



The amounts are expressed in euros

Date of Constitution	09/03/2007	Managers	Caixa Catalunya, JP Morgan, Natixis,
Issue Date	09/03/2007		UBS Investment Bank
Disbursement Date	15/03/2007	Originator / Servicer	Caixa Catalunya
Management Company	Gestión de Activos Titulizados, SGFT, SA	Swap Guarantee	
Administrator	Caixa Catalunya	Paying Agent	Caixa d'Estalvis de Catalunya
Guaranteed Interest C.	Caixa Catalunya	Secondary Market	AIAF
Interest Swap	Caixa Catalunya	Register of Book Securities	S.C.L.V. Espaclear
Subordinated Loan	Caixa Catalunya	Depository	Caixa Catalunya
Lead Manager	Caixa Catalunya, JP Morgan, Natixis, UBS Investment Bank	Auditors	Deloitte & Touche

MORTGAGE BACKED SECURITIES: ASSET SECURITISATION BONDS (STRUCTURE SENIOR / MEZZANINE)

Class ISIN Code Priority/Type Redemp.	Principal Outstanding (Unit/Bonds/Total)			Coupon Type	Current Coupon Accrued period: 123 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original	Frequency	Date:	Final Maturity Frequency	Next	Current	Original
SERIE A1 ES0345672002 Senior / Pass-Through	100,00%	100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,04%	3,976% Date: 16-07-2007	17-01-2050	16-07-2007	Aaa AAA	Aaa AAA
		200.000.000,00€	200.000.000,00€	17-1/4/7/10	Interests: 1358,47 €	17-1/4/7/10		AAA	AAA
SERIE A2 ES0345672010 Senior / Pass-Through	100,00%	100.000,00€ 10.832	100.000,00€ 10.832	Floating EURIB.3M+0,13%	4,066% Date: 16-07-2007	17-01-2050	To be determinated	Aaa AAA	Aaa AAA
		1.083.200.000,00€	1.083.200.000,00€	17-1/4/7/10	Interests: 1389,22 €	17-1/4/7/10		AAA	AAA
SERIE A3 ES0345672028 Senior / Pass-Through	100,00%	100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,16%	4,096% Date: 16-07-2007	17-01-2050	To be determinated	Aaa AAA	Aaa AAA
		200.000.000,00€	200.000.000,00€	17-1/4/7/10	Interests: 1399,47 €	17-1/4/7/10		AAA	AAA
SERIE B ES0345672036 Mezzanine / Pass-Through	100,00%	100.000,00€ 528	100.000,00€ 528	Floating EURIB.3M+0,26%	4,196% Date: 16-07-2007	17-01-2050	To be determinated	Aa2 A	Aa2 A
		52.800.000,00€	52.800.000,00€	17-1/4/7/10	Interests: 1433,63 €	17-1/4/7/10		A+	A+
SERIE C ES0345672044 Mezzanine / Pass-Through	100,00%	100.000,00€ 640	100.000,00€ 640	Floating EURIB.3M+0,50%	4,436% Date: 16-07-2007	17-01-2050	To be determinated	Baa2 BBB	Baa2 BBB
		64.000.000,00€	64.000.000,00€	17-1/4/7/10	Interests: 1515,63 €	17-1/4/7/10		BBB	BBB
SERIE D ES0345672051 Mezzanine / Pass-Through	100,00%	100.000,00€ 280	100.000,00€ 280	Floating EURIB.3M+4,50%	8,436% Date: 16-07-2007	17-01-2050	To be determinated	Caa3 CCC-	Caa3 CCC-
		28.000.000,00€	28.000.000,00€	17-1/4/7/10	Interests: 2882,30 €	17-1/4/7/10		CCC	CCC
Totals		1.628.000.000,00€	1.628.000.000,00€						

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

Option (1)	% monthly constant	0,5607%	0,5738%	0,5830%	1,0596%	
	% annual constant	6,5247%	6,6720%	6,7762%	12,0000%	
SERIE A1 ISIN: ES0345672002	With Option Redemption	Average life (years)	0,89	0,88	0,87	0,60
		Final maturity	07/05/2008	07/05/2008	07/05/2008	06/11/2007
	Without Option Redemption	Average life (years)	0,89	0,88	0,87	0,60
		Final maturity	07/05/2008	07/05/2008	07/05/2008	06/11/2007
SERIE A2 ISIN: ES0345672010	With Option Redemption	Average life (years)	10,05	9,91	9,79	6,09
		Final maturity	09/08/2027	07/05/2027	04/02/2027	07/05/2021
	Without Option Redemption	Average life (years)	10,42	10,29	10,18	6,50
		Final maturity	07/08/2034	07/08/2034	08/05/2034	04/02/2030
SERIE A3 ISIN: ES0345672028	With Option Redemption	Average life (years)	7,94	7,96	7,95	8,10
		Final maturity	07/11/2016	07/11/2016	07/11/2016	06/02/2017
	Without Option Redemption	Average life (years)	7,94	7,96	7,95	8,10
		Final maturity	07/11/2016	07/11/2016	07/11/2016	06/02/2017
SERIE B ISIN: ES0345672036	With Option Redemption	Average life (years)	14,58	14,31	14,22	9,66
		Final maturity	09/08/2027	07/05/2027	04/02/2027	07/05/2021
	Without Option Redemption	Average life (years)	16,07	15,83	15,81	11,58
		Final maturity	07/08/2035	07/08/2035	07/08/2035	05/02/2032
SERIE C ISIN: ES0345672044	With Option Redemption	Average life (years)	14,58	14,31	14,22	9,66
		Final maturity	09/08/2027	07/05/2027	04/02/2027	07/05/2021
	Without Option Redemption	Average life (years)	16,35	16,11	16,11	12,19
		Final maturity	05/11/2036	05/11/2036	05/11/2036	05/11/2036
SERIE D ISIN: ES0345672051	With Option Redemption	Average life (years)	15,64	15,44	15,26	10,62
		Final maturity	09/08/2027	07/05/2027	04/02/2027	07/05/2021
	Without Option Redemption	Average life (years)	18,98	18,85	18,75	12,26
		Final maturity	05/11/2036	05/11/2036	05/11/2036	05/11/2036

DISCLAIMER: This communication is for informational purposes only, it is not intended as an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. All data and other information are not warranted as to completeness or accuracy. Additional information is available on request. The assumptions underlying the information, including structure and collateral may be modified from the time to time to reflect changed circumstances. Past performance is not indicative of future returns. The Spanish Offering Circular, approved by the CNMV, is the only legally binding document for this issue.



Hipótesis WAL5 20,00% and WAFF 15,00%.

(1) Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 10,00% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full.

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	10.351	10.635
Outstanding Balance	1.557.846.501,06 €	1.600.000.049,35 €
Average Loan	150.247,00 €	150.434,99 €
Minimum	8.082,49 €	15.043,34 €
Maximum	1.536.789,08 €	1.562.669,08 €
Interest		
Weighted Average	4,8336%	4,4261%
Minimum	3,4500%	2,8500%
Maximum	6,4030%	5,7500%
Remaining Maturity (Months)		
Weighted Average	334,38	337,37
Minimum	18,07	21,82
Maximum	472,05	475,79
Index (Distribution)		
Tipo Activo CECA	0,02%	0,02%
Euribor 1 año	52,30%	52,58%
Préstamos Hipotecarios Cajas	0,18%	0,19%
Mibor 1 Año	0,12%	0,12%
Préstamos Hipotecarios Cajas TAE	47,38%	47,08%
Tipo Activo C.E.C.A TAE	0,00%	0,01%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	0,5830%	0,5607%	- %	- %	0,5738%
Annual Equivalent (CPR)	6,7762%	6,5247%	- %	- %	6,6720%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,20	70,19
Madrid	12,38	12,33
Comunidad Valenciana	7,55	7,62
Baleares	0,43	0,43
Aragón	1,24	1,25
Andalucía	1,87	1,89
Murcia	2,37	2,34
Navarra	0,81	0,82
Rest of Autonomous Regions	0,05	0,05

CURRENT DELINQUENCY

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interest and Others	Totals		Principal	%	
Up to 30 days	420	78.836,36 €	90.192,59 €	169.028,95 €	70.554.969,02 €	70.633.805,38 €	76,00%	82,3317%
From 1 to 2 months	102	41.841,12 €	88.066,70 €	129.907,82 €	16.117.183,81 €	16.159.024,93 €	17,39%	81,9010%
From 2 to 3 months	37	27.759,19 €	58.136,16 €	85.895,35 €	5.949.978,83 €	5.977.738,02 €	6,43%	80,7328%
From 3 to 6 months	1	736,81 €	1.988,54 €	2.725,35 €	170.848,72 €	171.585,53 €	0,18%	96,1880%
Totals	560	149.173,48 €	238.383,99 €	387.557,47 €	92.792.980,38 €	92.942.153,86 €	100,00%	82,1730%

(1) Valuations exclusively for mortgage participations.

CURRENT DOUBTFULLY LOANS OR IN FORECLOSE PROCEDURE

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interest and Others	Totals		Principal	%	
Totals								

(1) Valuation exclusively for mortgage participations.

CREDIT ENHANCEMENT

	Current		At Issue Date	
	% CE		% CE	
SERIE A1	12,29%	200.000.000,00€	9,05%	200.000.000,00€
SERIE A2	66,54%	1.083.200.000,00€	9,05%	1.083.200.000,00€
SERIE A3	12,29%	200.000.000,00€	9,05%	200.000.000,00€
SERIE B	3,24%	52.800.000,00€	5,75%	52.800.000,00€
SERIE C	3,93%	64.000.000,00€	1,75%	64.000.000,00€
SERIE D	1,72%	28.000.000,00€	0,00%	28.000.000,00€
Totals		1.628.000.000,00 €		1.628.000.000,00 €
Reserve Funds	1,72%	28.000.000,00€	1,72%	28.000.000,00€

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	86.723.624,92 €	3,94%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Liquidity Line (Limit)	0,00 €	0,00%
Liabilities		
Other	2.500.000,00 €	3,94%
Amount of the Liquidity Line	0,00 €	3,94%
Generalitat Guarantee	0,00 €	



OTHER INFORMATION

	Current	At Issue Date
Cumulative outstanding losses	0,00€	0,00 €
Cumulative outstanding Write-Off	0,00 €	0,00 €
Cumulative outstanding Write-Off recovery	0,00 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	0,0110%	0,0000%
Weighted Average of LTV Distribution (1)	81,4151%	81,6582%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	31.554.946,25 €
Interest	296.154,29 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	2,0446%

INTERESTS SWAP

	Notional Principal	Interest
Swap		
Receiving	To be determined	4,727590%
Paying	To be determined	To be determined

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.
 Oficial Register: Comisión Nacional del Mercado de Valores

c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 info@gat-sgft.com www.gat-sgft.info
 Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR