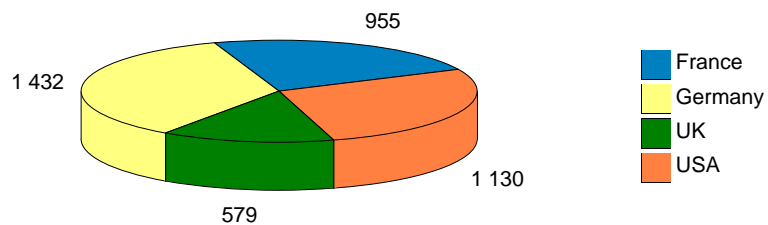


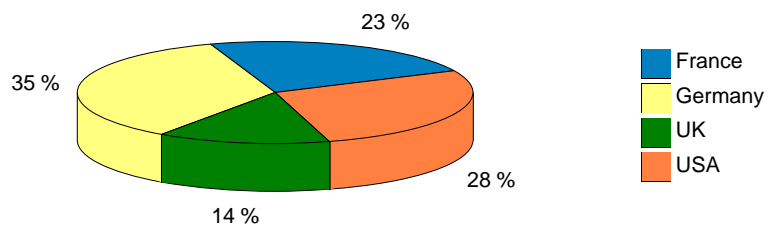
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %



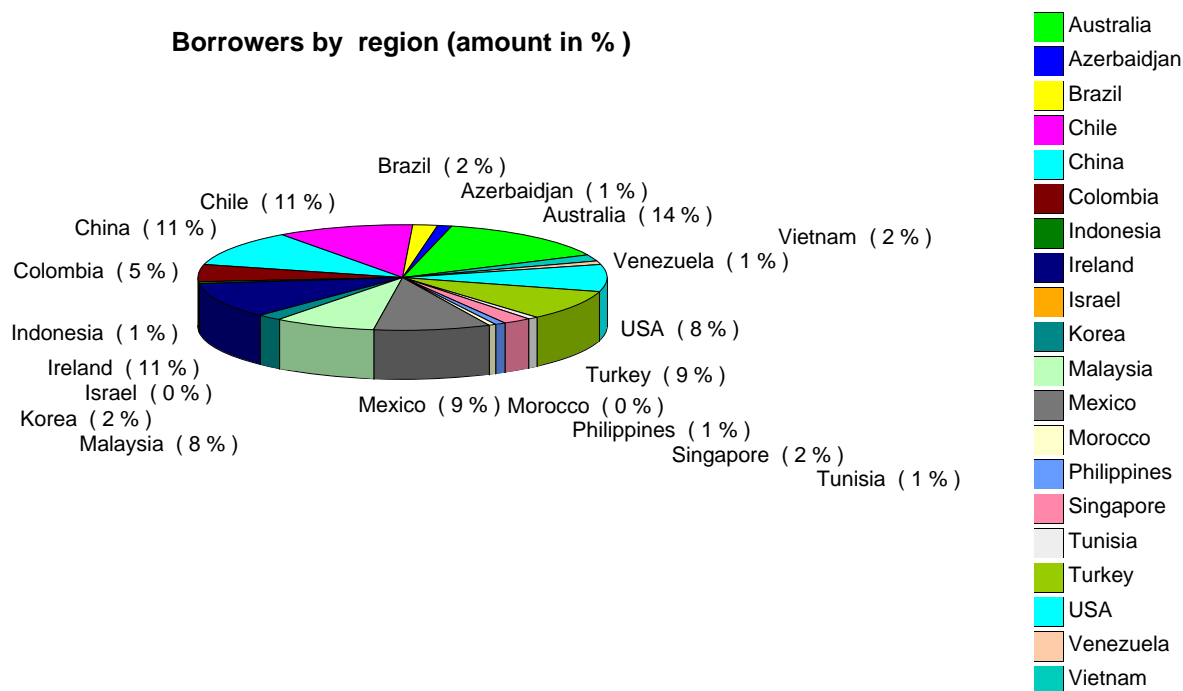
Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	142	34	955
Germany	80	32	1432
UK	57	14	579
USA	46	13	1130
<b>Total:</b>	<b>325</b>	<b>93</b>	<b>4 096</b>

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

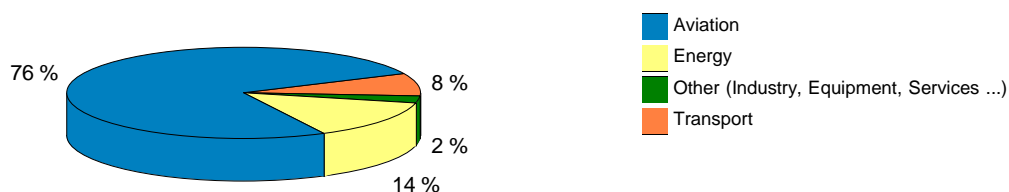


b. Diversity of borrowers

**Borrowers by region (amount in %)**



**Borrowers by sector (amount in %)**



**Five largest couples borrower/guarantor**

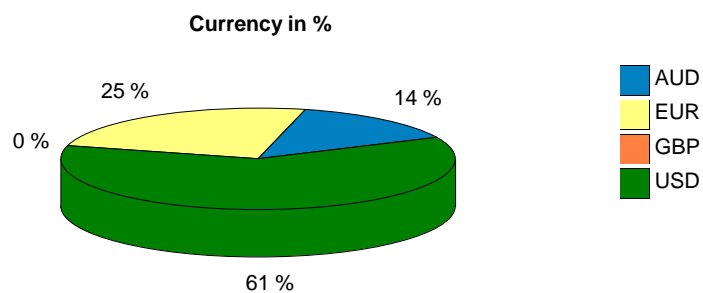
Total amount Mln €eq	Total loan balance %
446	14 %
375	11 %
374	11 %
328	10 %
266	8 %

c. Pool seasoning

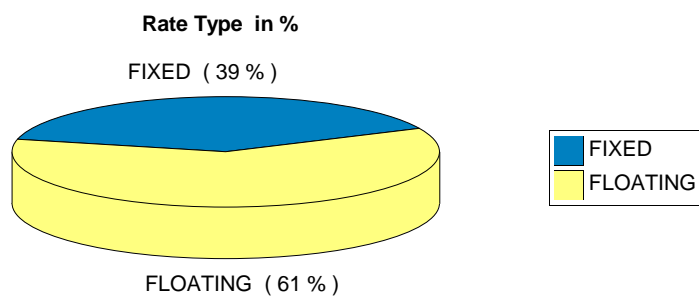
Weighted average seasoning (in years) : 3,57

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	1 620	40 %
2<=..<4	1 004	25 %
4<=..<6	541	13 %
6<=..<8	648	16 %
8<=..<10	178	4 %
>=10	105	3 %
<b>Total:</b>	<b>4 096</b>	<b>100 %</b>

d. Currency split

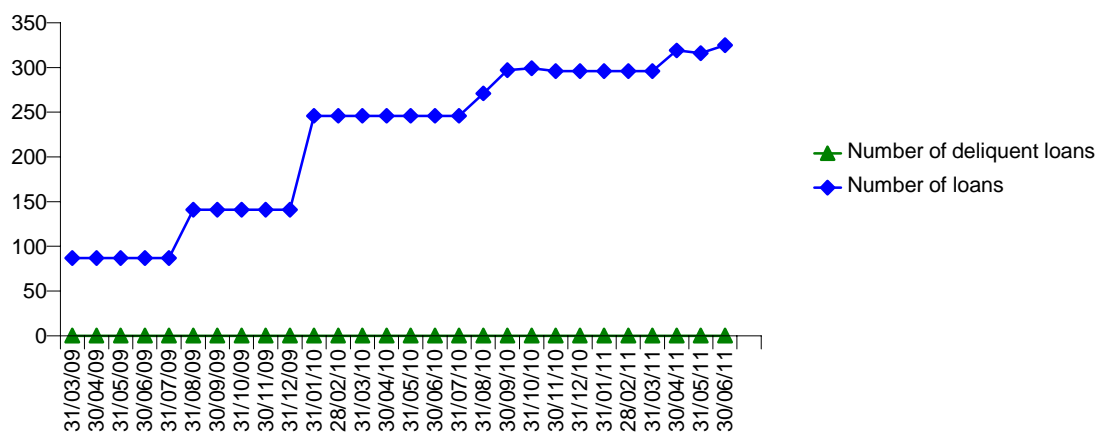


e. Rate type split



f. Loan delinquency

No delinquent loan

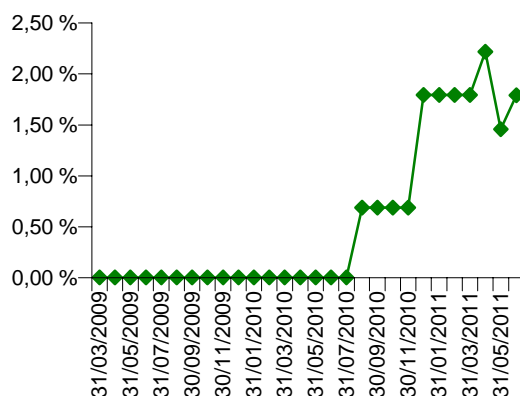


g. Central Bank (FED/ECB) eligibility

FED/ECB eligibility	Total amount Mln €eq	Total loan balance %
no	3 412	83 %
yes	683	17 %
<b>Total :</b>	<b>4 096</b>	<b>100 %</b>

h. Prepayment rate

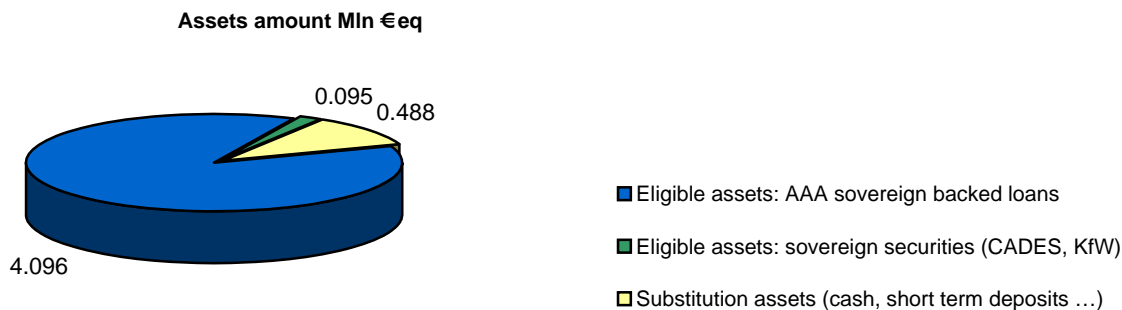
Annualised 12-month moving average



# BNP Paribas Public Sector SCF Investor Report: end of June 2011

## 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	2.96	EUR	Fixed	3.625%	1,000,000,000
Series 2	FR0010859967	26/02/2010	26/02/2020	8.67	EUR	Fixed	3.750%	1,000,000,000
Series 3	FR0010955377	22/10/2010	22/10/2015	4.32	EUR	Fixed	2.250%	1,000,000,000
Series 4	FR0011059930	09/06/2011	09/06/2016	4.95	EUR	Fixed	3.125%	1,000,000,000

### c. Amortisation profile

