



Counterparties of Securitisation Fund

| Contract Type of Securitisation Fund | Counterparty | Rating | | | |
|--------------------------------------|--------------|--------------------------------------|-------------------------------------|------------------|------------------|
| | | Moody's | | DBRS | |
| | | LT | ST | LT | ST |
| Originator | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Servicer | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Treasury Account | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Paying Agent | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Swap | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Start-Up Subordinated Loan | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |
| Fund Reserve Subordinated Loan | Caixabank | Baa3 Review Possible Downgrade | P-3 Review Possible Downgrade | No Public Rating | No Public Rating |

Last Updated: 23th October 2012