

FCC (amount in €)	Partimmo 10/2001
Constitution date	10/29/2001
Initial Portfolio amount	1 663 427 990
Loans purpose	Residential & Rental Investment
1st :owner occupied	63% 1st
2d : second home	
3d : investment	37% 3d
Collateral Guaranties	
1st rank mortgage	83%
Interest rate distribution in the initial portfolio	20% Fixed /80% Variable
Initial Weighted Average Interest Rate	7,61%
Initial Weighted Average Margin	Euribor + 1.80%
Initial Weighted Average Seasoning	2.66 years
Initial Weighted Average Residual Life	13.9 years
Outstanding Balance (*)	166 616 936
Annualised Monthly early repaiement Rate	17,11%
Annualised Monthly Default Rate	0,31%

Senior FCC units A	Initial	1 568 610 000
	Current (**)	130 549 136
Junior FCC units S	Initial	94 817 990
	Current (**)	36 067 800
Credit enhancement (Units S) %	Initial	5,70%
	Current (**)	21,65%
Additional guarantees	Initial	2,55%
	Current (**)	25,51%
Senior FCC Units A	Interest rate	5,00%
Excess Spread	Initial	1,96%
Legal Final Maturity	Senior FCC units A	October 2044
	Junior FCC units S	October 2044

(*) : as at 12/31/2011

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