



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: 90 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% | 0,724% Date: 15-04-2010 | 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 | 63,77% | 63.770,10€ 10.832 | 100.000,00€ 10.832 | Floating EURIB.3M+0,13% | 0,814% Date: 15-04-2010 | 17-01-2050 | | A2 AAA | Aaa AAA |
| | | 690.757.723,20€ | 1.083.200.000,00€ | 15-1/4/7/10 | Interests: 129,77 € | 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% | 0,844% Date: 15-04-2010 | 17-01-2050 | | A2 AAA | Aaa AAA |
| | | 147.235.380,00€ | 200.000.000,00€ | 15-1/4/7/10 | Interests: 155,33 € | 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% | 0,944% Date: 15-04-2010 | 17-01-2050 | | B1 BBB | Aa2 A |
| | | 52.800.000,00€ | 52.800.000,00€ | 15-1/4/7/10 | Interests: 236,00 € | 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% | 1,184% Date: 15-04-2010 | 17-01-2050 | | Ca BB+ | Baa2 BBB |
| | | 64.000.000,00€ | 64.000.000,00€ | 15-1/4/7/10 | Interests: 296,00 € | 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% | 5,184% Date: 15-04-2010 | 17-01-2050 | | C D | Caa3 CCC- |
| | | 28.000.000,00€ | 28.000.000,00€ | 15-1/4/7/10 | Interests: 1296,00 € | 15-1/4/7/10 | | CCC | CCC |
| Totals | | 982.793.103,20€ | 1.628.000.000,00€ | | | | | | |

COLLATERAL: TYPE OF GROUPED ASSETS

| General | Pool of Mortgage Loans (Floating Rate) | |
|------------------------------------|--|--------------------|
| | Current | Constitution Date |
| Count Principal | | |
| Number | 6.980 | 10.635 |
| Outstanding Balance | 917.714.457,57 € | 1.600.000.049,35 € |
| Average Loan | 131.117,01 € | 150.434,99 € |
| Minimum | 63,32 € | 15.043,34 € |
| Maximum | 1.133.923,77 € | 1.562.669,08 € |
| Interest | | |
| Weighted Average | 3,4319% | 4,4261% |
| Minimum | 1,4430% | 2,8500% |
| Maximum | 6,8340% | 5,7500% |
| Remaining Maturity (Months) | | |
| Weighted Average | 300,32 | 337,37 |
| Minimum | 1,94 | 21,82 |
| Maximum | 440,97 | 475,79 |
| Index (Distribution) | | |
| Tipo Activo CECA | 0,02% | 0,02% |
| Euribor 1 año | 58,34% | 52,58% |
| Préstamos Hipotecarios Cajas | 0,23% | 0,19% |
| Mibor 1 Año | 0,14% | 0,12% |
| Préstamos Hipotecarios Cajas TAE | 41,26% | 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 Mortality (SMM) | 0,2126% | 1,0950% | 1,5591% | 2,1855% | 1,1035% |
| Annual Equivalent (CPR) | 2,5214% | 12,3771% | 17,1855% | 23,2922% | 12,4674% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya | 69,19 | 70,19 |
| Madrid | 13,21 | 12,33 |
| Comunidad Valenciana | 7,42 | 7,62 |
| Baleares | 0,49 | 0,43 |
| Aragón | 1,06 | 1,25 |
| Andalucía | 2,03 | 1,89 |
| Murcia | 1,94 | 2,34 |
| Navarra | 1,01 | 0,82 |
| Rest of Autonomous Regions | 3,65 | 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 | 303 | 71.329,17 € | 73.167,09 € | 144.496,26 € | 45.744.131,53 € | 45.815.460,70 € | 51,27% | 70,0417% |
| From 1 to 2 months | 144 | 80.165,96 € | 134.310,20 € | 214.476,16 € | 22.929.143,99 € | 23.009.309,95 € | 25,75% | 73,4423% |
| From 2 to 3 months | 89 | 79.321,35 € | 153.977,30 € | 233.298,65 € | 14.936.153,47 € | 15.015.474,82 € | 16,80% | 79,5010% |
| From 3 to 6 months | 38 | 34.891,05 € | 113.097,63 € | 147.988,68 € | 5.482.928,40 € | 5.517.819,45 € | 6,17% | 64,3955% |
| Totals | 574 | 265.707,53 € | 474.552,22 € | 740.259,75 € | 89.092.357,39 € | 89.358.064,92 € | 100,00% | 71,9502% |

⁽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 | 33 | 19.720,87 € | 86.417,72 € | 106.138,59 € | 3.450.616,04 € | 3.470.336,91 € | 4,73% | 55,9435% |
| From 6 to 12 months | 176 | 149.781,66 € | 645.887,94 € | 795.669,60 € | 29.687.137,02 € | 29.836.918,68 € | 40,64% | 81,0354% |
| From 12 to 18 months | 210 | 188.878,76 € | 889.781,90 € | 1.078.660,66 € | 39.925.215,32 € | 40.114.094,08 € | 54,64% | 86,2902% |
| Totals | 419 | 358.381,29 € | 1.622.087,56 € | 1.980.468,85 € | 73.062.968,38 € | 73.421.349,67 € | 100,00% | 82,0210% |

⁽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 | 70,29% | 690.757.723,20€ | 14,73% | 66,54% | 1.083.200.000,00€ | 9,05% |
| SERIE A3 | 14,98% | 147.235.380,00€ | 14,73% | 12,29% | 200.000.000,00€ | 9,05% |
| SERIE B | 5,37% | 52.800.000,00€ | 9,36% | 3,24% | 52.800.000,00€ | 5,75% |
| SERIE C | 6,51% | 64.000.000,00€ | 2,85% | 3,93% | 64.000.000,00€ | 1,75% |
| SERIE D | 2,85% | 28.000.000,00€ | 0,00% | 1,72% | 28.000.000,00€ | 0,00% |
| Totals | | 982.793.103,20 € | | | 1.628.000.000,00 € | |
| Reserve Funds | 0,00% | 5,52€ | | 1,72% | 28.000.000,00€ | |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|------------------------------------|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 23.571.743,63 € | 0,68% |
| 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 € | 0,68% |
| Amount of the Liquidity Line | 0,00 € | 0,00% |
| Generalitat Guarantee | 0,00 € | 0,00% |

OTHER INFORMATION

| | Current | At Issue Date |
|--|------------------|---------------|
| Losses of property accumulated by activation | 16.327.283,44€ | 0,00 € |
| Cumulative outstanding Write-Off | 164.059.912,20€ | 0,00 € |
| Cumulative outstanding Write-Off recovery | 102.544.561,15 € | 0,00 € |
| Principal Outstanding With arrears > 90 days / Principal Outstanding | 8,6017% | 0,0000% |
| Weighted Average of LTV Distribution ⁽¹⁾ | 75,5433% | 81,6581% |
| Endowment Shortfall amortization or bonds | 23.375.780,96 € | |

"FORBEARANCE PERIOD" INFORMATION

| | |
|--|-----------------|
| Principal Outstanding of Forbearance Period | 58.318.943,32 € |
| Interest | 1.499.446,88 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 6,5182% |

INTERESTS SWAP

| | Notional Principal | Interest |
|-------------|--------------------|------------------|
| Swap | | |
| Receiving | To be determined | 1,500616% |
| 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.

Poligono Mas Mateu, Roure 6-8 08820 El Prat de Llobregat
Tel. 93 484 73 36 - FAX: 93 484 73 41 info@gat-sgft.com www.gat-sgft.info
Passeig de Gràcia 16, Barcelona

Oficial Register: Comisión Nacional del Mercado de Valores

INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR