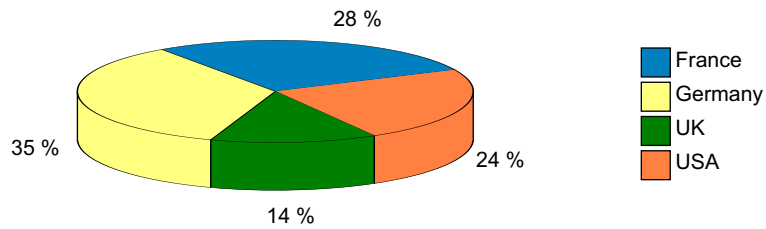
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln € equivalent



Guarantor %



Guarantor	Number of Loans	Number of projects/deals	Total amount Mln € eq
France	149	43	1002
Germany	83	35	1257
UK	53	14	498
USA	46	13	854
Total:	331	105	3 611

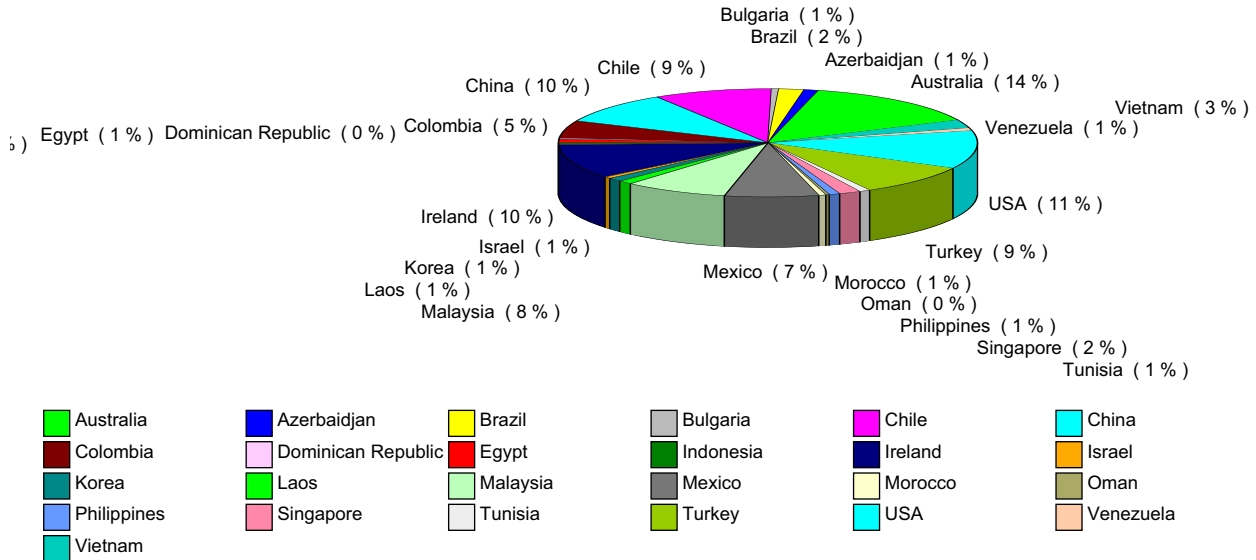
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side



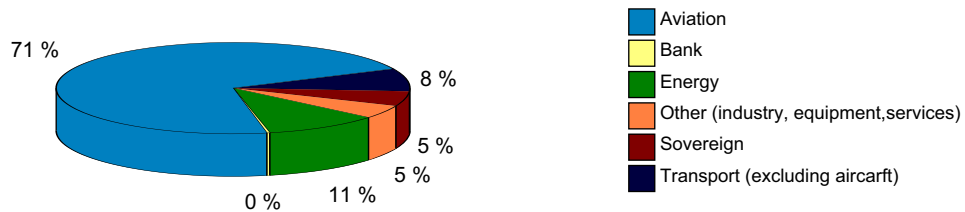
BNP Paribas Public Sector SCF Investor Report: end of December 2012

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 %
361	11 %
334	10 %
292	9 %
259	8 %
230	7 %



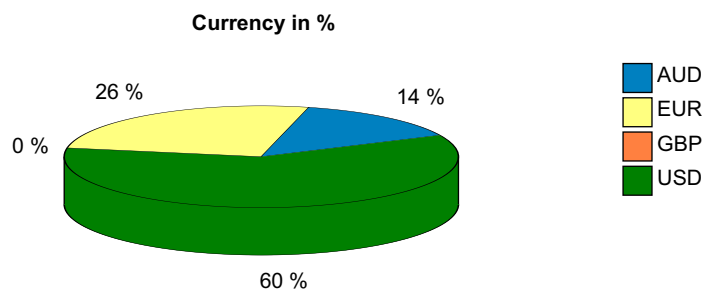
BNP Paribas Public Sector SCF Investor Report: end of December 2012

c. Pool seasoning

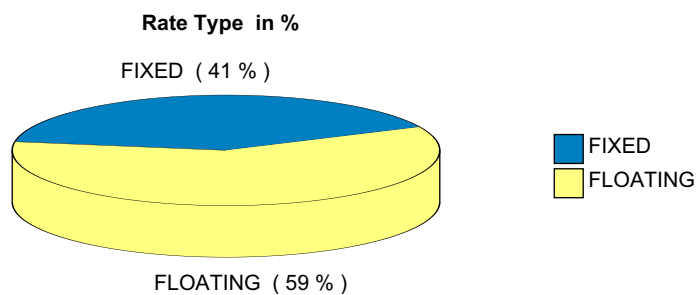
Weighted average seasoning (in years) : 4,58

