



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 d'Estalvis i Pensions de Barcelona	Secondary Market	AIAF
Interest Swap	CECA	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

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 91 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 0,00€	100.000,00€ 2.000 200.000.000,00€	Floating EURIB.3M+0,04% 15-1/4/7/10	0,684% Date: 15-07-2010 Interests: 0,00 €	17-01-2050		Aaa AAA AAA	Aaa AAA AAA
SERIE A2 ES0345672010 Senior / Pass-Through	59,61%	59.605,18€ 10.832 645.643.309,76€	100.000,00€ 10.832 1.083.200.000,00€	Floating EURIB.3M+0,13% 15-1/4/7/10	0,774% Date: 15-07-2010 Interests: 116,62 €	17-01-2050		A2 AAA A	Aaa AAA AAA
SERIE A3 ES0345672028 Senior / Pass-Through	73,62%	73.617,69€ 2.000 147.235.380,00€	100.000,00€ 2.000 200.000.000,00€	Floating EURIB.3M+0,16% 15-1/4/7/10	0,804% Date: 15-07-2010 Interests: 149,62 €	17-01-2050		A2 AAA A	Aaa AAA AAA
SERIE B ES0345672036 Mezzanine / Pass-Through	100,00%	100.000,00€ 528 52.800.000,00€	100.000,00€ 528 52.800.000,00€	Floating EURIB.3M+0,26% 15-1/4/7/10	0,904% Date: 15-07-2010 Interests: 228,51 €	17-01-2050		B1 BBB BB	Aa2 A A+
SERIE C ES0345672044 Subordinated / Pass-Through	100,00%	100.000,00€ 640 64.000.000,00€	100.000,00€ 640 64.000.000,00€	Floating EURIB.3M+0,50% 15-1/4/7/10	1,144% Date: 15-07-2010 Interests: 289,18 €	17-01-2050		Ca CCC CCC	Baa2 BBB BBB
SERIE D ES0345672051 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 280 28.000.000,00€	100.000,00€ 280 28.000.000,00€	Floating EURIB.3M+4,50% 15-1/4/7/10	5,144% Date: 15-07-2010 Interests: 1300,29 €	17-01-2050		C D C	Caa3 CCC- CCC
Totals		937.678.689,76 €	1.628.000.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	6.524	10.635
Outstanding Balance	837.691.232,25€	1.600.000.049,35€
Average Loan	128.019,41€	150.434,99€
Minimum	0,00€	15.043,34€
Maximum	1.119.152,35€	1.562.669,08€
Interest		
Weighted Average	2,6638%	4,4261%
Minimum	1,3320%	2,8500%
Maximum	6,4380%	5,7500%
Remaining Maturity (Months)		
Weighted Average	295,26	336,18
Minimum	3,02	16,79
Maximum	436,04	475,79
Index (Distribution)		
Euribor 1 año	59,75%	52,58%
Mibor 1 Año	0,15%	0,12%
Préstamos Hipotecarios Cajas	0,24%	0,19%
Préstamos Hipotecarios Cajas TAE	39,82%	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	0,1854%	0,4864%	0,7686%	1,1925%	1,0239%
Annual Equivalent	2,2023%	5,6831%	8,8432%	13,4076%	11,6177%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,38	70.19
Madrid	12,79	12.33
Comunidad Valenciana	7,61	7.62
Baleares	0,51	0.43
Aragón	0,95	1.25
Andalucía	2,14	1.89
Murcia	1,93	2.34
Navarra	0,92	0.82
Rest of Autonomous Regions	3,77	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	198	56.551,71 €	26.989,85 €	83.541,56 €	30.352.625,92 €	30.409.177,63 €	56,10%	67,9897%
From 1 to 2 months	100	66.750,26 €	53.032,37 €	119.782,63 €	15.380.376,02 €	15.447.126,28 €	28,50%	74,8855%
From 2 to 3 months	52	55.239,45 €	53.999,38 €	109.238,83 €	8.292.743,31 €	8.347.982,76 €	15,40%	66,4051%
Totals	350	178.541,42 €	134.021,60 €	312.563,02 €	54.025.745,25 €	54.204.286,67 €	100,00 %	69,5602 %

(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	461,30 €	394,55 €	855,85 €	177.435,21 €	177.896,51 €	0,38%	92,5442%
From 3 to 6 months	34	40.824,16 €	56.585,95 €	97.410,11 €	5.075.707,44 €	5.116.531,60 €	10,82%	81,5404%
From 6 to 12 months	59	57.606,58 €	157.127,91 €	214.734,49 €	10.361.592,92 €	10.419.199,50 €	22,04%	85,2664%
From 12 to 18 months	160	156.228,37 €	579.546,74 €	735.775,11 €	31.407.764,75 €	31.563.993,12 €	66,76%	93,2968%
Totals	254	255.120,41 €	793.655,15 €	1.048.775,56 €	47.022.500,32 €	47.277.620,73 €	100,00 %	90,0317 %

(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 €
Totals		937.678.689,76 €			1.628.000.000,00 €	
Theoretical Reserve Funds		28.000.000,00€	3,08%		28.000.000,00€	1,75%
Hung Reserve Funds		4,65€	0,00%		28.000.000,00€	1,75%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	29.690.334,44 €	0,64%
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 €	0,64%
Amount of the Liquidity Line	0,00 €	0,00%
	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio	36.397.581,80 €	0,00 €
Cumulative outstanding Write-Off	196.961.545,03 €	0,00 €
Cumulative outstanding Write-Off recovery	112.898.893,29 €	0,00 €
Endowment shortfall amortization or bonds	30.450.376,80 €	0,00 €
Principal Outstanding With Arrears>90 days / Principal Outstanding	5,6438%	0,0000%
Weighted Average of LTV Distribution⁽¹⁾	74,1176%	81,6581%

(1) Valuations exclusively for mortgage

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	48.697.885,65 €
Interest	691.366,62 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	5,8959%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To be determined	1,462432%
Paying	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 acquisitionThe 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

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 www.gat-sgft.info

Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR