



HIPOCAT 11 FTA Fondo de Titulización de Activos

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 Interests: 0,00 €	17-01-2050 -		Aaa AAA	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 Interests: 156,52 €	17-01-2050 15-01-2010		Aa2 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%	0,902% Date: 15-01-2010 Interests: 169,70 €	17-01-2050 15-01-2010		Aaa AAA	Aaa AAA
SERIE B ES0345672036 Mezzanine / Pass-Through	100,00%	100.000,00€ 528	100.000,00€ 528	Floating EURIB.3M+0,26%	1,002% Date: 15-01-2010 Interests: 256,07 €	17-01-2050 To be determined		Aa2 A+	Aa2 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 Interests: 317,40 €	17-01-2050 To be determined		Baa2 BBB	Baa2 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%	5,242% Date: 15-01-2010 Interests: 1339,62 €	17-01-2050 To be determined		Caa3 CCC-	Caa3 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	7.277	10.635
Outstanding Balance	978.084.564,07 €	1.600.000.049,35 €
Average Loan	134.079,96 €	150.434,99 €
Minimum	1.010,13 €	15.043,34 €
Maximum	1.142.732,62 €	1.562.669,08 €
Interest Rate		
Weighted Average	4,5047%	4,4261%
Minimum	1,6120%	2,8500%
Maximum	7,0910%	5,7500%
Remaining Maturity (Months)		
Weighted Average	303,90	337,37
Minimum	2,00	21,82
Maximum	443,99	475,79
Index (Distribution)		
Tipo Activo CECA	0,02%	0,02%
Euribor 1 año	57,20%	52,58%
Préstamos Hipotecarios Cajas	0,22%	0,19%
Mibor 1 Año	0,14%	0,12%
Préstamos Hipotecarios Cajas TAE	42,40%	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)	0,7722%	1,5008%	1,6131%	2,1115%	1,0657%
Annual Equivalent (CPR)	8,8825%	16,5947%	17,7292%	22,5931%	12,0653%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,12	70,19
Madrid	13,35	12,33
Comunidad Valenciana	7,39	7,62
Baleares	0,48	0,43
Aragón	1,06	1,25
Andalucía	1,95	1,89
Murcia	2,06	2,34
Navarra	0,97	0,82
Rest of Autonomous Regions	3,63	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	291	68.424,50 €	93.284,40 €	161.708,90 €	47.999.922,80 €	48.068.347,30 €	50,72%	73,0735%
From 1 to 2 months	154	78.613,78 €	171.505,31 €	250.119,09 €	25.720.823,70 €	25.799.437,48 €	27,22%	76,8587%
From 2 to 3 months	94	67.002,73 €	176.210,64 €	243.213,37 €	14.425.411,42 €	14.492.414,15 €	15,29%	74,7372%
From 3 to 6 months	37	37.422,82 €	109.036,02 €	146.458,84 €	6.379.056,21 €	6.416.479,03 €	6,77%	81,8031%
Totals	576	251.463,83 €	550.036,37 €	801.500,20 €	94.525.214,13 €	94.776.677,96 €	100,00%	74,8818%

(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	%	
Up to 30 days	2	0,00 €	0,00 €	0,00 €	328.853,20 €	328.853,20 €	0,38%	75,4480%
From 1 to 2 months	2	411,54 €	718,04 €	1.129,58 €	240.407,36 €	240.818,90 €	0,27%	67,5802%
From 2 to 3 months	2	282,00 €	910,77 €	1.192,77 €	181.026,16 €	181.308,16 €	0,21%	41,8289%
From 3 to 6 months	79	70.922,70 €	246.553,83 €	317.476,53 €	13.659.308,32 €	13.730.231,02 €	15,67%	84,4136%
From 6 to 12 months	223	210.881,60 €	817.235,52 €	1.028.117,12 €	42.760.488,57 €	42.971.370,17 €	49,03%	91,1481%
From 12 to 18 months	150	140.170,76 €	553.573,59 €	693.744,35 €	30.046.698,67 €	30.186.869,43 €	34,44%	90,6369%
Totales	458	422.668,60 €	1.618.991,75 €	2.041.660,35 €	87.216.782,28 €	87.639.450,88 €	100,00%	89,4879%

(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	72,26%	760.822.240,48€	13,75%	66,54%	1.083.200.000,00€	9,05%
SERIE A3	13,98%	147.235.380,00€	13,75%	12,29%	200.000.000,00€	9,05%
SERIE B	5,01%	52.800.000,00€	8,74%	3,24%	52.800.000,00€	5,75%
SERIE C	6,08%	64.000.000,00€	2,66%	3,93%	64.000.000,00€	1,75%
SERIE D	2,66%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	0,00%
Totals	1.052.857.620,48 €			1.628.000.000,00 €		
Reserve Funds	0,00%	18,63€		1,72%	28.000.000,00€	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	32.078.960,96 €	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	14.258.942,74€	0,00€
Cumulative outstanding Write-Off	111.656.563,16 €	0,00€
Cumulative outstanding Write-Off recovery	21.986.543,43 €	0,00€
Endowment Shortfall amortizatio or bonds	18.212.335,04 €	0,00€

INTEREST SWAP

	Notional Principal	Interest
Swap		
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

