



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 Frequency	Next	Current	Original
SERIE A1 ES0345672002 Senior / Pass-Through	0,00%	0,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,04%	1,475% Date: 15-07-2009	17-01-2050	-	Aaa AAA	Aaa AAA
		0,00€	200.000.000,00€	15-1/4/7/10	Interests: 0,00 €	15-1/4/7/10		AAA	AAA
SERIE A2 ES0345672010 Senior / Pass-Through	86,10%	86.100,33€ 10.832	100.000,00€ 10.832	Floating EURIB.3M+0,13%	1,565% Date: 15-07-2009	17-01-2050	15-07-2009	Aaa AAA	Aaa AAA
		932.638.774,56€	1.083.200.000,00€	15-1/4/7/10	Interests: 340,61 €	15-1/4/7/10		AAA	AAA
SERIE A3 ES0345672028 Senior / Pass-Through	90,24%	90.242,79€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,16%	1,595% Date: 15-07-2009	17-01-2050	To Be determined	Aaa AAA	Aaa AAA
		180.485.580,00€	200.000.000,00€	15-1/4/7/10	Interests: 363,84 €	15-1/4/7/10		AAA	AAA
SERIE B ES0345672036 Mezzanine / Pass-Through	100,00%	100.000,00€ 528	100.000,00€ 528	Floating EURIB.3M+0,26%	1,695% Date: 15-07-2009	17-01-2050	To Be determined	Aa2 A	Aa2 A
		52.800.000,00€	52.800.000,00€	15-1/4/7/10	Interests: 428,46 €	15-1/4/7/10		A+	A+
SERIE C ES0345672044 Subordinated / Pass-Through	100,00%	100.000,00€ 640	100.000,00€ 640	Floating EURIB.3M+0,50%	1,935% Date: 15-07-2009	17-01-2050	To Be determined	Baa2 BBB	Baa2 BBB
		64.000.000,00€	64.000.000,00€	15-1/4/7/10	Interests: 489,13 €	15-1/4/7/10		BBB	BBB
SERIE D ES0345672051 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 280	100.000,00€ 280	Floating EURIB.3M+4,50%	5,935% Date: 15-07-2009	17-01-2050	To Be determined	Caa3 CCC-	Caa3 CCC-
		28.000.000,00€	28.000.000,00€	15-1/4/7/10	Interests: 1500,24 €	15-1/4/7/10		CCC	CCC
Totals		1.257.924.354,56€	1.628.000.000,00€						

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

Option (1)	% monthly constant	0.4385%	0.9170%	1.5230%	3.0476%
	% annual constant	5.1365%	10.4656%	16.8199%	31.0231%
SERIE A1 ISIN: ES0345672002	With Option Redemption	Average life (years)	-	-	-
	Without Option Redemption	Final maturity	-	-	-
SERIE A2 ISIN: ES0345672010	With Option Redemption	Average life (years)	11.66	6.98	4.14
	Without Option Redemption	Final maturity	15/10/2029	17/04/2023	16/04/2018
SERIE A3 ISIN: ES0345672028	With Option Redemption	Average life (years)	11.99	7.40	4.47
	Without Option Redemption	Final maturity	15/10/2035	15/01/2032	15/01/2026
SERIE B ISIN: ES0345672036	With Option Redemption	Average life (years)	7.98	8.08	8.42
	Without Option Redemption	Final maturity	17/04/2017	17/07/2017	16/04/2018
SERIE C ISIN: ES0345672044	With Option Redemption	Average life (years)	7.98	8.08	8.43
	Without Option Redemption	Final maturity	17/04/2017	17/07/2017	15/10/2018
SERIE D	With Option Redemption	Average life (years)	16.30	10.88	7.43
	Without Option Redemption	Final maturity	15/10/2029	17/04/2023	16/04/2018
SERIE E	With Option Redemption	Average life (years)	17.60	12.82	9.24
	Without Option Redemption	Final maturity	15/01/2037	17/10/2033	17/01/2028
SERIE F	With Option Redemption	Average life (years)	16.30	10.88	7.43
	Without Option Redemption	Final maturity	15/10/2029	17/04/2023	16/04/2018
SERIE G	With Option Redemption	Average life (years)	17.81	13.34	10.08
	Without Option Redemption	Final maturity	15/04/2037	15/04/2037	15/04/2037



HIPOCAT 11 FTA Fondo de Titulación de Activos

SERIE D	With Option Redemption	Average life (years)	17.37	11.79	8.02	4.39
		Final maturity	15/10/2029	17/04/2023	16/04/2018	15/04/2013
ISIN: ES0345672051	Without Option Redemption	Average life (years)	20.34	14.62	4.96	2.69
		Final maturity	15/04/2037	15/04/2037	15/01/2014	15/10/2010

