

Counterparties of Securitisation Fund						
Contract Type of Securitisation Fund	Counterparty	Ratings				
		Moody's			Fitch	
		LT	ST	Outlook	LT	ST
Originator	Banco Sabadell, S.A.	Ba2	NP	Negative	<i>No Public Rating</i>	<i>No Public Rating</i>
Servicer	Banco Sabadell, S.A.	Ba2	NP	Negative	<i>No Public Rating</i>	<i>No Public Rating</i>
Treasury Account	Barclays Bank PLC	A2	P-1	Negative	A Stable	F1
Paying Agent	Barclays Bank PLC	A2	P-1	Negative	A Stable	F1
Swap	Banco Sabadell, S.A.	Ba2	NP	Negative	<i>No Public Rating</i>	<i>No Public Rating</i>
Colateral Swap Account	Banco Santander, S.A.	Baa1	P-2	Stable	A- Stable	F2
Start-Up Subordinated Loan	Banco Sabadell, S.A.	Ba2	NP	Negative	<i>No Public Rating</i>	<i>No Public Rating</i>
Fund Reserve Subordinated Loan	Banco Sabadell, S.A.	Ba2	NP	Negative	<i>No Public Rating</i>	<i>No Public Rating</i>
Interruption Interest Risk Diposit	Barclays Bank PLC	A2	P-1	Negative	A Stable	F1
Guarantee	Spain	Baa2	P-2	Positive	BBB+ Stable	F2

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