

GESTIÓN DE ACTIVOS TITULIZADOS

Grupo CAIXA CATALUNYA

Barcelona, 31 de enero de 2007

COMISIÓN NACIONAL DEL MERCADO DE VALORES

Passeig de Gràcia, 19

08007 Barcelona

Asunto: Hipocat 3 Fondo de Titulización Hipotecaria

Con relación al fondo de referencia les adjuntamos la siguiente información periódica correspondiente al 15 de enero de 2007, fecha de pago de intereses y de reembolso por amortización de principal de los Bonos Serie A y B emitidos con cargo al Fondo.

- Estados de los Bonos de Titulización Hipotecaria al 15-01-07 *(en español y en inglés)*:
 - Bonos de la Serie A (ISIN: ES0338675004)
 - Bonos de la Serie B (ISIN: ES0338675012)
 - Vida media y amortización final calculadas con la hipótesis de mantenimiento de la tasa de amortización anticipada real experimentada por los Préstamos Hipotecarios Participados.
- Estados de la cartera de Participaciones Hipotecarias al 31-12-06:
 - Clasificación por los índices de referencia del tipo de interés.
 - Situación de impagados y deudores dudosos: clasificación por tramos de antigüedad de la primera cuota vencida y no pagada de cada préstamo.
 - Situación de impagados y deudores dudosos: clasificación por tramos de antigüedad de cada cuota vencida y no pagada.
 - Amortización anticipada y tasa de prepago.
- Estado de origen y aplicación de los fondos disponibles correspondiente a la Fecha de Pago 15-01-07 *(en español y en inglés)*.

Atentamente,


Carles Fruns Moncunill

Director General

GESTIÓN DE ACTIVOS TITULIZADOS SGFT S.A.

Anexo: Documentación que se cita. (18hojas)

Bonos Titulización Hipotecaria Serie A

Número Bonos: 4.265		PROMEMORIA											
Códigos ISIN: ES0338675004		Amortización Bonos Serie A y B											
Fecha Pago	% Tipo Interés Nominal	Cupón por Bono		Intereses Totales		Amortización por Bono			Amortización Total		Principal Devengado Amortización	Principal Amortizado	Saldo Cta. Déficit de Recuperación
		Bruto	Neto	Pagos	Impagos	Amortizado	Principal Pendiente	% sobre Emisión	Amortizado	Principal Pendiente			
15/01/2007	3,7640%	190,04	161,53	810.520,60	0,00	1.100,23	18.873,24	18,87%	4.692.480,95	80.494.368,60	5.058.496,40	5.058.496,40	0,00
16/10/2006	3,3600%	179,28	152,39	764.629,20	0,00	1.134,78	19.973,47	19,97%	4.839.836,70	85.186.849,55	5.217.357,80	5.217.357,80	0,00
17/07/2006	3,0340%	170,20	144,67	725.903,00	0,00	1.330,86	21.108,25	21,11%	5.676.117,90	90.026.686,25	6.118.856,80	6.118.856,80	0,00
18/04/2006	2,7840%	169,21	143,83	721.680,65	0,00	1.343,71	22.439,11	22,44%	5.730.923,15	95.702.804,15	6.177.926,10	6.177.926,10	0,00
16/01/2006	2,4550%	157,50	133,87	671.737,50	0,00	1.597,15	23.782,82	23,78%	6.811.844,75	101.433.727,30	7.343.204,90	7.343.204,90	0,00
17/10/2005	2,3890%	167,46	142,34	714.216,90	0,00	1.465,18	25.379,97	25,38%	6.248.992,70	108.245.572,05	6.736.419,65	6.736.419,65	0,00
15/07/2005	2,4080%	173,85	147,77	741.470,25	0,00	1.716,85	26.845,15	26,85%	7.322.365,25	114.494.564,75	7.893.510,80	7.893.510,80	0,00
15/04/2005	2,4140%	179,85	152,87	767.060,25	0,00	1.916,94	28.562,00	28,56%	8.175.749,10	121.816.930,00	8.813.502,80	8.813.502,80	0,00
17/01/2005	2,4180%	205,52	174,69	876.542,80	0,00	2.072,93	30.478,94	30,48%	8.841.046,45	129.992.679,10	9.530.655,40	9.530.655,40	0,00
15/10/2004	2,3850%	209,91	178,42	895.266,15	0,00	1.887,74	32.551,87	32,55%	8.051.211,10	138.833.725,55	8.679.224,60	8.679.224,60	0,00
15/07/2004	2,3080%	213,62	181,58	911.089,30	0,00	2.175,62	34.439,61	34,44%	9.279.019,30	146.884.936,65	10.002.790,25	10.002.790,25	0,00
15/04/2004	2,3620%	232,65	197,75	992.252,25	0,00	2.349,85	36.615,23	36,62%	10.022.110,25	156.163.955,95	10.803.835,70	10.803.835,70	0,00
15/01/2004	2,4060%	255,84	217,46	1.091.157,60	0,00	2.644,37	38.965,08	38,97%	11.278.238,05	166.186.066,20	12.157.940,55	12.157.940,55	0,00
15/10/2003	2,3990%	269,60	229,16	1.149.844,00	0,00	2.365,66	41.609,45	41,61%	10.089.539,90	177.464.304,25	10.876.512,10	10.876.512,10	0,00
15/07/2003	2,7920%	328,83	279,51	1.402.459,95	0,00	2.617,29	43.975,11	43,98%	11.162.741,85	187.553.844,15	12.033.446,60	12.033.446,60	0,00
15/04/2003	3,0990%	384,92	327,18	1.641.683,80	0,00	3.090,70	46.592,40	46,59%	13.181.835,50	198.716.586,00	13.181.835,50	13.181.835,50	0,00
15/01/2003	3,5290%	477,16	405,59	2.035.087,40	0,00	3.225,29	49.683,10	49,68%	13.755.861,85	211.898.421,50	13.755.861,85	13.755.861,85	0,00
15/10/2002	3,6840%	523,74	429,47	2.233.751,10	0,00	2.721,50	52.908,39	52,91%	11.607.197,50	225.654.283,35	11.607.197,50	11.607.197,50	0,00
15/07/2002	3,6840%	552,44	453,00	2.356.156,60	0,00	3.693,53	55.629,89	55,63%	15.752.905,45	237.261.480,85	15.752.905,45	15.752.905,45	0,00
15/04/2002	3,6150%	568,98	466,56	2.426.699,70	0,00	3.634,12	59.323,42	59,32%	15.499.521,80	253.014.386,30	15.499.521,80	15.499.521,80	0,00
15/01/2002	3,8840%	660,22	541,38	2.815.838,30	0,00	3.558,19	62.957,54	62,96%	15.175.680,35	268.513.908,10	15.175.680,35	15.175.680,35	0,00
15/10/2001	4,7570%	835,87	685,41	3.564.985,55	0,00	2.997,56	66.515,73	66,52%	12.784.593,40	283.689.588,45	12.784.593,40	12.784.593,40	0,00
16/07/2001	4,8530%	889,09	729,05	3.791.968,85	0,00	3.768,80	69.513,29	69,51%	16.073.932,00	296.474.181,85	16.073.932,00	16.073.932,00	0,00
17/04/2001	5,0670%	996,49	817,12	4.250.029,85	0,00	3.672,70	73.282,09	73,28%	15.664.065,50	312.548.113,85	15.664.065,50	15.664.065,50	0,00
15/01/2001	5,2770%	1.074,35	880,97	4.582.102,75	0,00	3.586,83	76.954,79	76,95%	15.297.829,95	328.212.179,35	15.297.829,95	15.297.829,95	0,00
16/10/2000	4,8180%	1.018,67	835,31	4.344.627,55	0,00	3.101,12	80.541,62	80,54%	13.226.276,80	343.510.009,30	13.226.276,80	13.226.276,80	0,00
17/07/2000	4,1930%	930,07	762,66	3.966.748,55	0,00	4.108,61	83.642,74	83,64%	17.523.221,65	356.736.286,10	17.523.221,65	17.523.221,65	0,00
17/04/2000	3,5920%	834,67	684,43	3.559.867,55	0,00	4.174,95	87.751,35	87,75%	17.806.161,75	374.259.507,75	17.806.161,75	17.806.161,75	0,00
17/01/2000	3,6280%	912,77	748,47	3.892.964,05	0,00	4.427,08	91.926,30	91,93%	18.881.496,20	392.065.669,50	18.881.496,20	18.881.496,20	0,00
15/10/1999	2,9670%	692,30	567,69	2.952.659,50	0,00	3.646,62	96.353,38	96,35%	15.552.834,30	410.947.165,70	15.552.834,30	15.552.834,30	0,00
23/07/1999							100.000,00			426.500.000,00			

