

## EdT FTPYME PASTOR 3 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

### Distribución por Indices de Referencia / Distribution by Reference Indexes

Activos / Assets: Préstamos a PYMES / SME Loans

Fecha / Date: 31/12/2009

Divisa / Currency: EUR

| Indices de Referencia<br>Reference Indexes                                              | Saldo Vivo de Principal<br>Outstanding Principal Balance |               |                       |               | Principal Vencido Impagado<br>Overdue Principal |               |                     |               | Principal Pendiente Vencimiento<br>Outstanding Principal |               |                       |               | Tipo Int.<br>Int. Rate | Margen s/Indice<br>Margin o/Index |       |       |
|-----------------------------------------------------------------------------------------|----------------------------------------------------------|---------------|-----------------------|---------------|-------------------------------------------------|---------------|---------------------|---------------|----------------------------------------------------------|---------------|-----------------------|---------------|------------------------|-----------------------------------|-------|-------|
|                                                                                         | Num.                                                     | %             | Importe / Amount      | %             | Num.                                            | %             | Importe / Amount    | %             | Num.                                                     | %             | Importe / Amount      | %             | Med.Pond.<br>W. Avg.   | M.Pond.<br>W. Avg.                | Min.  | Max.  |
| <b>Interés Variable</b><br><i>Floating Interest</i>                                     | <b>824</b>                                               | <b>84,95</b>  | <b>110.192.581,31</b> | <b>98,40</b>  | <b>341</b>                                      | <b>81,58</b>  | <b>4.750.670,92</b> | <b>92,77</b>  | <b>795</b>                                               | <b>86,60</b>  | <b>105.441.910,39</b> | <b>98,67</b>  | <b>3,419%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 24                                                       | 2,47          | 3.068.584,52          | 2,74          | 13                                              | 3,11          | 356.555,55          | 6,96          | 23                                                       | 2,51          | 2.712.028,97          | 2,54          | 3,136%                 | 2,096                             | 0,850 | 4,401 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 261                                                      | 26,91         | 13.375.371,99         | 11,94         | 44                                              | 10,53         | 649.139,69          | 12,68         | 256                                                      | 27,89         | 12.726.232,30         | 11,91         | 1,730%                 | 0,875                             | 0,400 | 3,187 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 460                                                      | 47,42         | 78.414.942,60         | 70,02         | 251                                             | 60,05         | 3.375.698,54        | 65,92         | 438                                                      | 47,71         | 75.039.244,06         | 70,22         | 3,682%                 | 1,472                             | 0,000 | 4,688 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 79                                                       | 8,14          | 15.333.682,20         | 13,69         | 33                                              | 7,89          | 369.277,14          | 7,21          | 78                                                       | 8,50          | 14.964.405,06         | 14,00         | 3,590%                 | 1,212                             | 0,000 | 2,500 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>146</b>                                               | <b>15,05</b>  | <b>1.791.917,13</b>   | <b>1,60</b>   | <b>77</b>                                       | <b>18,42</b>  | <b>369.998,68</b>   | <b>7,23</b>   | <b>123</b>                                               | <b>13,40</b>  | <b>1.421.918,45</b>   | <b>1,33</b>   | <b>4,406%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>970</b>                                               | <b>100,00</b> | <b>111.984.498,44</b> | <b>100,00</b> | <b>418</b>                                      | <b>100,00</b> | <b>5.120.669,60</b> | <b>100,00</b> | <b>918</b>                                               | <b>100,00</b> | <b>106.863.828,84</b> | <b>100,00</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                                    |                                                          |               |                       |               |                                                 |               |                     |               |                                                          |               |                       |               | 3,433%                 |                                   |       |       |
| Media Simple / Average :                                                                |                                                          |               | 115.447,94            |               |                                                 |               | 12.250,41           |               |                                                          |               | 116.409,40            |               | 3,456%                 |                                   |       |       |
| Mínimo / Minimum :                                                                      |                                                          |               | 0,24                  |               |                                                 |               | 0,24                |               |                                                          |               | 192,54                |               | 1,394%                 |                                   |       |       |
| Máximo / Maximum :                                                                      |                                                          |               | 4.064.570,08          |               |                                                 |               | 634.214,62          |               |                                                          |               | 4.031.740,79          |               | 8,900%                 |                                   |       |       |