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	14	0 %
2<=..<4	2 168	60 %
4<=..<6	429	12 %
6<=..<8	613	17 %
8<=..<10	276	8 %
>=10	111	3 %
Total:	3 611	100 %

d. Currency split



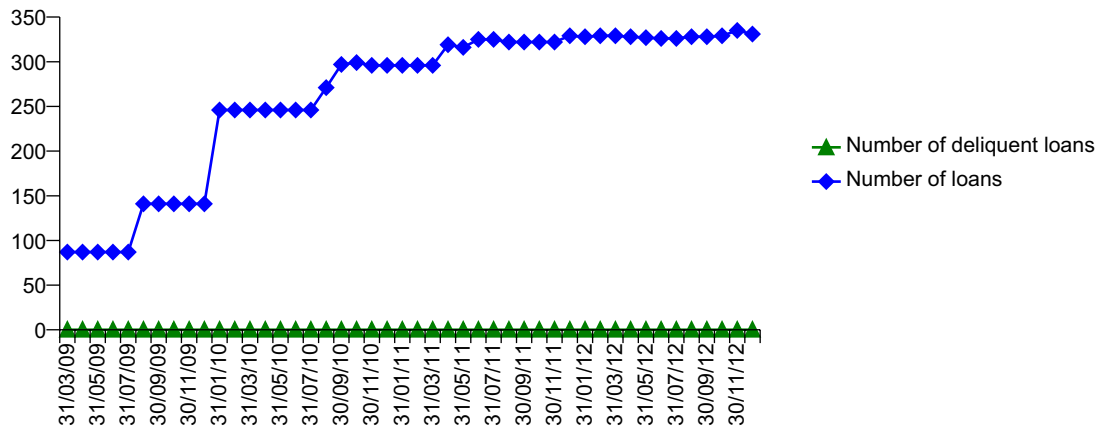
e. Rate type split



BNP Paribas Public Sector SCF Investor Report: end of December 2012

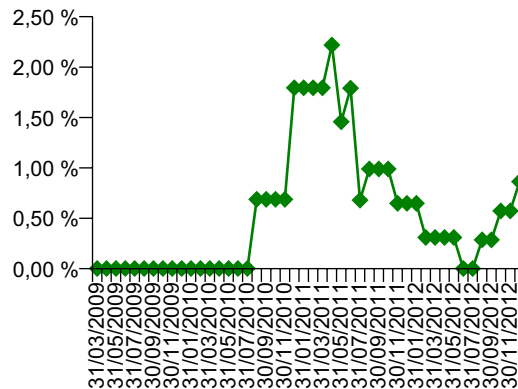
f. Loan delinquency

No delinquent loan



g. Prepayment rate

Annualised 12-month moving average

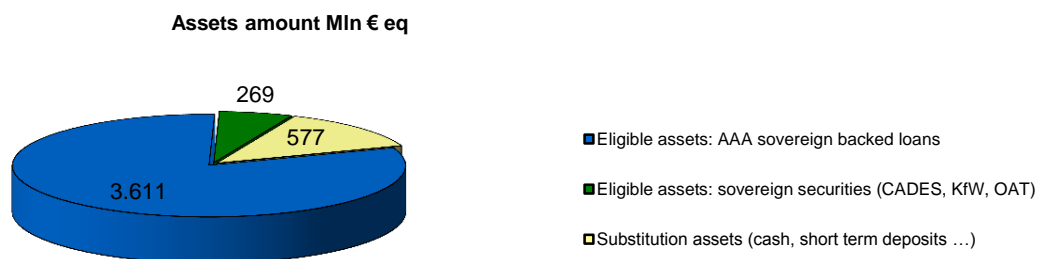


II. SCF eligible assets: sovereign securities

Securities	ISIN	Maturity date	Currency	Total amount Mln € eq
CADES 04/2015	FR0010163329	25/04/2015	EUR	35
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
EIB 28/09/2022	XS0544644957	28/09/2022	EUR	45
EFSF 12/03/2014	EU000A1G0AG3	12/03/2014	EUR	75

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	3 119	80%
yes	761	20%
Total	3 881	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	1,46	EUR	Fixed	3,625%	1 000 000 000
Series 2	FR0010859967	26/02/2010	26/02/2020	7,16	EUR	Fixed	3,750%	1 000 000 000
Series 3	FR0010955377	22/10/2010	22/10/2015	2,81	EUR	Fixed	2,250%	1 000 000 000
Series 4	FR0011059930	09/06/2011	09/06/2016	3,44	EUR	Fixed	3,125%	1 000 000 000

d. Amortisation profile