Bonos Titulización Hipotecaria Serie B

Número Bonos: 155														
Códigos ISIN: ES0338675012														
Fecha Pago	% Tipo Interés Nominal	Cupón por Bono		Intereses Totales		Amortización por Bono			Amortización Total		Principal Devengado Amortización	Principal Amortizado	Saldo Cta. Déficit de Recuperación	
		Bruto	Neto	Pagados	Impagados	Amortizado	Principal Pendiente	% sobre Emisión	Amortizado	Principal Pendiente				
15/01/2007	4,2940%	465,30	395,50	72.121,50	0,00	2.361,39	40.506,69	40,51%	366,015,45	6.278.536,95	5.058.496,40	5.058.496,40	0,00	
16/10/2006	3,8900%	445,47	378,65	69.047,85	0,00	2.435,62	42.868,08	42,87%	377.521,10	6.644.552,40	5.217.357,80	5.217.357,80	0,00	
17/07/2006	3,5640%	429,11	364,74	66.512,05	0,00	2.856,38	45.303,70	45,30%	442.738,90	7.022.073,50	6.118.856,80	6.118.856,80	0,00	
18/04/2006	3,3140%	432,30	367,45	67.006,50	0,00	2.883,89	48.160,08	48,16%	447.002,95	7.464.812,40	6.177.926,10	6.177.926,10	0,00	
16/01/2006	2,9850%	411,01	349,36	63.706,55	0,00	3.428,13	51.043,97	51,04%	531.360,15	7.911.815,35	7.343.204,90	7.343.204,90	0,00	
17/10/2005	2,9190%	439,15	373,28	68.068,25	0,00	3.144,69	54.472,10	54,47%	487.426,95	8.443.175,50	6.736.419,65	6.736.419,65	0,00	
15/07/2005	2,9380%	455,26	386,97	70.565,30	0,00	3.684,81	57.616,79	57,62%	571.145,55	8.930.602,45	7.893.510,80	7.893.510,80	0,00	
15/04/2005	2,9440%	470,76	400,15	72.967,80	0,00	4.114,54	61.301,60	61,30%	637.753,70	9.501.748,00	8.813.502,80	8.813.502,80	0,00	
17/01/2005	2,9480%	537,79	457,12	83.357,45	0,00	4.449,09	65.416,14	65,42%	689.608,95	10.139.501,70	9.530.655,40	9.530.655,40	0,00	
15/10/2004	2,9150%	550,64	468,04	85.349,20	0,00	4.051,70	69.865,23	69,87%	628.013,50	10.829.110,65	8.679.224,60	8.679.224,60	0,00	
15/07/2004	2,8380%	563,77	479,20	87.384,35	0,00	4.669,49	73.916,93	73,92%	723.770,95	11.457.124,15	10.002.790,25	10.002.790,25	0,00	
15/04/2004	2,8920%	611,36	519,66	94.760,80	0,00	5.043,39	78.586,42	78,59%	781.725,45	12.180.895,10	10.803.835,70	10.803.835,70	0,00	
15/01/2004	2,9360%	670,07	569,56	103.860,85	0,00	5.675,50	83.629,81	83,63%	879.702,50	12.962.620,55	12.157.940,55	12.157.940,55	0,00	
15/10/2003	2,9290%	706,47	600,50	109.502,85	0,00	5.077,24	89.305,31	89,31%	786.972,20	13.842.323,05	10.876.512,10	10.876.512,10	0,00	
15/07/2003	3,3220%	839,73	713,77	130.158,15	0,00	5.617,45	94.382,55	94,38%	870.704,75	14.629.295,25	12.033.446,60	12.033.446,60	0,00	
15/04/2003	3,6290%	907,25	771,16	140.623,75	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	13.181.835,50	13.181.835,50	0,00	
15/01/2003	4,0590%	1.037,30	881,70	160.781,50	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	13.755.861,85	13.755.861,85	0,00	
15/10/2002	4,2140%	1.076,91	883,07	166.921,05	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	11.607.197,50	11.607.197,50	0,00	
15/07/2002	4,2140%	1.065,21	873,47	165.107,55	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.752.905,45	15.752.905,45	0,00	
15/04/2002	4,1450%	1.036,25	849,73	160.618,75	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.499.521,80	15.499.521,80	0,00	
15/01/2002	4,4140%	1.128,02	924,98	174.843,10	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.175.680,35	15.175.680,35	0,00	
15/10/2001	5,2870%	1.336,44	1.095,88	207.148,20	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	12.784.593,40	12.784.593,40	0,00	
16/07/2001	5,3830%	1.345,75	1.103,52	208.591,25	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	16.073.932,00	16.073.932,00	0,00	
17/04/2001	5,5970%	1.430,34	1.172,88	221.702,70	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.664.065,50	15.664.065,50	0,00	
15/01/2001	5,8070%	1.467,88	1.203,66	227.521,40	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.297.829,95	15.297.829,95	0,00	
16/10/2000	5,3480%	1.351,86	1.108,53	209.538,30	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	13.226.276,80	13.226.276,80	0,00	
17/07/2000	4,7230%	1.193,87	978,97	185.049,85	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	17.523.221,65	17.523.221,65	0,00	
17/04/2000	4,1220%	1.041,95	854,40	161.502,25	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	17.806.161,75	17.806.161,75	0,00	
17/01/2000	4,1580%	1.085,70	890,27	168.283,50	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	18.881.496,20	18.881.496,20	0,00	
15/10/1999	3,4970%	815,97	669,10	126.475,35	0,00	0,00	100.000,00	100,00%	0,00	15.500.000,00	15.552.834,30	15.552.834,30	0,00	
23/07/1999							100.000,00							

Mortgage Securitisation Bonds Class A

EXPLANATORY MEMORANDUM												
Amortisation of Class A and B Bonds												
Date of Payment	% Nominal Rate	Coupon per Bond		Total Interests		Amortisation per Bond			Total Amortisation		Principal Amortised	Recovery Deficit Account Balance
		Gross	Net	Paid	Unpaid	Amortised	Principal Outstanding	% of Issue	Amortised	Principal Outstanding		
15/01/2007	3,7640%	190,04	161,53	810.520,60	0,00	1.100,23	18.873,24	18,87%	4.692.480,95	80.494.368,60	5.058.496,40	0,00
16/10/2006	3,3600%	179,28	152,39	764.629,20	0,00	1.134,78	19.973,47	19,97%	4.839.836,70	85.186.849,55	5.217.357,80	0,00
17/07/2006	3,0340%	170,20	144,67	725.903,00	0,00	1.330,86	21.108,25	21,11%	5.676.117,90	90.026.686,25	6.118.856,80	0,00
18/04/2006	2,7840%	169,21	143,83	721.680,65	0,00	1.343,71	22.439,11	22,44%	5.730.923,15	95.702.804,15	6.177.926,10	0,00
16/01/2006	2,4550%	157,50	133,87	671.737,50	0,00	1.597,15	23.782,82	23,78%	6.811.844,75	101.433.727,30	7.343.204,90	0,00
17/10/2005	2,3890%	167,46	142,34	714.216,90	0,00	1.465,18	25.379,97	25,38%	6.248.992,70	108.245.572,05	6.736.419,65	0,00
15/07/2005	2,4080%	173,85	147,77	741.470,25	0,00	1.716,85	26.845,15	26,85%	7.322.365,25	114.494.564,75	7.893.510,80	0,00
15/04/2005	2,4140%	179,85	152,87	767.060,25	0,00	1.916,94	28.562,00	28,56%	8.175.749,10	121.816.930,00	8.813.502,80	0,00
17/01/2005	2,4180%	205,52	174,69	876.542,80	0,00	2.072,93	30.478,94	30,48%	8.841.046,45	129.992.679,10	9.530.655,40	0,00
15/10/2004	2,3850%	209,91	178,42	895.266,15	0,00	1.887,74	32.551,87	32,55%	8.051.211,10	138.833.725,55	8.679.224,60	0,00
15/07/2004	2,3080%	213,62	181,58	911.089,30	0,00	2.175,62	34.439,61	34,44%	9.279.019,30	146.884.936,65	10.002.790,25	0,00
15/04/2004	2,3620%	232,65	197,75	992.252,25	0,00	2.349,85	36.615,23	36,62%	10.022.110,25	156.163.955,95	10.803.835,70	0,00
15/01/2004	2,4060%	255,84	217,46	1.091.157,60	0,00	2.644,37	38.965,08	38,97%	11.278.238,05	166.186.066,20	12.157.940,55	0,00
15/10/2003	2,3990%	269,60	229,16	1.149.844,00	0,00	2.365,66	41.609,45	41,61%	10.089.539,90	177.464.304,25	10.876.512,10	0,00
15/07/2003	2,7920%	328,83	279,51	1.402.459,95	0,00	2.617,29	43.975,11	43,98%	11.162.741,85	187.553.844,15	12.033.446,60	0,00
15/04/2003	3,0990%	384,92	327,18	1.641.683,80	0,00	3.090,70	46.592,40	46,59%	13.181.835,50	198.716.586,00	13.181.835,50	0,00
15/01/2003	3,5290%	477,16	405,59	2.035.087,40	0,00	3.225,29	49.683,10	49,68%	13.755.861,85	211.898.421,50	13.755.861,85	0,00
15/10/2002	3,6840%	523,74	429,47	2.233.751,10	0,00	2.721,50	52.908,39	52,91%	11.607.197,50	225.654.283,35	11.607.197,50	0,00
15/07/2002	3,6840%	552,44	453,00	2.356.156,60	0,00	3.693,53	55.629,89	55,63%	15.752.905,45	237.261.480,85	15.752.905,45	0,00
15/04/2002	3,6150%	568,98	466,56	2.426.699,70	0,00	3.634,12	59.323,42	59,32%	15.499.521,80	253.014.386,30	15.499.521,80	0,00
15/01/2002	3,8840%	660,22	541,38	2.815.838,30	0,00	3.558,19	62.957,54	62,96%	15.175.680,35	268.513.908,10	15.175.680,35	0,00
15/10/2001	4,7570%	835,87	685,41	3.564.985,55	0,00	2.997,56	66.515,73	66,52%	12.784.593,40	283.689.588,45	12.784.593,40	0,00
16/07/2001	4,8530%	889,09	729,05	3.791.968,85	0,00	3.768,80	69.513,29	69,51%	16.073.932,00	296.474.181,85	16.073.932,00	0,00
17/04/2001	5,0670%	996,49	817,12	4.250.029,85	0,00	3.672,70	73.282,09	73,28%	15.664.065,50	312.548.113,85	15.664.065,50	0,00
15/01/2001	5,2770%	1.074,35	880,97	4.582.102,75	0,00	3.586,83	76.954,79	76,95%	15.297.829,95	328.212.179,35	15.297.829,95	0,00
16/10/2000	4,8180%	1.018,67	835,31	4.344.627,55	0,00	3.101,12	80.541,62	80,54%	13.226.276,80	343.510.009,30	13.226.276,80	0,00
17/07/2000	4,1930%	930,07	762,66	3.966.748,55	0,00	4.108,61	83.642,74	83,64%	17.523.221,65	356.736.286,10	17.523.221,65	0,00
17/04/2000	3,5920%	834,67	684,43	3.559.867,55	0,00	4.174,95	87.751,35	87,75%	17.806.161,75	374.259.507,75	17.806.161,75	0,00
17/01/2000	3,6280%	912,77	748,47	3.892.964,05	0,00	4.427,08	91.926,30	91,93%	18.881.496,20	392.065.669,50	18.881.496,20	0,00
15/10/1999	2,9670%	692,30	567,69	2.952.659,50	0,00	3.646,62	96.353,38	96,35%	15.552.834,30	410.947.165,70	15.552.834,30	0,00
23/07/1999							100.000,00			426.500.000,00		

Mortgage Securitisation Bonds Class B

EXPLANATORY MEMORANDUM												
Amortisation of Class A and B Bonds												
Date of Payment	% Nominal Rate	Coupon per Bond		Total Interests		Amortisation per Bond			Total Amortisation		Principal Amortised	Recovery Deficit Account Balance
		Gross	Net	Paid	Unpaid	Amortised	Principal Outstanding	% of Issue	Amortised	Principal Outstanding		
15/01/2007	4,2940%	465,30	395,50	72,121,50	0,00	2,361,39	40,506,69	40,51%	366,015,45	6,278,536,95	5,058,496,40	0,00
16/10/2006	3,8900%	445,47	378,65	69,047,85	0,00	2,435,62	42,868,08	42,87%	377,521,10	6,644,552,40	5,217,357,80	0,00
17/07/2006	3,5640%	429,11	364,74	66,512,05	0,00	2,856,38	45,303,70	45,30%	442,738,90	7,022,073,50	6,118,856,80	0,00
18/04/2006	3,3140%	432,30	367,45	67,006,50	0,00	2,883,89	48,160,08	48,16%	447,002,95	7,464,812,40	6,177,926,10	0,00
16/01/2006	2,9850%	411,01	349,36	63,706,55	0,00	3,428,13	51,043,97	51,04%	531,360,15	7,911,815,35	7,343,204,90	0,00
17/10/2005	2,9190%	439,15	373,28	68,068,25	0,00	3,144,69	54,472,10	54,47%	487,426,95	8,443,175,50	6,736,419,65	0,00
15/07/2005	2,9380%	455,26	386,97	70,565,30	0,00	3,684,81	57,616,79	57,62%	571,145,55	8,930,602,45	7,893,510,80	0,00
15/04/2005	2,9440%	470,76	400,15	72,967,80	0,00	4,114,54	61,301,60	61,30%	637,753,70	9,501,748,00	8,813,502,80	0,00
17/01/2005	2,9480%	537,79	457,12	83,357,45	0,00	4,449,09	65,416,14	65,42%	689,608,95	10,139,501,70	9,530,655,40	0,00
15/10/2004	2,9150%	550,64	468,04	85,349,20	0,00	4,051,70	69,865,23	69,87%	628,013,50	10,829,110,65	8,679,224,60	0,00
15/07/2004	2,8380%	563,77	479,20	87,384,35	0,00	4,669,49	73,916,93	73,92%	723,770,95	11,457,124,15	10,002,790,25	0,00
15/04/2004	2,8920%	611,36	519,66	94,760,80	0,00	5,043,39	78,586,42	78,59%	781,725,45	12,180,895,10	10,803,835,70	0,00
15/01/2004	2,9360%	670,07	569,56	103,860,85	0,00	5,675,50	83,629,81	83,63%	879,702,50	12,962,620,55	12,157,940,55	0,00
15/10/2003	2,9290%	706,47	600,50	109,502,85	0,00	5,077,24	89,305,31	89,31%	786,972,20	13,842,323,05	10,876,512,10	0,00
15/07/2003	3,3220%	839,73	713,77	130,158,15	0,00	5,617,45	94,382,55	94,38%	870,704,75	14,629,295,25	12,033,446,60	0,00
15/04/2003	3,6290%	907,25	771,16	140,623,75	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	13,181,835,50	0,00
15/01/2003	4,0590%	1,037,30	881,70	160,781,50	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	13,755,861,85	0,00
15/10/2002	4,2140%	1,076,91	883,07	166,921,05	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	11,607,197,50	0,00
15/07/2002	4,2140%	1,065,21	873,47	165,107,55	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	15,752,905,45	0,00
15/04/2002	4,1450%	1,036,25	849,73	160,618,75	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	15,499,521,80	0,00
15/01/2002	4,4140%	1,128,02	924,98	174,843,10	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	15,175,680,35	0,00
15/10/2001	5,2870%	1,336,44	1,095,88	207,148,20	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	12,784,593,40	0,00
16/07/2001	5,3830%	1,345,75	1,103,52	208,591,25	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	16,073,932,00	0,00
17/04/2001	5,5970%	1,430,34	1,172,88	221,702,70	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	15,664,065,50	0,00
15/01/2001	5,8070%	1,467,88	1,203,66	227,521,40	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	15,297,829,95	0,00
16/10/2000	5,3480%	1,351,86	1,108,53	209,538,30	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	13,226,276,80	0,00
17/07/2000	4,7230%	1,193,87	978,97	185,049,85	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	17,523,221,65	0,00
17/04/2000	4,1220%	1,041,95	854,40	161,502,25	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	17,806,161,75	0,00
17/01/2000	4,1580%	1,085,70	890,27	168,283,50	0,00	0,00	100,000,00	100,00%	0,00	15,500,000,00	18,881,496,20	0,00

Bonos Titulización Hipotecaria al día 31/12/2006

Vida media y amortización final estimados según diferentes tasas constantes de amortización anticipada de cada trimestre

TASA AMORTIZACIÓN ANTICIPADA		INICIAL	31/12/2003	31/03/2004	30/06/2004	30/09/2004	31/12/2004	31/03/2005	30/06/2005	30/09/2005	31/12/2005	31/03/2006	30/06/2006	30/09/2006	31/12/2006
% mensual constante		0.000%	0.211%	0.915%	0.905%	0.892%	0.915%	0.87%	0.864%	0.849%	0.838%	0.824%	0.806%	0.793%	0.778%
% anual constante		0.000%	10.511%	10.442%	10.532%	10.194%	10.123%	10.029%	9.994%	9.727%	9.610%	9.449%	9.281%	9.106%	8.945%
BONOS SERIE A (ISIN: E50338675004)															
Sin ejercicio amortización opcional (1)															
Vida Media		9.85	5.03	5.00	5.03	5.06	5.08	5.16	5.20	5.24	5.27	5.31	5.35	5.41	5.45
Años		29/05/2009	02/08/2004	22/07/2004	02/08/2004	13/08/2004	20/08/2004	18/09/2004	03/10/2004	17/10/2004	28/10/2004	12/11/2004	27/11/2004	19/12/2004	02/01/2005
Fecha		27/23	18.73	18.73	18.73	18.98	18.98	19.23	19.23	19.23	19.23	19.48	19.48	19.73	19.98
Amortización Final		15/10/2019	16/04/2018	16/04/2018	16/04/2018	16/07/2018	16/07/2018	15/10/2018	15/10/2018	15/10/2018	15/10/2018	15/01/2019	15/01/2019	15/04/2019	15/07/2019
Con ejercicio amortización opcional (1)															
Vida Media		9.55	4.78	4.76	4.78	4.81	4.82	4.91	4.94	5.00	5.02	5.05	5.11	5.15	5.19
Años		08/02/2009	02/05/2004	25/04/2004	02/05/2004	13/05/2004	17/05/2004	19/06/2004	30/06/2004	22/07/2004	29/07/2004	09/08/2004	31/08/2004	15/09/2004	29/09/2004
Fecha		18.73	11.23	11.23	11.23	11.23	11.23	11.49	11.49	11.73	11.73	11.73	11.98	11.98	11.98
Amortización Final		16/04/2018	15/10/2010	15/10/2010	15/10/2010	15/10/2010	15/10/2010	17/01/2011	17/01/2011	15/04/2011	15/04/2011	15/04/2011	15/07/2011	15/07/2011	15/07/2011
BONOS SERIE B (ISIN: E50338675012)															
Sin ejercicio amortización opcional (1)															
Vida Media		17.33	11.10	10.98	11.03	11.09	11.12	11.19	11.25	11.33	11.38	11.58	11.65	11.57	11.65
Años		20/11/2016	28/08/2010	15/07/2010	02/08/2010	24/08/2010	04/09/2010	30/09/2010	22/10/2010	20/11/2010	08/12/2010	19/02/2011	17/03/2011	15/02/2011	17/03/2011
Fecha		34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74
Amortización Final		17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034
Con ejercicio amortización opcional (1)															
Vida Media		14.51	8.03	7.96	7.97	7.99	8.00	8.15	8.16	8.25	8.27	8.44	8.53	8.33	8.54
Años		24/01/2014	02/08/2007	08/07/2007	12/07/2007	19/07/2007	23/07/2007	15/09/2007	19/09/2007	22/10/2007	29/10/2007	30/12/2007	01/02/2008	20/11/2007	05/02/2008
Fecha		18.73	11.23	11.23	11.23	11.23	11.23	11.49	11.49	11.73	11.73	11.73	11.98	11.98	11.98
Amortización Final		16/04/2018	15/10/2010	15/10/2010	15/10/2010	15/10/2010	15/10/2010	17/01/2011	17/01/2011	15/04/2011	15/04/2011	15/04/2011	15/07/2011	15/07/2011	15/07/2011

Hipótesis de morosidad de fallos de la cartera de Participaciones Hipotecarias: 0% e introducción de una curva de ETTI (31/12/2006)

(1) Amortización a opción de la Sociedad Gestora, cuando el importe del principal pendiente de amortización de las Participaciones Hipotecarias sea inferior al 10% inicial

Mortgage Securitisation Bonds at 31/12/2006

Estimated Average Life and Final Repayment of Bonds according to quarterly rates of early repayment

RATE OF EARLY REDEMPTION		INITIAL	31/12/2003	31/03/2004	30/06/2004	30/09/2004	31/12/2004	31/03/2005	30/06/2005	30/09/2005	31/12/2005	31/03/2006	30/06/2006	30/09/2006	31/12/2006
% constant monthly		0.000%	0.921%	0.915%	0.905%	0.892%	0.869%	0.875%	0.864%	0.849%	0.838%	0.824%	0.808%	0.793%	0.785%
% constant annual		0.000%	10.511%	10.442%	10.332%	10.194%	10.123%	10.029%	9.894%	9.727%	9.610%	9.459%	9.281%	9.108%	8.945%
CLASS A BONDS (ISIN: ES0338675004)															
Without optional repayment ⁽¹⁾															
Average Life		9.85	5.03	5.00	5.03	5.06	5.08	5.16	5.2	5.24	5.27	5.31	5.35	5.41	5.45
Date		29/05/2009	02/08/2004	22/07/2004	02/08/2004	13/08/2004	20/08/2004	18/09/2004	03/10/2004	17/10/2004	28/10/2004	12/11/2004	27/11/2004	19/12/2004	02/01/2005
Years		27.23	18.73	18.73	18.73	18.98	19.98	19.23	19.23	19.23	19.23	19.48	19.48	19.71	19.98
Final Repayment		15/10/2026	16/04/2018	16/04/2018	16/04/2018	16/07/2018	16/07/2018	15/10/2018	15/10/2018	15/10/2018	15/10/2018	15/01/2019	15/01/2019	15/04/2019	15/07/2019
With optional repayment ⁽¹⁾															
Average Life		9.55	4.78	4.76	4.78	4.81	4.82	4.91	4.94	5.00	5.02	5.05	5.11	5.15	5.19
Date		08/02/2009	02/05/2004	25/04/2004	02/05/2004	13/05/2004	17/05/2004	19/06/2004	30/06/2004	22/07/2004	29/07/2004	09/08/2004	31/08/2004	15/09/2004	29/09/2004
Years		18.73	11.23	11.23	11.23	11.23	11.23	11.49	11.49	11.73	11.73	11.73	11.98	11.98	12.23
Final Repayment		16/04/2018	15/10/2010	15/10/2010	15/10/2010	15/10/2010	15/10/2010	17/01/2011	17/01/2011	15/04/2011	15/04/2011	15/04/2011	15/07/2011	15/07/2011	15/07/2011
CLASS B BONDS (ISIN: ES0338675012)															
Without optional repayment ⁽¹⁾															
Average Life		17.33	11.10	10.98	11.03	11.09	11.12	11.19	11.25	11.33	11.38	11.58	11.65	11.57	11.65
Date		20/11/2016	28/08/2010	15/07/2010	02/08/2010	24/08/2010	04/09/2010	30/09/2010	22/10/2010	20/11/2010	08/12/2010	19/02/2011	17/03/2011	15/02/2011	17/03/2011
Years		34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74	34.74
Final Repayment		17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034	17/04/2034
With optional repayment ⁽¹⁾															
Average Life		14.51	8.03	7.96	7.97	7.99	8.00	8.15	8.16	8.25	8.27	8.44	8.53	8.33	8.54
Date		24/01/2014	02/08/2007	08/07/2007	12/07/2007	19/07/2007	23/07/2007	15/09/2007	19/09/2007	22/10/2007	29/10/2007	30/12/2007	01/02/2008	20/11/2007	05/02/2008
Years		15.73	11.23	11.23	11.23	11.23	11.23	11.49	11.49	11.73	11.73	11.73	11.98	11.98	12.23
Final Repayment		16/04/2018	15/10/2010	15/10/2010	15/10/2010	15/10/2010	15/10/2010	17/01/2011	17/01/2011	15/04/2011	15/04/2011	15/04/2011	15/07/2011	15/07/2011	15/07/2011

