HIPOCAT 11 FTA Fondo de Titulización de Activos

The amounts are expressed in euros

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

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

Class / ISIN Code / Priority/Type Redemp.	Principal Outstanding (Unit/Bonds/Total): Current Factor	Current	Original	Coupon Type / Frequency	Current Coupon Accrued period: 92 days Base: A/360	Redemption: Final Maturity Frequency	Next	Moody's / S & P / Fitch Ibca: Current	Original
SERIE A1		0,00€	100.000,00€	Floating	0,782%	17-01-2050		Aaa	Aaa
ES0345672002	0,00%	2.000	2.000	EURIB.3M+0,04%	**Date:** 15-01-2010		-	AAA	AAA
Senior / Pass-Through		0,00€	200.000.000,00€	15-1/4/7/10	**Interests:** 0,00 €	15-1/4/7/10		AAA	AAA
SERIE A2		70.238,39€	100.000,00€	Floating	0,872%	17-01-2050		Aa2	Aaa
ES0345672010	70,24%	10.832	10.832	EURIB.3M+0,13%	**Date:** 15-01-2010		15-01-2010	AAA	AAA
Senior / Pass-Through		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		73.617,69€	100.000,00€	Floating	0,902%	17-01-2050		Aaa	Aaa
ES0345672028	73,62%	2.000	2.000	EURIB.3M+0,16%	**Date:** 15-01-2010		15-01-2010	AAA	AAA
Senior / Pass-Through		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		100.000,00€	100.000,00€	Floating	1,002%	17-01-2050		Aa2	Aa2
ES0345672036	100,00%	528	528	EURIB.3M+0,26%	**Date:** 15-01-2010		A determinar	A	A
Mezzanine / Pass-Through		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		100.000,00€	100.000,00€	Floating	1,242%	17-01-2050		Baa2	Baa2
ES0345672044	100,00%	640	640	EURIB.3M+0,50%	**Date:** 15-01-2010		A determinar	BBB	BBB
Subordinated / Pass-Through		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		100.000,00€	100.000,00€	Floating	5,242%	17-01-2050		Caa3	Caa3
ES0345672051	100,00%	280	280	EURIB.3M+4,50%	**Date:** 15-01-2010		A determinar	CCC-	CCC-
Equity / Due to cash Reserve		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

Pool of Mortage Loans (Floating Rate)

General	Current	Constitution Date
Count Principal		
Number	7.140	10.635
Outstanding Balance	953.459.326,76 €	1.600.000.049,35 €
Average Loan	133.203,92 €	150.434,99 €
Minimum	63,48 €	15.043,34 €
Maximum	1.139.800,82 €	1.562.669,08 €
Interest		
Weighted Average	4,1679%	4,4261%
Minimum	1,6120%	2,8500%
Maximum	7,0910%	5,7500%
Remaining Maturity (Months)		
Weighted Average	302,71	337,37
Minimum	1,02	21,82
Maximum	443,01	475,79
Index (Distribution)		
Tipo Activo CECA	0,02%	0,02%
Euribor 1 año	57,84%	52,58%
Préstamos Hipotecarios Cajas	0,23%	0,19%
Mibor 1 Año	0,14%	0,12%
Préstamos Hipotecarios Cajas TAE	41,76%	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)	0,3525%	1,5097%	1,5238%	2,1164%	1,0775%
Annual Equivalent (CPR)	4,1486%	16,6858%	16,8285%	22,6393%	12,1907%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,17	70,19
Madrid	13,39	12,33
Comunidad Valenciana	7,41	7,62
Baleares	0,48	0,43
Aragón	1,04	1,25
Andalucía	1,98	1,89
Murcia	1,94	2,34
Navarra	0,99	0,82
Rest of Autonomous Regions	3,60	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	262	63.030,38 €	85.513,80 €	148.544,18 €	41.788.844,77 €	41.851.875,15 €	49,18%	73,1991%
From 1 to 2 months	155	85.813,37 €	170.608,76 €	256.422,13 €	26.222.781,11 €	26.308.594,48 €	30,92%	75,8392%
From 2 to 3 months	73	58.201,86 €	132.411,84 €	190.613,70 €	11.988.681,68 €	12.046.883,54 €	14,16%	75,1999%
From 3 to 6 months	28	26.805,27 €	77.822,86 €	104.628,13 €	4.861.979,58 €	4.888.784,85 €	5,75%	78,4588%
Totals	**518**	**233.850,88 €**	**466.357,26 €**	**700.208,14 €**	**84.862.287,14 €**	**85.096.138,02 €**	**100,00%**	**74,5751%**

(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	1.184,74 €	1.706,23 €	2.890,97 €	207.181,27 €	208.366,01 €	0,25%	85,3675%
From 3 to 6 months	62	60.562,31 €	186.476,85 €	247.039,16 €	10.884.128,31 €	10.944.690,62 €	13,39%	88,2838%
From 6 to 12 months	191	181.810,42 €	703.133,56 €	884.943,98 €	36.017.216,97 €	36.199.027,39 €	44,27%	90,2758%
From 12 to 18 months	168	159.352,70 €	604.655,12 €	764.007,82 €	34.253.664,03 €	34.413.016,73 €	42,09%	92,6092%
Totals	**422**	**402.910,17 €**	**1.495.971,76 €**	**1.898.881,93 €**	**81.362.190,58 €**	**81.765.100,75 €**	**100,00%**	**90,9521%**

(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.	59.416.459,24 €	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%

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 €
Principal Outstanding With arrears>90 days / Principal Outstanding	9,0884%	0,0000%
Weighted Average of LTV Distribution (1)	76,1191%	81,6581%
Endowment Shortfall amortization or bonds	18.212.335,04 €	0,00 €

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	79.570.655,70 €
Interest	2.186.443,54 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	8,5748%

INTERESTS 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	

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A. c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 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