

FCC (amount in €)	Partimmo 11/2003
Constitution date	11/12/2003
Initial Portfolio amount	1.044.771.206
Loans purpose	Residential & Rental Investment
1st :owner occupied	68% 1st
2d : co-owner	2 % 2d
3d : investment	30% 3d
Collateral Guaranties	
1st rank mortgage	71%
Interest rate distribution in the initial portfolio	4.5% Fixed / 95.5% Variable
Initial Weighted Average Interest Rate	6,06%
Initial Weighted Average Margin	Euribor + 1.66%
Initial Weighted Average Seasoning	1.1 year
Initial Weighted Average Residual Life	16years
Outstanding Balance (*)	325.355.168
Annualised Monthly early repaiement Rate	10,39%
Annualised Monthly Default Rate	0,41%

Senior FCC units A	Initial	962.230.000
	Current (**)	266.488.636
Junior FCC units S	Initial	82.541.206
	Current (**)	58.866.532
Credit enhancement (Units S) %	Initial	7,90%
	Current (**)	18,09%
Additional guarantees	Initial	4,65%
	Current (**)	14,94%
Senior FCC Units A	Interest rate	4,20%
Excess Spread	Initial	1,66%
Legal Final Maturity	Senior FCC units A	April 2037
	Junior FCC units S	April 2037

(*) : as at 06/30/2010

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