

FCC (amount in €)	Partimmo 10/2002
Constitution date	11/12/2002
Initial Portfolio amount	706 737 575
Loans purpose	Residential & Rental Investment
1st :owner occupied	61% 1st
2d : co-owner	11 % 2d
3d : investment	28% 3d
Collateral Guaranties 1st rank mortgage	70%
Interest rate distribution in the initial portfolio	15% Fixed /85% Variable
Initial Weighted Average Interest Rate	6,30%
Initial Weighted Average Margin	Euribor + 1.75%
Initial Weighted Average Seasoning	1.16 years
Initial Weighted Average Residual Life	14.6 years
Outstanding Balance (*)	107 087 825
Annualised Monthly early repaiement Rate	16,11%
Annualised Monthly Default Rate	0,27%

Senior FCC units A	Initial	656 550 000
	Current (**)	81 563 863
Junior FCC units S	Initial	50 187 575
	Current (**)	25 523 961
Credit enhancement (Units S) %	Initial	7,10%
	Current (**)	23,83%
Additional guarantees	Initial	5,03%
	Current (**)	33,20%
Senior FCC Units A	Interest rate	4,53%
Excess Spread	Initial	1,75%
Legal Final Maturity	Senior FCC units A	August 2038
	Junior FCC units S	August 2038

(*) : as at 12/31/2011

(**) : as at 01/28/2012