



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 Frequency	Current Coupon Accrued period: 91 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A1 ES0345672002 Senior / Pass-Through	76,98%	76.981,31€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,04%	4,249% Date: 15-10-2007	17-01-2050	15-10-2007	Aaa AAA	Aaa AAA
		153.962.620,00€	200.000.000,00€	17-1/4/7/10	Interests: 826,82 €	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%	4,339% Date: 15-10-2007	17-01-2050	To be determined	Aaa AAA	Aaa AAA
		1.083.200.000,00€	1.083.200.000,00€	17-1/4/7/10	Interests: 1096,80 €	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%	4,369% Date: 15-10-2007	17-01-2050	To be determined	Aaa AAA	Aaa AAA
		200.000.000,00€	200.000.000,00€	17-1/4/7/10	Interests: 1104,39 €	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%	4,469% Date: 15-10-2007	17-01-2050	To be determined	Aa2 A	Aa2 A
		52.800.000,00€	52.800.000,00€	17-1/4/7/10	Interests: 1129,66 €	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%	4,709% Date: 15-10-2007	17-01-2050	To be determined	Baa2 BBB	Baa2 BBB
		64.000.000,00€	64.000.000,00€	17-1/4/7/10	Interests: 1190,33 €	17-1/4/7/10		BBB	BBB
SERIE D ES0345672051 Subordinated / Due to cash Reserve reduction	100,00%	100.000,00€ 280	100.000,00€ 280	Floating EURIB.3M+4,50%	8,709% Date: 15-10-2007	17-01-2050	To be determined	Caa3 CCC-	Caa3 CCC-
		28.000.000,00€	28.000.000,00€	17-1/4/7/10	Interests: 2201,44 €	17-1/4/7/10		CCC	CCC
Totals		1.581.962.620,00€	1.628.000.000,00€						

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

Option (1)	% monthly constant	0.3341%	0.4207%	0.5044%	0.8742%
	% annual constant	3.9367%	4.9331%	5.8876%	10.0000%
SERIE A1 ISIN: ES0345672002	With Option Redemption	Average life (years)	1.21	1.06	0.95
		Final maturity	04/02/2009	05/11/2008	07/08/2008
SERIE A2 ISIN: ES0345672010	Without Option Redemption	Average life (years)	1.21	1.06	0.95
		Final maturity	04/02/2009	05/11/2008	07/08/2008
SERIE A3 ISIN: ES0345672028	With Option Redemption	Average life (years)	13.08	11.79	10.71
		Final maturity	05/11/2030	07/08/2029	08/05/2028
SERIE B ISIN: ES0345672036	Without Option Redemption	Average life (years)	13.37	12.11	11.06
		Final maturity	06/11/2035	07/05/2035	05/02/2035
SERIE C ISIN: ES0345672044	With Option Redemption	Average life (years)	8.08	7.97	7.94
		Final maturity	07/11/2016	08/08/2016	07/11/2016
SERIE D ISIN: ES0345672051	Without Option Redemption	Average life (years)	8.08	7.97	7.94
		Final maturity	07/11/2016	08/08/2016	07/11/2016
SERIE A1 ISIN: ES0345672002	With Option Redemption	Average life (years)	17.86	16.58	15.31
		Final maturity	05/11/2030	07/08/2029	08/05/2028
SERIE B ISIN: ES0345672036	Without Option Redemption	Average life (years)	18.99	17.85	16.72
		Final maturity	05/11/2036	05/11/2036	06/11/2035
SERIE C ISIN: ES0345672044	With Option Redemption	Average life (years)	17.86	16.58	15.31
		Final maturity	05/11/2030	07/08/2029	08/05/2028
SERIE D ISIN: ES0345672051	Without Option Redemption	Average life (years)	19.06	18.04	16.97
		Final maturity	05/11/2036	05/11/2036	05/11/2036
SERIE A1 ISIN: ES0345672002	With Option Redemption	Average life (years)	18.88	17.56	16.35
		Final maturity	05/11/2030	07/08/2029	08/05/2028
SERIE B ISIN: ES0345672036	Without Option Redemption	Average life (years)	21.39	20.45	19.58
		Final maturity	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	10.194	10.635
Outstanding Balance	1.531.491.716,24 €	1.600.000.049,35 €
Average Loan	149.973,53 €	150.434,99 €
Minimum	1.624,23 €	15.043,34 €
Maximum	1.517.975,33 €	1.562.669,08 €
Interest		
Weighted Average	4,9709%	4,4261%
Minimum	3,9140%	2,8500%
Maximum	6,4030%	5,7500%
Remaining Maturity (Months)		
Weighted Average	331,82	337,37
Minimum	10,02	21,82
Maximum	469,03	475,79
Index (Distribution)		
Tipo Activo CECA	0,02%	0,02%
Euribor 1 año	52,16%	52,58%
Préstamos Hipotecarios Cajas	0,18%	0,19%
Mibor 1 Año	0,12%	0,12%
Préstamos Hipotecarios Cajas TAE	47,52%	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 Morgality	0,3341%	0,4207%	0,4897%	- %	0,5044%
Annual Equivalent (CPR)	3,9367%	4,9331%	5,7207%	- %	5,8876%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,34	70,19
Madrid	12,37	12,33
Comunidad Valenciana	7,47	7,62
Baleares	0,43	0,43
Aragón	1,23	1,25
Andalucía	1,87	1,89
Murcia	2,37	2,34
Navarra	0,82	0,82
Rest of Autonomous Regions	3,10	3,13

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	578	105.692,80 €	148.622,28 €	254.315,08 €	103.988.366,77 €	104.094.059,57 €	70,65%	82,7024%
From 1 to 2 months	157	67.861,70 €	142.626,86 €	210.488,56 €	25.958.641,14 €	26.026.502,84 €	17,66%	83,8902%
From 2 to 3 months	53	36.142,13 €	85.536,21 €	121.678,34 €	8.889.358,01 €	8.925.500,14 €	6,06%	84,8353%
From 3 to 6 months	52	53.875,04 €	143.391,13 €	197.266,17 €	8.238.780,67 €	8.292.655,71 €	5,63%	86,7128%
Totals	840	263.571,67 €	520.176,48 €	783.748,15 €	147.075.146,59 €	147.338.718,26 €	100,00%	83,2583%

(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	%	
From 3 to 6 months	1	1.017,12 €	2.809,98 €	3.827,10 €	147.119,63 €	148.136,75 €	100,00%	93,6574%
Totals	1	1.017,12 €	2.809,98 €	3.827,10 €	147.119,63 €	148.136,75 €	100,00%	93,6574%

(1) Valuation exclusively for mortgage participations.

CREDIT ENHANCEMENT

	Current		At Issue Date			
	% CE		% CE			
SERIE A1	9,73%	153.962.620,00€	9,32%	12,29%	200.000.000,00€	9,05%
SERIE A2	68,47%	1.083.200.000,00€	9,32%	66,54%	1.083.200.000,00€	9,05%
SERIE A3	12,64%	200.000.000,00€	9,32%	12,29%	200.000.000,00€	9,05%
SERIE B	3,34%	52.800.000,00€	5,92%	3,24%	52.800.000,00€	5,75%
SERIE C	4,05%	64.000.000,00€	1,80%	3,93%	64.000.000,00€	1,75%
SERIE D	1,77%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	0,00%
Totals		1.581.962.620,00 €			1.628.000.000,00 €	
Reserve Funds	1,77%	28.000.000,00€	1,72%		28.000.000,00€	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	63.761.127,43 €	4,21%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Liquidity Line (Limit)	0,00 €	0,00%
Liabilities		
Other	1.855.670,14 €	4,21%
Amount of the Liquidity Line	0,00 €	4,21%
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	0,5511%	0,0000%
Weighted Average of LTV Distribution (1)	81,2343%	81,6581%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	47.889.257,62 €
Interest	509.627,59 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,1602%

INTERESTS SWAP

Swap	Notional Principal	Interest
Receiving	To be determined	5,003600%
Paying	To be determined	To be determined

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A. c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 info@gat-sgft.com www.gat-sgft.info
 Oficial Register: Comisión Nacional del Mercado de Valores Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSIBILITY: Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR