



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	0,00%	0,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,04%	0,782% Date: 15-01-2010	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	70,24%	70.238,39€ 10.832	100.000,00€ 10.832	Floating EURIB.3M+0,13%	0,872% Date: 15-01-2010	17-01-2050		A2 AAA	Aaa AAA
		760.822.240,48€	1.083.200.000,00€	15-1/4/7/10	Interests: 156,52	15-1/4/7/10		AAA	AAA
SERIE A3 ES0345672028 Senior / Pass-Through	73,62%	73.617,69€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,16%	0,902% Date: 15-01-2010	17-01-2050		A2 AAA	Aaa AAA
		147.235.380,00€	200.000.000,00€	15-1/4/7/10	Interests: 169,70	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%	1,002% Date: 15-01-2010	17-01-2050		B1 BBB	Aa2 A
		52.800.000,00€	52.800.000,00€	15-1/4/7/10	Interests: 256,07	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%	1,242% Date: 15-01-2010	17-01-2050		Ca BB+	Baa2 BBB
		64.000.000,00€	64.000.000,00€	15-1/4/7/10	Interests: 317,40	15-1/4/7/10		BBB	BBB
SERIE D ES0345672051 Equity / Due to cash	100,00%	100.000,00€ 280	100.000,00€ 280	Floating EURIB.3M+4,50%	5,242% Date: 15-01-2010	17-01-2050		C D	Caa3 CCC-
		28.000.000,00€	28.000.000,00€	15-1/4/7/10	Interests: 1339,62	15-1/4/7/10		CCC	CCC
Totals		1.052.857.620,48€	1.628.000.000,00€						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	7.040	10.635
Outstanding Balance	933.197.799,46 €	1.600.000.049,35 €
Average Loan	132.214,24 €	150.434,99 €
Minimum	63,40 €	15.043,34 €
Maximum	1.136.864,54 €	1.562.669,08 €
Interest		
Weighted Average	3,7963%	4,4261%
Minimum	1,4430%	2,8500%
Maximum	6,9910%	5,7500%
Remaining Maturity (Months)		
Weighted Average	301,48	337,37
Minimum	2,96	21,82
Maximum	441,99	475,79
Index (Distribution)		
Euribor 1 año	58,03%	52,58%
Mibor 1 Año	0,14%	0,12%
Préstamos Hipotecarios Cajas	0,23%	0,19%
Préstamos Hipotecarios Cajas TAE	41,57%	47,08%
Tipo Activo C.E.C.A TAE	0,01%	0,01%
Tipo Activo CECA	0,02%	0,02%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Morgality (SMM)	0,3986%	1,3599%	1,5004%	2,2153%	1,0871%
Annual Equivalent (CPR)	4,6796%	15,1517%	16,5906%	23,5720%	12,2929%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,24	70,19
Madrid	13,25	12,33
Comunidad Valenciana	7,42	7,62
Baleares	0,49	0,43
Aragón	1,04	1,25
Andalucía	2,02	1,89
Murcia	1,92	2,34
Navarra	1,01	0,82
Rest of Autonomous Regions	3,61	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	238	58.693,34 €	72.089,10 €	130.782,44 €	37.160.542,98 €	37.219.236,32 €	48,39%	71,3297%
From 1 to 2 months	149	84.662,88 €	152.677,40 €	237.340,28 €	24.450.917,00 €	24.535.579,88 €	31,90%	76,7368%
From 2 to 3 months	75	63.033,07 €	163.497,86 €	226.530,93 €	13.255.528,75 €	13.318.561,82 €	17,32%	78,3477%
From 3 to 6 months	15	11.045,64 €	41.352,00 €	52.397,64 €	1.831.949,10 €	1.842.994,74 €	2,40%	60,2744%
Totals	477	217.434,93 €	429.616,36 €	647.051,29 €	76.698.937,83 €	76.916.372,76 €	100,00%	73,8125%

(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 2 to 3 months	1	285,12 €	665,80 €	950,92 €	180.457,48 €	180.742,60 €	0,23%	94,1623%
From 3 to 6 months	45	40.961,81 €	129.530,17 €	170.491,98 €	7.411.702,61 €	7.452.664,42 €	9,61%	85,4087%
From 6 to 12 months	175	166.565,94 €	640.508,79 €	807.074,73 €	32.750.244,82 €	32.916.810,76 €	42,45%	89,3135%
From 12 months to 2 years	185	170.382,73 €	756.353,03 €	926.735,76 €	36.813.940,73 €	36.984.323,46 €	47,70%	90,9619%
Totals	406	378.195,60 €	1.527.057,79 €	1.905.253,39 €	77.156.345,64 €	77.534.541,24 €	100,00%	89,7068%

(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€	7,30%
SERIE A2	72,26%	760.822.240,48€	25,76%	66,54%	1.083.200.000,00€	7,30%
SERIE A3	13,98%	147.235.380,00€	11,40%	12,29%	200.000.000,00€	7,30%
SERIE B	5,01%	52.800.000,00€	6,24%	3,24%	52.800.000,00€	4,00%
SERIE C	6,08%	64.000.000,00€	0,00%	3,93%	64.000.000,00€	0,00%
SERIE D	2,66%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	-1,75%
Totals		1.052.857.620,48 €			1.628.000.000,00 €	
Reserve Funds	0,00%	18,63€		0,00%	18,63€	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	85.772.056,74 €	0,74%
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 €	0,74%
Amount of the Liquidity Line	0,00 €	0,00%
Generalitat Guarantee	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Cumulative outstanding losses	16.249.242,60 €	0,00 €
Cumulative outstanding Write-Off	123.046.069,82 €	0,00 €
Cumulative outstanding Write-Off recovery	66.606.731,01 €	0,00 €
Principal Outstanding With arrears>90 days / Principal Outstanding	8,5060%	0,0000%
Weighted Average of LTV Distribution ⁽¹⁾	75,8189%	81,6581%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	68.891.825,29 €
Interest	1.851.768,30 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	7,5808%

INTERESTS SWAP

Swap	Notional Principal	Interest
Receiving	To be determined	1,556113%
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.
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