



The amounts are expressed in euros

<b>Date of Constitution</b>	09/03/2007	<b>Managers</b>	Caixa Catalunya, JP Morgan, Natixis, UBS Investment Bank
<b>Issue Date</b>	09/03/2007	<b>Originator / Servicer</b>	Caixa Catalunya
<b>Disbursement Date</b>	15/03/2007	<b>Swap Guarantee</b>	
<b>Management Company</b>	Gestión de Activos Titulizados, SGFT, SA	<b>Paying Agent</b>	Caixa d'Estalvis de Catalunya
<b>Administrator</b>	Caixa Catalunya	<b>Secondary Market</b>	AIAF
<b>Guaranteed Interest C.</b>	Caixa d'Estalvis i Pensions de Barcelona	<b>Register of Book Securities</b>	S.C.L.V. Espaclear
<b>Interest Swap</b>	CECA	<b>Depository</b>	Caixa Catalunya
<b>Subordinated Loan</b>	Caixa Catalunya	<b>Auditors</b>	Deloitte & Touche
<b>Lead Manager</b>	Caixa Catalunya, JP Morgan, Natixis, UBS Investment Bank		

**MOTGAGE BACKED SECURITIES: ASSET SECURITISATION BONDS (STRUCTURE SENIOR/MEZZANINE)**

Class ISIN Code Priority/Type Redemption	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	Next	Current	Original
SERIE A1 ES0345672002 Senior / Pass-Through	- %	0,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,04%	0,875% Date: 15-10-2010 Interests: 0,00 €	17-01-2050		Aaa AAA AAA	Aaa AAA AAA
SERIE A2 ES0345672010 Senior / Pass-Through	56,94%	56.936,71€ 10.832	100.000,00€ 10.832	Floating EURIB.3M+0,13%	0,965% Date: 15-10-2010 Interests: 140,41 €	17-01-2050		A2 BBB A	Aaa 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%	0,995% Date: 15-10-2010 Interests: 187,19 €	17-01-2050		A2 BBB A	Aaa AAA AAA
SERIE B ES0345672036 Mezzanine / Pass-Through	100,00%	100.000,00€ 528	100.000,00€ 528	Floating EURIB.3M+0,26%	1,095% Date: 15-10-2010 Interests: 279,83 €	17-01-2050		B1 CCC BB	Aa2 A A+
SERIE C ES0345672044 Subordinated / Pass-Through	100,00%	100.000,00€ 640	100.000,00€ 640	Floating EURIB.3M+0,50%	1,335% Date: 15-10-2010 Interests: 341,17 €	17-01-2050		Ca CCC CCC	Baa2 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%	5,335% Date: 15-10-2010 Interests: 1363,39 €	17-01-2050		C D C	Caa3 CCC- CCC
<b>Totals</b>		<b>908.773.822,72 €</b>	<b>1.628.000.000,00 €</b>						

**COLLATERAL: TYPE OF GROUPED ASSETS**

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
<b>Count Principal</b>		
Number	6.473	10.635
Outstanding Balance	826.563.069,03€	1.600.000.049,35€
Average Loan	127.311,76€	150.434,99€
Minimum	63,24€	15.043,34€
Maximum	1.116.184,51€	1.562.669,08€
<b>Interest</b>		
Weighted Average	2,6259%	4,4261%
Minimum	1,3320%	2,8500%
Maximum	6,4380%	5,7500%
<b>Remaining Maturity (Months)</b>		
Weighted Average	294,22	336,16
Minimum	2,00	16,79
Maximum	435,02	475,79
<b>Index (Distribution)</b>		
Euribor 1 año	59,96%	52,58%
Mibor 1 Año	0,15%	0,12%
Préstamos Hipotecarios Cajas	0,24%	0,19%
Préstamos Hipotecarios Cajas TAE	39,61%	47,08%
Tipo Activo C.E.C.A TAE	0,01%	0,01%
Tipo Activo CECA	0,03%	0,02%

**PREPAYMENTS**

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2067%	0,3277%	0,6199%	1,1223%	1,0049%
Annual Equivalent	2,4526%	3,8628%	7,1898%	12,6668%	11,4146%

**GEOGRAPHIC DISTRIBUTION**

	Current	Constitution Date
Catalunya	69,45	70,19
Madrid	12,73	12,33
Comunidad Valenciana	7,61	7,62
Baleares	0,51	0,43
Aragón	0,96	1,25
Andalucía	2,09	1,89
Murcia	1,94	2,34
Navarra	0,91	0,82
Rest of Autonomous Regions	3,80	3,13



