

Counterparties of Securitisation Fund

Contract Type of Securitisation Fund	Counterparty	Ratings	
		Fitch	
		LT	ST
Originator	Banco Sabadell, S.A.	<i>No Public Rating</i>	<i>No Public Rating</i>
Servicer	Banco Sabadell, S.A.	<i>No Public Rating</i>	<i>No Public Rating</i>
Treasury Account	Barclays Bank PLC	A Stable	F1
Paying Agent	Barclays Bank PLC	A Stable	F1
Swap	Banco Sabadell, S.A.	<i>No Public Rating</i>	<i>No Public Rating</i>
Colateral Swap Account	Banco Santander, S.A.	A- Stable	F2
Start-Up Subordinated Loan	Banco Sabadell, S.A.	<i>No Public Rating</i>	<i>No Public Rating</i>
Fund Reserve Subordinated Loan	Banco Sabadell, S.A.	<i>No Public Rating</i>	<i>No Public Rating</i>
Guarantee	Catalonia	BBB- Negative	F3

Last Updated: 1st July, 2014