

## 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: 31/10/2015

Divisa / Currency: EUR

| Índices 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/Índice<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>223</b>                                               | <b>83,83</b>  | <b>23.636.023,23</b> | <b>97,99</b>  | <b>147</b>                                      | <b>77,37</b>  | <b>7.207.676,85</b> | <b>93,71</b>  | <b>130</b>                                               | <b>100,00</b> | <b>16.428.346,38</b> | <b>100,00</b> | <b>3,176%</b>          |                                   |       |       |
| EURIBOR/MIBOR a 3 meses<br><i>3-month EURIBOR/MIBOR</i>                                 | 5                                                        | 1,88          | 606.815,37           | 2,52          | 5                                               | 2,63          | 606.815,37          | 7,89          | 0                                                        | 0,00          | 0,00                 | 0,00          | - %                    | 0,000                             | 1,000 | 3,946 |
| EURIBOR/MIBOR a 6 meses<br><i>6-month EURIBOR/MIBOR</i>                                 | 30                                                       | 11,28         | 1.310.833,92         | 5,43          | 29                                              | 15,26         | 1.083.178,15        | 14,08         | 2                                                        | 1,54          | 227.655,77           | 1,39          | 1,511%                 | 1,150                             | 0,400 | 2,330 |
| EURIBOR/MIBOR a 1 año<br><i>1-year EURIBOR/MIBOR</i>                                    | 154                                                      | 57,89         | 17.577.024,03        | 72,87         | 98                                              | 51,58         | 5.332.704,26        | 69,33         | 99                                                       | 76,15         | 12.244.319,77        | 74,53         | 3,309%                 | 1,168                             | 0,000 | 5,500 |
| EURIBOR/MIBOR a 1 año (M. Hipotecario)<br><i>1-year EURIBOR/MIBOR (Mortgage Market)</i> | 34                                                       | 12,78         | 4.141.349,91         | 17,17         | 15                                              | 7,89          | 184.979,07          | 2,40          | 29                                                       | 22,31         | 3.956.370,84         | 24,08         | 2,861%                 | 1,526                             | 0,500 | 2,250 |
| <b>Interés Fijo</b><br><i>Fixed Interest</i>                                            | <b>43</b>                                                | <b>16,17</b>  | <b>483.871,74</b>    | <b>2,01</b>   | <b>43</b>                                       | <b>22,63</b>  | <b>483.871,74</b>   | <b>6,29</b>   | <b>0</b>                                                 | <b>0,00</b>   | <b>0,00</b>          | <b>0,00</b>   | <b>0,000%</b>          |                                   |       |       |
| <b>Total :</b>                                                                          | <b>266</b>                                               | <b>100,00</b> | <b>24.119.894,97</b> | <b>100,00</b> | <b>190</b>                                      | <b>100,00</b> | <b>7.691.548,59</b> | <b>100,00</b> | <b>130</b>                                               | <b>100,00</b> | <b>16.428.346,38</b> | <b>100,00</b> |                        |                                   |       |       |
| Media Ponderada / Weighted Average :                                                    |                                                          |               |                      |               |                                                 |               |                     |               |                                                          |               |                      |               | 3,176%                 |                                   |       |       |
| Media Simple / Average :                                                                |                                                          |               | 90.676,30            |               |                                                 |               | 40.481,83           |               |                                                          |               | 126.371,90           |               | 3,922%                 |                                   |       |       |
| Mínimo / Minimum :                                                                      |                                                          |               | 0,01                 |               |                                                 |               | 0,01                |               |                                                          |               | 152,04               |               | 0,000%                 |                                   |       |       |
| Máximo / Maximum :                                                                      |                                                          |               | 1.776.641,54         |               |                                                 |               | 768.807,64          |               |                                                          |               | 1.776.641,54         |               | 8,900%                 |                                   |       |       |