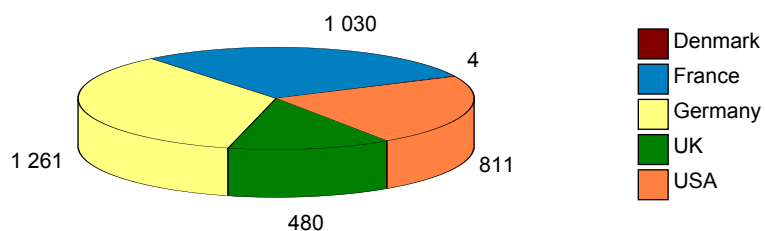


# BNP Paribas Public Sector SCF Investor Report: end of March 2013

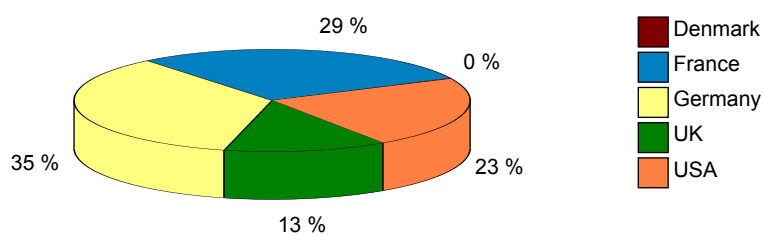
## I. SCF eligible assets: sovereign backed loans

### 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	149	45	1030
Germany	82	36	1261
UK	51	14	480
USA	46	13	811
<b>Total:</b>	<b>329</b>	<b>109</b>	<b>3 587</b>

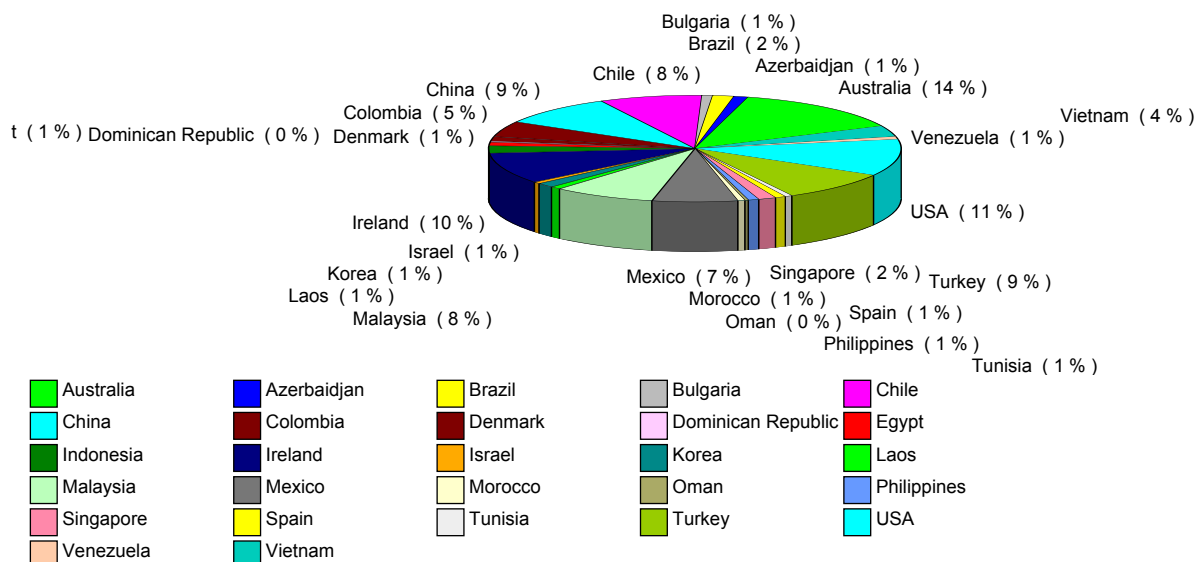
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side



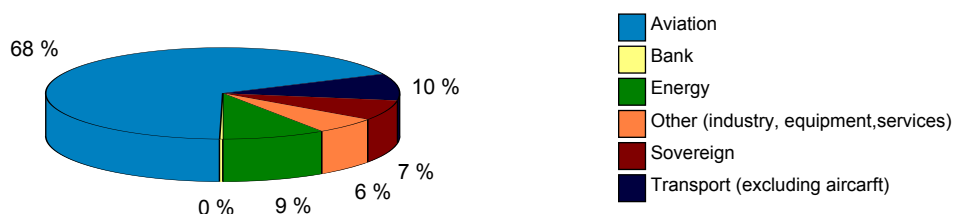
# BNP Paribas Public Sector SCF Investor Report: end of March 2013

## 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 %
347	11 %
330	10 %
286	9 %
244	7 %
224	7 %



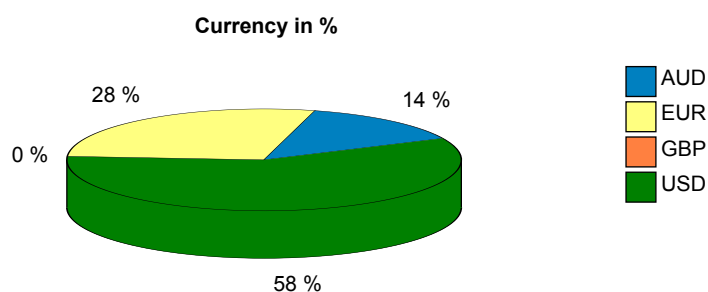
## BNP Paribas Public Sector SCF Investor Report: end of March 2013