Hipotesis WALS 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	8.317	10.635
Outstanding Balance	1.176.118.160,13 €	1.600.000.049,35 €
Average Loan	141.074,42 €	150.434,99 €
Minimum	2.505,22 €	15.043,34 €
Maximum	1.152.358,14 €	1.562.669,08 €
Interest		
Weighted Average	5,4892%	4,4261%
Minimum	2,3590%	2,8500%
Maximum	7,0910%	5,7500%
Remaining Maturity (Months)		
Weighted Average	312,26	337,37
Minimum	5,03	21,82
Maximum	450,04	475,79
Index (Distribution)		
Tipo Activo CECA	0,02%	0,02%
Euribor 1 año	53,62%	52,58%
Préstamos Hipotecarios Cajas	0,20%	0,19%
Mibor 1 Año	0,12%	0,12%
Préstamos Hipotecarios Cajas TAE	46,04%	47,08%
Tipo Activo C.E.C.A TAE	0,01%	0,01%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Morgality (SMM)	0,4385%	3,0476%	2,1907%	1,5230%	0,9170%
Annual Equivalent (CPR)	5,1365%	31,0231%	23,3413%	16,8199%	10,4656%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,45	70,19
Madrid	12,84	12,33
Comunidad Valenciana	7,57	7,62
Baleares	0,48	0,43
Aragón	1,21	1,25
Andalucía	1,91	1,89
Murcia	2,28	2,34
Navarra	0,90	0,82
Rest of Autonomous Regions	3,35	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	436	88.368,85 €	213.455,71 €	301.824,56 €	72.205.939,66 €	72.294.308,51 €	33,63%	76,5070%
From 1 to 2 months	311	144.963,80 €	466.820,58 €	611.784,38 €	55.961.537,44 €	56.106.501,24 €	26,10%	82,4956%
From 2 to 3 months	190	134.641,56 €	491.985,78 €	626.627,34 €	36.276.343,74 €	36.410.985,30 €	16,94%	87,5786%
From 3 to 6 months	218	244.400,02 €	957.144,98 €	1.201.545,00 €	39.707.979,75 €	39.952.379,77 €	18,59%	86,9860%
From 6 to 12 months	52	88.308,60 €	353.816,77 €	442.125,37 €	10.088.481,18 €	10.176.789,78 €	4,73%	89,1385%
From 12 months to 2 years	1	0,00 €	12.964,48 €	12.964,48 €	0,00 €	0,00 €	0,00%	3,8753%
Totals	1.208	700.682,83 €	2.496.188,30 €	3.196.871,13 €	214.240.281,77 €	214.940.964,60 €	100,00%	82,1555%

(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 1 to 2 months	2	0,00 €	3.262,47 €	3.262,47 €	0,00 €	0,00 €	0,00%	0,8205%
From 3 to 6 months	18	16.138,38 €	81.185,30 €	97.323,68 €	2.704.424,79 €	2.720.563,17 €	4,85%	67,6828%
From 6 to 12 months	133	196.789,44 €	797.391,09 €	994.180,53 €	25.671.591,27 €	25.868.380,71 €	46,10%	93,0144%
From 12 months to 2 years	139	212.406,68 €	741.899,54 €	954.306,22 €	27.311.138,86 €	27.523.545,54 €	49,05%	93,8153%
Totals	292	425.334,50 €	1.623.738,40 €	2.049.072,90 €	55.687.154,92 €	56.112.489,42 €	100,00%	91,1609%

(1) Valuation exclusively for mortgage participations.



CREDIT ENHANCEMENT

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A1	0,00%	0,00€	0,00%	12,29%	200.000.000,00€	9,05%
SERIE A2	74,14%	932.638.774,56€	11,59%	66,54%	1.083.200.000,00€	9,05%
SERIE A3	14,35%	180.485.580,00€	11,59%	12,29%	200.000.000,00€	9,05%
SERIE B	4,20%	52.800.000,00€	7,36%	3,24%	52.800.000,00€	5,75%
SERIE C	5,09%	64.000.000,00€	2,24%	3,93%	64.000.000,00€	1,75%
SERIE D	2,23%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	0,00%
Totals		1.257.924.354,56 €			1.628.000.000,00 €	
Reserve Funds	0,66%	8.256.280,99€		1,72%	28.000.000,00€	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	82.752.900,07 €	1,44%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal Withholding Account	0,00 €	0,00%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	0,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	334.503,24 €	1,44%
Amount of the Liquidity Line	0,00 €	0,00%
Generalitat Guarantee	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Cumulative outstanding losses	12.926.718,17 €	0,00 €
Cumulative outstanding Write-Off	84.689.031,12 €	0,00 €
Cumulative outstanding Write-Off recovery	38.249.525,51 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	9,0332%	0,0000%
Weighted Average of LTV Distribution (1)	78,5876%	81,6581%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	148.572.640,61 €
Interest	2.742.398,49 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	12,8656%

INTERESTS SWAP

	Notional Principal	Interest
Swap		
Receiving	To be determined	2,244236%
Paying	To be determined	To be determined

ACQUISITION ADDITIONAL CREDIT RIGHTS

Last acquisition

Date	
Number of additional credit rights	0
Principal of additional credit rights	

Acumulative acquisition

Number of additional credit rights	0
Principal of additional credit rights	

Next acquisition

The last expected maturity date of the credit rights

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