



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: 92 days Base: A/360 | Redemption | | Moody's / S & P / Fitch Ibca | |
|--|--|--------------------------|--------------------------|----------------------------|---|--------------------------------|--------------|---------------------------------|----------|
| | Current Factor | Current | Original | | | Final Maturity Frequency | Next | Current | Original |
| SERIE A1 ES0345672002 Senior / Pass-Through | 63,60% | 63.601,34€ 2.000 | 100.000,00€ 2.000 | Floating EURIB.3M+0,04% | 4,772% Date: 15-01-2008 | 17-01-2050 15-01-2008 | Aaa AAA | Aaa AAA | |
| | | 127.202.680,00€ | 200.000.000,00€ | 17-1/4/7/10 | Interests: 775,63 € | 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% | 4,862% Date: 15-01-2008 | 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: 1242,51 € | 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% | 4,892% Date: 15-01-2008 | 17-01-2050 To be determined | Aaa AAA | Aaa AAA | |
| | | 200.000.000,00€ | 200.000.000,00€ | 17-1/4/7/10 | Interests: 1250,18 € | 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% | 4,992% Date: 15-01-2008 | 17-01-2050 To be determined | Aa2 A | Aa2 A | |
| | | 52.800.000,00€ | 52.800.000,00€ | 17-1/4/7/10 | Interests: 1275,73 € | 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% | 5,232% Date: 15-01-2008 | 17-01-2050 To be determined | Baa2 BBB | Baa2 BBB | |
| | | 64.000.000,00€ | 64.000.000,00€ | 17-1/4/7/10 | Interests: 1337,07 € | 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% | 9,232% Date: 15-01-2008 | 17-01-2050 To be determined | Caa3 CCC- | Caa3 CCC- | |
| | | 28.000.000,00€ | 28.000.000,00€ | 17-1/4/7/10 | Interests: 2359,29 € | 17-1/4/7/10 | CCC | CCC | |
| Totals | | 1.555.202.680,00€ | 1.628.000.000,00€ | | | | | | |

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

| Option (1) | % monthly constant | 0.3127% | 0.4157% | 0.4756% | 0.8742% | |
|---------------------------------------|---------------------------|----------------------|------------|------------|------------|------------|
| | % annual constant | 3.6891% | 4.8758% | 5.5606% | 10.0000% | |
| SERIE A1 ISIN: ES0345672002 | With Option Redemption | Average life (years) | 1.26 | 1.07 | 0.99 | 0.67 |
| | | Final maturity | 04/02/2009 | 05/11/2008 | 07/08/2008 | 06/11/2007 |
| | Without Option Redemption | Average life (years) | 1.26 | 1.07 | 0.99 | 0.67 |
| | | Final maturity | 04/02/2009 | 05/11/2008 | 07/08/2008 | 06/11/2007 |
| SERIE A2 ISIN: ES0345672010 | With Option Redemption | Average life (years) | 13.44 | 11.89 | 11.08 | 7.22 |
| | | Final maturity | 07/05/2031 | 05/11/2029 | 06/11/2028 | 08/05/2023 |
| | Without Option Redemption | Average life (years) | 13.69 | 12.19 | 11.42 | 7.63 |
| | | Final maturity | 05/02/2036 | 07/08/2035 | 05/02/2035 | 05/02/2032 |
| SERIE A3 ISIN: ES0345672028 | With Option Redemption | Average life (years) | 8.11 | 7.98 | 7.95 | 8.08 |
| | | Final maturity | 07/11/2016 | 07/11/2016 | 07/11/2016 | 06/02/2017 |
| | Without Option Redemption | Average life (years) | 8.11 | 7.98 | 7.95 | 8.08 |
| | | Final maturity | 07/11/2016 | 07/11/2016 | 07/11/2016 | 06/02/2017 |
| SERIE B ISIN: ES0345672036 | With Option Redemption | Average life (years) | 18.36 | 16.65 | 15.70 | 11.26 |
| | | Final maturity | 07/05/2031 | 05/11/2029 | 06/11/2028 | 08/05/2023 |
| | Without Option Redemption | Average life (years) | 19.39 | 17.85 | 17.02 | 13.16 |
| | | Final maturity | 05/11/2036 | 05/11/2036 | 05/02/2036 | 08/08/2033 |
| SERIE C ISIN: ES0345672044 | With Option Redemption | Average life (years) | 18.36 | 16.65 | 15.70 | 11.26 |
| | | Final maturity | 07/05/2031 | 05/11/2029 | 06/11/2028 | 08/05/2023 |
| | Without Option Redemption | Average life (years) | 19.43 | 18.01 | 17.26 | 13.65 |
| | | Final maturity | 05/11/2036 | 05/11/2036 | 05/11/2036 | 05/11/2036 |
| SERIE D ISIN: ES0345672051 | With Option Redemption | Average life (years) | 19.33 | 17.72 | 16.79 | 12.15 |
| | | Final maturity | 07/05/2031 | 05/11/2029 | 06/11/2028 | 08/05/2023 |
| | Without Option Redemption | Average life (years) | 21.63 | 20.51 | 19.88 | 15.26 |
| | | 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 | 10.060 | 10.635 |
| Outstanding Balance | 1.505.920.476,59 € | 1.600.000.049,35 € |
| Average Loan | 149.429,44 € | 150.434,99 € |
| Minimum | 1.144,74 € | 15.043,34 € |
| Maximum | 1.499.343,85 € | 1.562.669,08 € |
| Interest | | |
| Weighted Average | 5,2151% | 4,4261% |
| Minimum | 3,9140% | 2,8500% |
| Maximum | 6,4750% | 5,7500% |
| Remaining Maturity (Months) | | |
| Weighted Average | 329,09 | 337,37 |
| Minimum | 7,00 | 21,82 |
| Maximum | 466,00 | 475,79 |
| Index (Distribution) | | |
| Tipo Activo CECA | 0,02% | 0,02% |
| Euribor 1 año | 52,02% | 52,58% |
| Préstamos Hipotecarios Cajas | 0,18% | 0,19% |
| Mibor 1 Año | 0,11% | 0,12% |
| Préstamos Hipotecarios Cajas TAE | 47,67% | 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) | 0,3127% | 0,4157% | 0,4173% | - % | 0,4756% |
| Annual Equivalent (CPR) | 3,6891% | 4,8758% | 4,8939% | - % | 5,5606% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya | 70,32 | 70,19 |
| Madrid | 12,42 | 12,33 |
| Comunidad Valenciana | 7,44 | 7,62 |
| Baleares | 0,43 | 0,43 |
| Aragón | 1,23 | 1,25 |
| Andalucía | 1,88 | 1,89 |
| Murcia | 2,39 | 2,34 |
| Navarra | 0,82 | 0,82 |
| Rest of Autonomous Regions | 3,07 | 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 | 523 | 100.781,99 € | 143.057,67 € | 243.839,66 € | 93.115.996,38 € | 93.216.778,37 € | 61,18% | 83,8859% |
| From 1 to 2 months | 192 | 81.945,93 € | 201.385,96 € | 283.331,89 € | 34.002.001,66 € | 34.083.947,59 € | 22,37% | 85,6413% |
| From 2 to 3 months | 77 | 54.356,81 € | 142.679,77 € | 197.036,58 € | 13.621.896,81 € | 13.676.253,62 € | 8,98% | 89,9752% |
| From 3 to 6 months | 60 | 58.930,21 € | 173.960,20 € | 232.890,41 € | 10.029.624,19 € | 10.088.554,40 € | 6,62% | 86,5816% |
| From 6 to 12 months | 7 | 11.555,18 € | 33.739,69 € | 45.294,87 € | 1.280.554,49 € | 1.292.109,67 € | 0,85% | 94,9041% |
| Totals | 859 | 307.570,12 € | 694.823,29 € | 1.002.393,41 € | 152.050.073,53 € | 152.357.643,65 € | 100,00% | 85,0593% |

(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 | 4 | 4.423,39 € | 11.974,35 € | 16.397,74 € | 592.647,72 € | 597.071,11 € | 13,31% | 92,0861% |
| From 6 to 12 months | 22 | 35.508,39 € | 96.511,90 € | 132.020,29 € | 3.852.928,58 € | 3.888.436,97 € | 86,69% | 89,4735% |
| Totals | 26 | 39.931,78 € | 108.486,25 € | 148.418,03 € | 4.445.576,30 € | 4.485.508,08 € | 100,00% | 89,8113% |

(1) Valuation exclusively for mortgage participations.

CREDIT ENHANCEMENT

| | Current | | | At Issue Date | | |
|---------------|---------|---------------------------|-------|---------------|---------------------------|-------|
| | % Notes | Nominal | % CE | % Notes | Nominal | % CE |
| SERIE A1 | 8,18% | 127.202.680,00€ | 9,48% | 12,29% | 200.000.000,00€ | 9,05% |
| SERIE A2 | 69,65% | 1.083.200.000,00€ | 9,48% | 66,54% | 1.083.200.000,00€ | 9,05% |
| SERIE A3 | 12,86% | 200.000.000,00€ | 9,48% | 12,29% | 200.000.000,00€ | 9,05% |
| SERIE B | 3,40% | 52.800.000,00€ | 6,02% | 3,24% | 52.800.000,00€ | 5,75% |
| SERIE C | 4,12% | 64.000.000,00€ | 1,83% | 3,93% | 64.000.000,00€ | 1,75% |
| SERIE D | 1,80% | 28.000.000,00€ | 0,00% | 1,72% | 28.000.000,00€ | 0,00% |
| Totals | | 1.555.202.680,00 € | | | 1.628.000.000,00 € | |
| Reserve Funds | 1,80% | 28.000.000,00€ | | 1,72% | 28.000.000,00€ | |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|------------------------------|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 63.021.634,64 € | 4,73% |
| Treasury account (Paying Ag) | 0,00 € | 0,00% |
| Repayment account | 0,00 € | 0,00% |
| Liquidity Line (Limit) | 0,00 € | 0,00% |
| Liabilities | | |
| Subordinated Loan | 0,00 € | 0,00% |
| Other | 1.331.116,27 € | 4,73% |
| Amount of the Liquidity Line | 0,00 € | 0,00% |
| Generalitat Guarantee | 0,00 € | 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 | 1,0536% | 0,0000% |
| Weighted Average of LTV Distribution ⁽¹⁾ | 81,0444% | 81,6581% |

"FORBEARANCE PERIOD" INFORMATION

| | |
|--|-----------------|
| Principal Outstanding of Forbearance Period | 55.982.859,96 € |
| Interest | 698.067,19 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 3,7639% |

INTERESTS SWAP

| Swap | Notional Principal | Interest |
|-----------|--------------------|------------------|
| Receiving | To be determined | 5,528433% |
| Paying | To be determined | To be determined |

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.
 Official 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 RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR