

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: 31/12/2007

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> | 1.244 | 78,34 | 208.609.451,08 | 95,52 | 360 | 72,73 | 1.519.287,63 | 46,53 | 1.237 | 78,49 | 207.090.163,45 | 96,26 | 5,671% | | | |
| EURIBOR/MIBOR a 3 meses <i>3-month EURIBOR/MIBOR</i> | 48 | 3,02 | 7.218.189,51 | 3,31 | 17 | 3,43 | 186.751,85 | 5,72 | 47 | 2,98 | 7.031.437,66 | 3,27 | 5,841% | 1,176 | 0,750 | 2,500 |
| EURIBOR/MIBOR a 6 meses <i>6-month EURIBOR/MIBOR</i> | 348 | 21,91 | 29.783.709,92 | 13,64 | 35 | 7,07 | 149.245,87 | 4,57 | 348 | 22,08 | 29.634.464,05 | 13,78 | 5,234% | 0,818 | 0,400 | 2,250 |
| EURIBOR/MIBOR a 1 año <i>1-year EURIBOR/MIBOR</i> | 738 | 46,47 | 150.737.778,55 | 69,02 | 265 | 53,54 | 1.114.196,72 | 34,12 | 734 | 46,57 | 149.623.581,83 | 69,55 | 5,767% | 1,213 | 0,000 | 3,000 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario) <i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 110 | 6,93 | 20.869.773,10 | 9,56 | 43 | 8,69 | 69.093,19 | 2,12 | 108 | 6,85 | 20.800.679,91 | 9,67 | 5,544% | 1,167 | 0,000 | 2,500 |
| Interés Fijo <i>Fixed Interest</i> | 344 | 21,66 | 9.786.404,72 | 4,48 | 135 | 27,27 | 1.745.958,53 | 53,47 | 339 | 21,51 | 8.040.446,19 | 3,74 | 4,959% | | | |
| Total : | 1.588 | 100,00 | 218.395.855,80 | 100,00 | 495 | 100,00 | 3.265.246,16 | 100,00 | 1.576 | 100,00 | 215.130.609,64 | 100,00 | | | | |
| Media Ponderada / <i>Weighted Average</i> : | | | | | | | | | | | | | 5,644% | | | |
| Media Simple / <i>Average</i> : | | | 137.528,88 | | | | 6.596,46 | | | | 136.504,19 | | 5,600% | | | |
| Mínimo / <i>Minimum</i> : | | | 30,75 | | | | 1,81 | | | | 30,75 | | 2,500% | | | |
| Máximo / <i>Maximum</i> : | | | 5.118.244,33 | | | | 1.538.591,00 | | | | 5.118.244,33 | | 8,900% | | | |