



The amounts are expressed in euros

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

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

| Class<br>ISIN Code<br>Priority / Type Redemption                     | Principal Outstanding (Unit/Bonds/Total) |                                         |                                            | Coupon Type<br><br>Frequency              | Current Coupon<br>Accrued Period<br>91 days<br>Base: A / 360     | Redemption        |      | Moody's / S & P / Fitch<br>Ibca |                     |
|----------------------------------------------------------------------|------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------------------------------|------------------------------------------------------------------|-------------------|------|---------------------------------|---------------------|
|                                                                      | Current<br>Factor                        | Current                                 | Original                                   |                                           |                                                                  | Final<br>Maturity | Next | Current                         | Original            |
| SERIE A1<br>ES0345672002<br>Senior / Pass-Through                    | - %                                      | 0,00€<br>2.000<br>0,00€                 | 100.000,00€<br>2.000<br>200.000.000,00€    | Floating<br>EURIB.3M+0,04%<br>15-1/4/7/10 | 0,684%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 0,00 €    | 17-01-2050        |      | Aaa<br>AAA<br>AAA               | Aaa<br>AAA<br>AAA   |
| SERIE A2<br>ES0345672010<br>Senior / Pass-Through                    | 59,61%                                   | 59.605,18€<br>10.832<br>645.643.309,76€ | 100.000,00€<br>10.832<br>1.083.200.000,00€ | Floating<br>EURIB.3M+0,13%<br>15-1/4/7/10 | 0,774%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 116,62 €  | 17-01-2050        |      | A2<br>AAA<br>A                  | Aaa<br>AAA<br>AAA   |
| SERIE A3<br>ES0345672028<br>Senior / Pass-Through                    | 73,62%                                   | 73.617,69€<br>2.000<br>147.235.380,00€  | 100.000,00€<br>2.000<br>200.000.000,00€    | Floating<br>EURIB.3M+0,16%<br>15-1/4/7/10 | 0,804%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 149,62 €  | 17-01-2050        |      | A2<br>AAA<br>A                  | Aaa<br>AAA<br>AAA   |
| SERIE B<br>ES0345672036<br>Mezzanine / Pass-Through                  | 100,00%                                  | 100.000,00€<br>528<br>52.800.000,00€    | 100.000,00€<br>528<br>52.800.000,00€       | Floating<br>EURIB.3M+0,26%<br>15-1/4/7/10 | 0,904%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 228,51 €  | 17-01-2050        |      | B1<br>BBB<br>BB                 | Aa2<br>A<br>A+      |
| SERIE C<br>ES0345672044<br>Subordinated / Pass-Through               | 100,00%                                  | 100.000,00€<br>640<br>64.000.000,00€    | 100.000,00€<br>640<br>64.000.000,00€       | Floating<br>EURIB.3M+0,50%<br>15-1/4/7/10 | 1,144%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 289,18 €  | 17-01-2050        |      | Ca<br>CCC<br>CCC                | Baa2<br>BBB<br>BBB  |
| SERIE D<br>ES0345672051<br>Equity / Due to cash<br>Reserve reduction | 100,00%                                  | 100.000,00€<br>280<br>28.000.000,00€    | 100.000,00€<br>280<br>28.000.000,00€       | Floating<br>EURIB.3M+4,50%<br>15-1/4/7/10 | 5,144%<br><b>Date:</b> 15-07-2010<br><b>Interests:</b> 1300,29 € | 17-01-2050        |      | C<br>D<br>C                     | Caa3<br>CCC-<br>CCC |
| <b>Totals</b>                                                        |                                          | <b>937.678.689,76 €</b>                 | <b>1.628.000.000,00 €</b>                  |                                           |                                                                  |                   |      |                                 |                     |

**COLLATERAL: TYPE OF GROUPED ASSETS**

| Pool of Mortgage Loans (Floating Rate) |                     |                 |                   |
|----------------------------------------|---------------------|-----------------|-------------------|
| General                                |                     | Current         | Constitution Date |
| Count Principal                        |                     |                 |                   |
|                                        | Number              | 6.601           | 10.635            |
|                                        | Outstanding Balance | 851.882.048,54€ | 1.600.000.049,35€ |
|                                        | Average Loan        | 128.670,05€     | 150.434,99€       |
|                                        | Minimum             | 0,00€           | 15.043,34€        |
|                                        | Maximum             | 1.122.115,66€   | 1.562.669,08€     |
| Interest                               |                     |                 |                   |
|                                        | Weighted Average    | 2,7124%         | 4,4261%           |
|                                        | Minimum             | 1,3320%         | 2,8500%           |
|                                        | Maximum             | 6,5380%         | 5,7500%           |
| Remaining Maturity (Months)            |                     |                 |                   |
|                                        | Weighted Average    | 296,31          | 336,18            |
|                                        | Minimum             | 0,99            | 16,79             |
|                                        | Maximum             | 437,03          | 475,79            |
| Index (Distribution)                   |                     |                 |                   |
| Euribor 1 año                          |                     | 59,39%          | 52,58%            |
| Mibor 1 Año                            |                     | 0,15%           | 0,12%             |
| Préstamos Hipotecarios Cajas           |                     | 0,24%           | 0,19%             |
| Préstamos Hipotecarios Cajas TAE       |                     | 40,19%          | 47,08%            |
| Tipo Activo C.E.C.A TAE                |                     | 0,01%           | 0,01%             |
| Tipo Activo CECA                       |                     | 0,03%           | 0,02%             |

**PREPAYMENTS**

|                      | Current<br>Month | Last 3<br>Months | Last 6<br>Months | Last 12<br>Months | Historical |
|----------------------|------------------|------------------|------------------|-------------------|------------|
| Single Monthly       | 0,1599%          | 0,5756%          | 0,9195%          | 1,3233%           | 1,0510%    |
| Annual<br>Equivalent | 1,9021%          | 6,6926%          | 10,4927%         | 14,7737%          | 11,9081%   |

**GEOGRAPHIC DISTRIBUTION**

|                            | Current | Constitution<br>Date |
|----------------------------|---------|----------------------|
| Catalunya                  | 69,34   | 70.19                |
| Madrid                     | 12,89   | 12.33                |
| Comunidad Valenciana       | 7,61    | 7.62                 |
| Baleares                   | 0,50    | 0.43                 |
| Aragón                     | 0,96    | 1.25                 |
| Andalucía                  | 2,13    | 1.89                 |
| Murcia                     | 1,92    | 2.34                 |
| Navarra                    | 0,91    | 0.82                 |
| Rest of Autonomous Regions | 3,74    | 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      | 202                            | 52.833,22 €         | 27.631,83 €          | 80.465,05 €         | 30.968.055,10 €          | 31.020.888,32 €        | 53,54%         | 70,8218%            |
| From 1 to 2 months | 120                            | 80.057,69 €         | 71.648,84 €          | 151.706,53 €        | 18.137.350,92 €          | 18.217.408,61 €        | 31,44%         | 67,5638%            |
| From 2 to 3 months | 54                             | 56.876,46 €         | 62.250,96 €          | 119.127,42 €        | 8.645.996,82 €           | 8.702.873,28 €         | 15,02%         | 73,5739%            |
| <b>Totals</b>      | <b>376</b>                     | <b>189.767,37 €</b> | <b>161.531,63 €</b>  | <b>351.299,00 €</b> | <b>57.751.402,84 €</b>   | <b>57.941.170,21 €</b> | <b>100,00%</b> | <b>70,1529%</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   | 1                              | 490,54 €            | 348,40 €              | 838,94 €              | 177.926,84 €             | 178.417,38 €           | 0,32%          | 92,7906%            |
| From 2 to 3 months   | 1                              | 253,25 €            | 215,75 €              | 469,00 €              | 130.718,01 €             | 130.971,26 €           | 0,23%          | 76,4154%            |
| From 3 to 6 months   | 38                             | 43.318,18 €         | 69.284,18 €           | 112.602,36 €          | 5.391.575,29 €           | 5.434.893,47 €         | 9,67%          | 72,3771%            |
| From 6 to 12 months  | 79                             | 68.971,81 €         | 225.638,62 €          | 294.610,43 €          | 12.922.096,79 €          | 12.991.068,60 €        | 23,12%         | 80,2001%            |
| From 12 to 18 months | 198                            | 183.124,09 €        | 792.581,67 €          | 975.705,76 €          | 37.268.754,14 €          | 37.451.878,23 €        | 66,66%         | 87,6885%            |
| <b>Totals</b>        | <b>317</b>                     | <b>296.157,87 €</b> | <b>1.088.068,62 €</b> | <b>1.384.226,49 €</b> | <b>55.891.071,07 €</b>   | <b>56.187.228,94 €</b> | <b>100,00%</b> | <b>84,1506%</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                         | 68,86%  | 645.643.309,76€         | 12,84% | 66,54%        | 1.083.200.000,00€         | 9,05 € |
| SERIE A3                         | 15,70%  | 147.235.380,00€         | 12,84% | 12,29%        | 200.000.000,00€           | 9,05 € |
| SERIE B                          | 5,63%   | 52.800.000,00€          | 7,04%  | 3,24%         | 52.800.000,00€            | 5,75 € |
| SERIE C                          | 6,83%   | 64.000.000,00€          | 0,00%  | 3,93%         | 64.000.000,00€            | 1,75 € |
| SERIE D                          | 2,99%   | 28.000.000,00€          | 0,00%  | 1,72%         | 28.000.000,00€            | 0,00 € |
| <b>Totals</b>                    |         | <b>937.678.689,76 €</b> |        |               | <b>1.628.000.000,00 €</b> |        |
| <b>Theoretical Reserve Funds</b> |         | 28.000.000,00€          | 3,08%  |               | 28.000.000,00€            | 1,75%  |
| <b>Hung Reserve Funds</b>        |         | 4,65€                   | 0,00%  |               | 28.000.000,00€            | 1,75%  |

## OTHER FINANCIAL OPERATIONS (Current)

|                                           | Balance         | Interest |
|-------------------------------------------|-----------------|----------|
| <b>Assets</b>                             |                 |          |
| <b>Guaranteed Interest C.</b>             | 19.722.066,29 € | 0,64%    |
| <b>Treasury account (Paying Ag)</b>       | 0,00 €          | 0,00%    |
| <b>Repayment account</b>                  | 0,00 €          | 0,00%    |
| <b>Principal WithHolding Account</b>      | 0,00 €          | 0,00%    |
| <b>Treasury account - IRS Collateral</b>  | 0,00 €          | 0,00%    |
| <b>Liquidity Line (Limit)</b>             | 0,00 €          | 0,00%    |
| <b>Liabilities</b>                        |                 |          |
| <b>Subordinated Loan</b>                  | 0,00 €          | 0,00%    |
| <b>Loan Contract for Initial Expenses</b> | 334.503,24 €    | 0,64%    |
| <b>Amount of the Liquidity Line</b>       | 0,00 €          | 0,00%    |
|                                           | 0,00 €          | 0,00%    |

## OTHER INFORMATION

|                                                                              | Current          | At Issue Date |
|------------------------------------------------------------------------------|------------------|---------------|
| <b>Losses of property accumulated by activation</b>                          | 16.327.283,44 €  | 0,00 €        |
| <b>Cumulative outstanding Write-Off</b>                                      | 188.730.810,67 € | 0,00 €        |
| <b>Cumulative outstanding Write-Off recovery</b>                             | 110.589.411,91 € | 0,00 €        |
| <b>Endowment shortfall amortization or bonds</b>                             | 30.450.376,80 €  | 0,00 €        |
| <b>Principal Outstanding With Arrears&gt;90 days / Principal Outstanding</b> | 6,6079%          | 0,0000%       |
| <b>Weighted Average of LTV Distribution<sup>(1)</sup></b>                    | 74,4222%         | 81,6581%      |

(1) Valuations exclusively for mortgage

## FORBEARANCE PERIOD INFORMATION

|                                                               |                 |
|---------------------------------------------------------------|-----------------|
| <b>Principal Outstanding of Forbearance Period</b>            | 51.586.241,59 € |
| <b>Interest</b>                                               | 787.753,27 €    |
| <b>Ratio: (Outstanding FP + Interest) / Total Outstanding</b> | 6,1480%         |

## INTEREST SWAP

|                  | Notional Principal | Interest         |
|------------------|--------------------|------------------|
| <b>Swap</b>      |                    |                  |
| <b>Receiving</b> | To be determined   | 1,462432%        |
| <b>Paying</b>    | To be determined   | To be determined |



**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 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

Polígon 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

Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSABILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**