### c. Pool seasoning

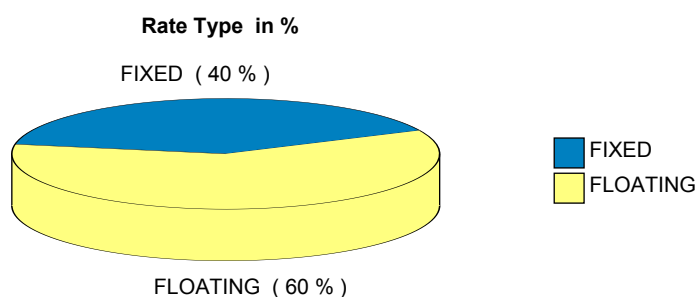
Weighted average seasoning (in years) : 4,72

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	35	1 %
2<=..<4	2 138	60 %
4<=..<6	415	11 %
6<=..<8	478	13 %
8<=..<10	414	11 %
>=10	107	3 %
<b>Total:</b>	<b>3 587</b>	<b>100 %</b>

### d. Currency split



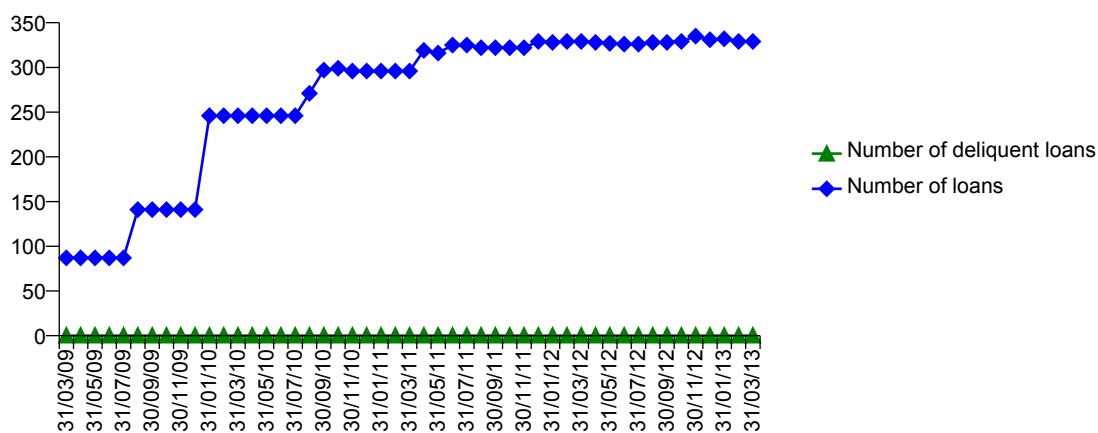
### e. Rate type split



# BNP Paribas Public Sector SCF Investor Report: end of March 2013

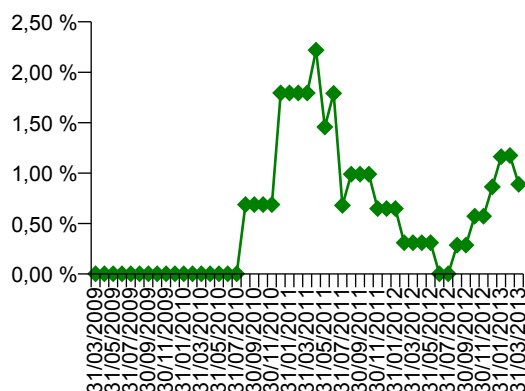
## f. Loan delinquency

### No delinquent loan



## g. Prepayment rate

### Annualised 12-month moving average



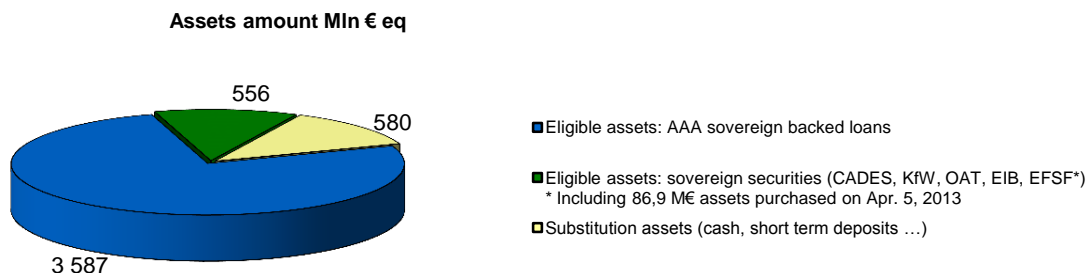
## II. SCF eligible assets: sovereign securities

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+
EFSF 17/06/2013 (*)	EU000A1G0A40	17/06/2013	EUR	104		AAA	Aa1	AA+

(\*) Including 86,9 Mln € purchased on Apr. 5, 2013

### 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	3 122	75%
yes	1 021	25%
Total	4 143	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	1,21	EUR	Fixed	3,625%	1 000 000 000
Series 2	FR0010859967	26/02/2010	26/02/2020	6,91	EUR	Fixed	3,750%	1 000 000 000
Series 3	FR0010955377	22/10/2010	22/10/2015	2,56	EUR	Fixed	2,250%	1 000 000 000
Series 4	FR0011059930	09/06/2011	09/06/2016	3,19	EUR	Fixed	3,125%	1 000 000 000

#### d. Amortisation profile

