

EdT FTPYME PASTOR 3 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Distribución por Índices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 30/09/2007

Divisa / Currency: EUR

| Índices de Referencia Reference Indexes | Saldo Vivo de Principal Outstanding Principal Balance | | | | Principal Vencido Impagado Overdue Principal | | | | Principal Pendiente Vencimiento Outstanding Principal | | | | Tipo Int. Int. Rate | | Margen s/Índice Margin o/Index | |
|---|--|---------------|-----------------------|---------------|---|-------------------|---------------------|---------------|--|---------------|-----------------------|---------------|------------------------|--------------------|-----------------------------------|-------|
| | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Num. | % | Importe / Amount | % | Med.Pond. W. Avg. | M.Pond. W. Avg. | Min. | Max. |
| Interés Variable <i>Floating Interest</i> | 1.289 | 77,51 | 222.219.222,97 | 95,38 | 375 | 73,10 | 3.092.387,99 | 93,96 | 1.283 | 77,66 | 219.126.834,98 | 95,40 | 5,451% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 54 | 3,25 | 8.407.707,14 | 3,61 | 16 | 3,12 | 1.638.595,36 | 49,79 | 52 | 3,15 | 6.769.111,78 | 2,95 | 5,825% | 1,162 | 0,750 | 2,500 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 349 | 20,99 | 31.949.569,29 | 13,71 | 41 | 7,99 | 196.061,02 | 5,96 | 348 | 21,07 | 31.753.508,27 | 13,82 | 4,925% | 0,819 | 0,400 | 2,250 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 774 | 46,54 | 160.458.121,01 | 68,87 | 282 | 54,97 | 1.221.816,73 | 37,13 | 771 | 46,67 | 159.236.304,28 | 69,33 | 5,554% | 1,246 | 0,400 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 112 | 6,73 | 21.403.825,53 | 9,19 | 36 | 7,02 | 35.914,88 | 1,09 | 112 | 6,78 | 21.367.910,65 | 9,30 | 5,339% | 1,402 | 0,000 | 2,500 |
| Interés Fijo <i>Fixed Interest</i> | 374 | 22,49 | 10.755.035,32 | 4,62 | 138 | 26,90 | 198.651,33 | 6,04 | 369 | 22,34 | 10.556.383,99 | 4,60 | 4,736% | | | |
| Total : | 1.663 | 100,00 | 232.974.258,29 | 100,00 | 513 | 100,00 | 3.291.039,32 | 100,00 | 1.652 | 100,00 | 229.683.218,97 | 100,00 | | | | |
| Media Ponderada / Weighted Average : | | | | | | | | | | | | | 5,418% | | | |
| Media Simple / Average : | | | 140.092,76 | | | 6.415,28 | | | 139.033,43 | | | 5,439% | | | | |
| Mínimo / Minimum : | | | 30,75 | | | 1,81 | | | 64,01 | | | 2,500% | | | | |
| Máximo / Maximum : | | | 5.206.931,77 | | | 933.088,38 | | | 5.206.931,77 | | | 8,900% | | | | |