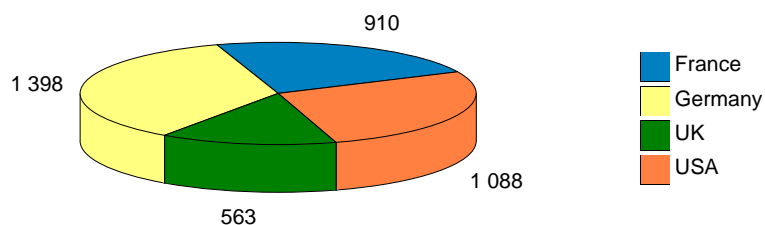


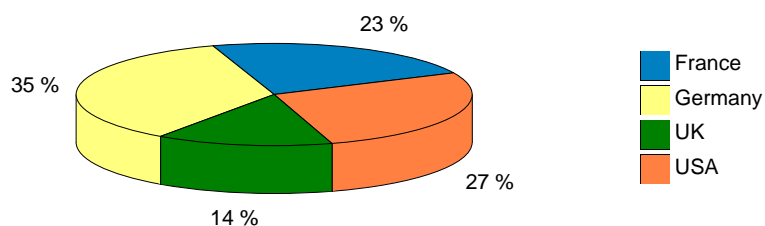
I. SCF eligible assets: sovereign backed loans

a. Diversity of sovereign guarantors

Guarantor total amount Mln €equivalent



Guarantor %

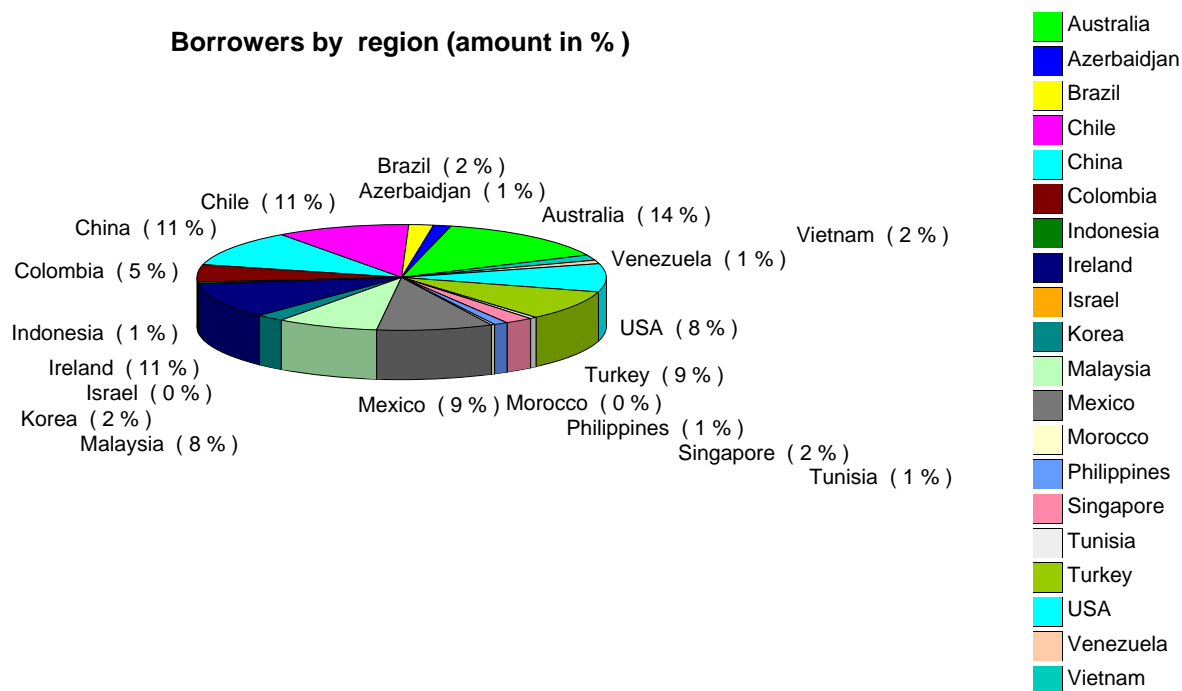


Guarantor	Number of Loans	Number of projects/deals	Total amount Mln €eq
France	141	34	910
Germany	79	32	1398
UK	56	14	563
USA	46	13	1088
Total:	322	93	3 960

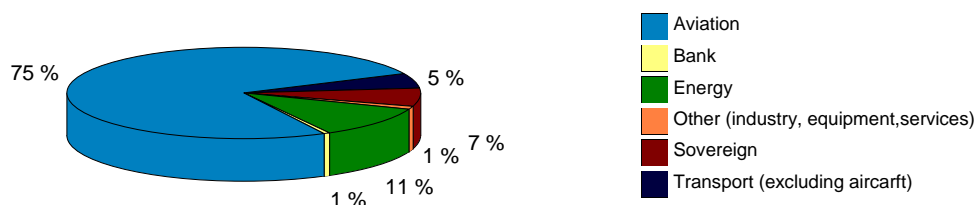
100 % of the loan receivables have been transferred by true sale and are registered on the SCF's assets' side

b. Diversity of borrowers

Borrowers by region (amount in %)



Borrowers by sector (amount in %)



Five largest couples borrower/guarantor

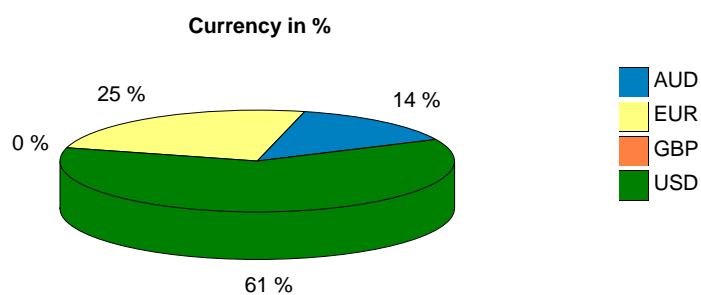
Total amount Mln €eq	Total loan balance %
433	13 %
370	11 %
360	11 %
322	10 %
260	8 %

c. Pool seasoning

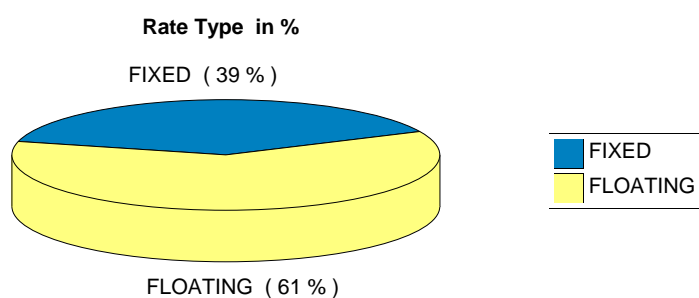
Weighted average seasoning (in years) : 3,77

Seasoning (years)	Total amount Mln € eq	Total loan balance %
0<=..<2	1 469	37 %
2<=..<4	1 080	27 %
4<=..<6	416	10 %
6<=..<8	687	17 %
8<=..<10	210	5 %
>=10	98	2 %
Total:	3 960	100 %

d. Currency split

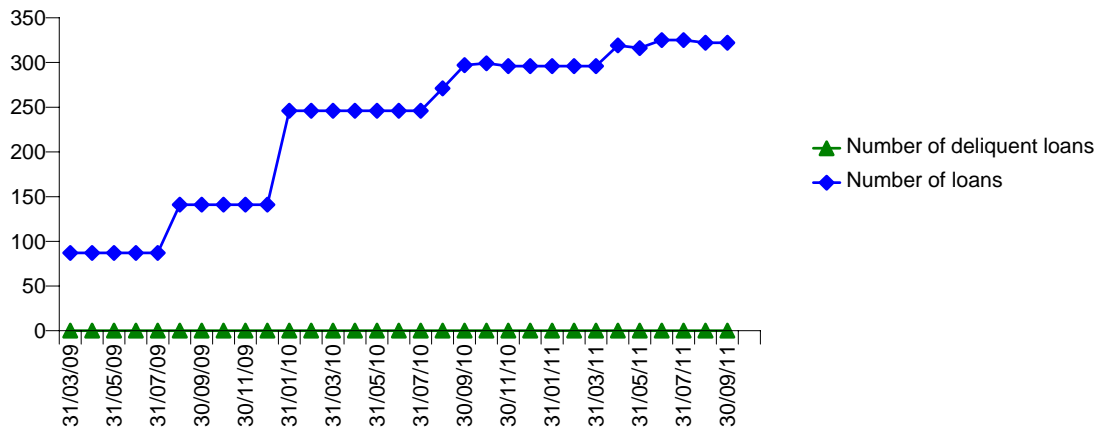


e. Rate type split



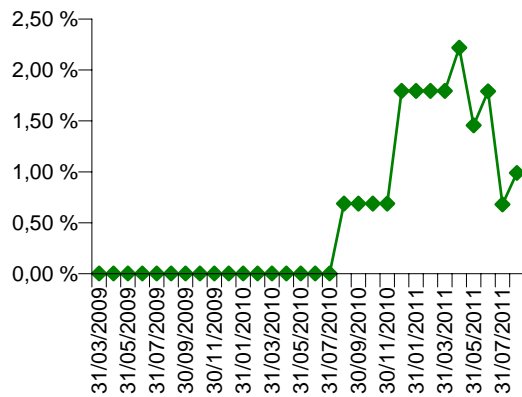
f. Loan delinquency

No delinquent loan



g. Prepayment rate

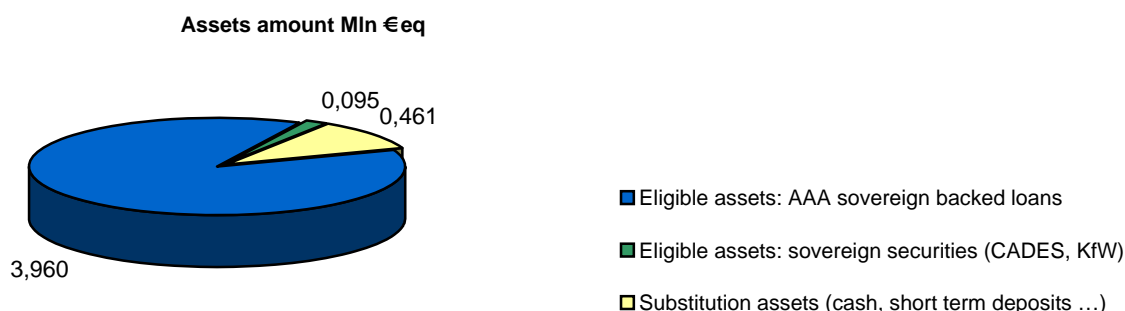
Annualised 12-month moving average



BNP Paribas Public Sector SCF Investor Report: end of September 2011

II. 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	3.304	81%
yes	751	19%
Total	4.055	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	2,71	EUR	Fixed	3,625%	1.000.000.000
Series 2	FR0010859967	26/02/2010	26/02/2020	8,41	EUR	Fixed	3,750%	1.000.000.000
Series 3	FR0010955377	22/10/2010	22/10/2015	4,06	EUR	Fixed	2,250%	1.000.000.000
Series 4	FR0011059930	09/06/2011	09/06/2016	4,70	EUR	Fixed	3,125%	1.000.000.000

d. Amortisation profile

