

<b>FCC (amount in €)</b>	<b>Partimmo 10/2002</b>
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	70%
1st rank mortgage	
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 (*)	<b>156.529.357</b>
Annualised Monthly early repaiement Rate	8,26%
Annualised Monthly Default Rate	0,92%

<b>Senior FCC units A</b>	<b>Initial</b>	656.550.000
	<b>Current (**)</b>	<b>126.759.452</b>
<b>Junior FCC units S</b>	<b>Initial</b>	50.187.575
	<b>Current (**)</b>	<b>29.769.905</b>
<b>Credit enhancement (Units S) %</b>	<b>Initial</b>	7,10%
	<b>Current (**)</b>	<b>19,02%</b>
<b>Additional guarantees</b>	<b>Initial</b>	5,03%
	<b>Current (**)</b>	<b>22,71%</b>
<b>Senior FCC Units A</b>	<b>Interest rate</b>	<b>4,53%</b>
Excess Spread	Initial	1,75%
Legal Final Maturity	Senior FCC units A	August 2038
	Junior FCC units S	August 2038

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

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