### CURRENT DELINQUENCY

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interests and Others	Totals		Principal	%	
Up to 30 days	210	61.270,43 €	30.193,83 €	91.464,26 €	31.826.969,76 €	31.888.240,19 €	59,26%	66,2850%
From 1 to 2 months	102	65.498,09 €	48.326,63 €	113.824,72 €	14.617.494,11 €	14.682.992,20 €	27,29%	71,3674%
From 2 to 3 months	43	49.626,67 €	45.245,19 €	94.871,86 €	7.186.673,73 €	7.236.300,40 €	13,45%	72,7751%
<b>Totals</b>	<b>355</b>	<b>176.395,19 €</b>	<b>123.765,65 €</b>	<b>300.160,84 €</b>	<b>53.631.137,60 €</b>	<b>53.807.532,79 €</b>	<b>100,00%</b>	<b>68,4404%</b>

(1) Valuations exclusively for mortgage participations

### CURRENT DOUBTFULLY LOANS IN FORECLOSE PROCEDURE

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interests and Others	Totals		Principal	%	
From 1 to 2 months	2	489,27 €	393,46 €	882,73 €	280.498,01 €	280.987,28 €	0,68%	82,3356%
From 3 to 6 months	38	45.963,79 €	58.415,95 €	104.379,74 €	5.298.768,91 €	5.344.732,70 €	12,92%	78,9291%
From 6 to 12 months	42	41.671,18 €	101.153,95 €	142.825,13 €	7.266.927,38 €	7.308.598,56 €	17,67%	78,6615%
From 12 to 18 months	147	141.718,72 €	567.290,82 €	709.009,54 €	28.278.418,27 €	28.420.136,99 €	68,72%	91,4993%
<b>Totals</b>	<b>229</b>	<b>229.842,96 €</b>	<b>727.254,18 €</b>	<b>957.097,14 €</b>	<b>41.124.612,57 €</b>	<b>41.354.455,53 €</b>	<b>100,00%</b>	<b>87,1480%</b>

(1) Valuations 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	67,86%	616.738.442,72€	13,26%	66,54%	1.083.200.000,00€	9,05 €
SERIE A3	16,20%	147.235.380,00€	13,26%	12,29%	200.000.000,00€	9,05 €
SERIE B	5,81%	52.800.000,00€	7,27%	3,24%	52.800.000,00€	5,75 €
SERIE C	7,04%	64.000.000,00€	0,00%	3,93%	64.000.000,00€	1,75 €
SERIE D	3,08%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	0,00 €
<b>Totals</b>		<b>908.773.822,72 €</b>			<b>1.628.000.000,00 €</b>	
<b>Theoretical Reserve Funds</b>		28.000.000,00€	3,18%		28.000.000,00€	1,75%
<b>Hung Reserve Funds</b>		30,21€	0,00%		28.000.000,00€	1,75%

### OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	4.831.580,88 €	0,84%
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%
<b>Liabilities</b>		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	334.503,24 €	0,84%
Amount of the Liquidity Line	0,00 €	0,00%

### OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio	36.437.305,27 €	0,00 €
Cumulative outstanding Write-Off	203.944.105,86 €	0,00 €
Cumulative outstanding Write-Off recovery	115.320.939,00 €	0,00 €
Endowment shortfall amortization or bonds	45.672.803,04 €	0,00 €
Principal Outstanding With Arrears > 90 days / Principal Outstanding	5,0032%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	73,8098%	81,6581%

(1) Valuations exclusively for mortgage participations

### FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	46.297.371,95 €
Interest	612.672,42 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	5,6753%

### INTEREST SWAP

	Notional Principal	Interest
<b>Swap</b>		
Receiving	To determine	1,654694%
Paying	To determine	To determine



## ACQUISITION ADDITIONAL CREDIT RIGHTS

Last acquisition

Date

Number of additionsl credit rights

0

Principal of additionsl credit rights

Acumulative acquisition

Number of additionsl credit rights

0

Principal of additionsl credit rights

Next acquisitionThe last expected maturity date of the credit rights**ADDITIONAL INFORMATION:**

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

Polígono Mas Mateu, Roure, 6-8 08820 El Prat de Llobregat Tel. 93 484 73 36 - FAX: 93 484 73 41  
[info@gat-sgft.com](mailto:info@gat-sgft.com) www.gat-sgft.info

Oficial Register: Comisión Nacional del Mercado de Valores

Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSABILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**