

<b>FCC (amount in €)</b>	<b>Partimmo 05/2003</b>
Constitution date	06/11/2003
Initial Portfolio amount	986.839.635
Loans purpose	Residential & Rental Investment
1st :owner occupied	56% 1st
2d : co-owner	3 % 2d
3d : investment	41% 3d
Collateral Guaranties	
1st rank mortgage	62%
Interest rate distribution in the initial portfolio	5% Fixed / 95% Variable
Initial Weighted Average Interest Rate	6,13%
Initial Weighted Average Margin	Euribor + 1.74%
Initial Weighted Average Seasoning	1.1 year
Initial Weighted Average Residual Life	16.2 years
Oustanding Balance (*)	301.532.103
Annualised Monthly early repaiement Rate	10,04%
Annualised Monthly Default Rate	0,39%

<b>Senior FCC units A</b>	<b>Initial</b>	894.070.000
	<b>Current (**)</b>	<b>236.501.185</b>
<b>Junior FCC units S</b>	<b>Initial</b>	92.769.635
	<b>Current (**)</b>	<b>65.030.918</b>
<b>Credit enhancement (Units S) %</b>	<b>Initial</b>	9,40%
	<b>Current (**)</b>	<b>21,57%</b>
<b>Additional guarantees</b>	<b>Initial</b>	5,07%
	<b>Current (**)</b>	<b>16,58%</b>
<b>Senior FCC Units A</b>	<b>Interest rate</b>	<b>4,00%</b>
Excess Spread	Initial	1,74%
Legal Final Maturity	Senior FCC units A	July 2039
	Junior FCC units S	July 2039

(\*) : as at 06/30/2010

(\*\*) : as at 07/28/2010