Hypothesis of bad default of Participations Portfolio: 0% and ETTI (Interest Rate Temporary Structure) at 31/12/2006

(1) Amortisation at the Gestora's discretion, when principal outstanding balance of Participations is less than 10% of initial amount.

Cartera por índices a 31/12/2006

Situación: Regular
Incluir en WriteOff: No
Cedente: 2013 Caixa d'Estalvis de Catalunya

Índice (1)		Número PH	%	Principal pendiente	%	Tipo nominal	Margen s/ Referencia	Principal/ Tasación	Vida residual Meses	Fecha
Índice CECA	Tipo Activo CECA	377	10,397132%	7.324.616,21	8,430953%	5,215028%	0,289332	33,182758	104,157351	05/09/2015
Índice ER1A	Euribor 1 año	106	2,923331%	4.439.141,92	5,109646%	4,173267%	0,863196	38,614411	147,841160	27/04/2019
Índice IRPC	Préstamos Hipotecarios Cajas	2.899	79,950359%	67.749.819,58	77,983001%	4,646584%	0,584646	35,686999	120,757174	23/01/2017
Índice MB1A	Mibor 1 Año	120	3,309432%	3.381.604,28	3,892374%	4,450848%	1,066369	37,752216	123,752362	24/04/2017
Índice TAE1	Préstamos Hipotecarios Cajas TAE	124	3,419746%	3.982.494,35	4,584025%	4,204516%	0,160150	35,723231	129,647142	20/10/2017
Total Caixa d'Estalvis de Catalunya		3.626	100%	86.877.676,34	100%	4,642441%	0,573273	35,707495	121,265649	07/02/2017
Total cartera		3.626	100%	86.877.676,34	100%					
		<i>Media ponderada:</i>								
		<i>Media simple:</i>								
		<i>Mínimo:</i>								
		<i>Máximo:</i>								
				23.959,65		4,642441	0,573273	35,707495	121,265649	07/02/2017
				0,01		4,667808	0,572139	26,424723	89,326174	11/06/2014
				165.797,77		3,083000	0,000000	0,000007	0,000000	30/11/2006
						6,250000	2,000000	69,907844	320,985626	30/09/2033

Tipos de Interés, Margen, Límites, Principal/Tasación y Vida Residual, son media ponderadas por el Principal Pendiente

Impagados desde primera cuota vencida a 31/12/2006

Antigüedad de la deuda	PH's	Deuda vencida			Deuda pendiente vencer		Deuda total		Valor garantía	Deuda / Tasación		
		Principal	Intereses	Total	% Total	Principal	% Principal	Principal		% Deuda	s/Principal	s/Total
Caixa d'Estalvis de Catalunya												
Hasta 1 Mes	26	5.290,64	1.813,90	7.104,54	22,94%	886.858,43	58,35%	892.149,07	57,82%	2.763.752,31	32,2804%	32,3460%
De 1 a 2 Meses	7	3.020,55	1.731,51	4.752,06	15,35%	285.267,53	18,77%	288.288,08	18,68%	717.999,05	40,1516%	40,3928%
De 2 a 3 Meses	6	6.505,41	1.944,59	8.450,00	27,29%	222.026,13	14,61%	228.531,54	14,81%	805.570,75	28,3689%	28,6103%
De 3 a 6 Meses	3	6.356,54	1.832,52	8.189,06	26,44%	109.532,21	7,21%	115.888,75	7,51%	452.113,80	25,6327%	26,0380%
De 6 a 12 Meses	1	2.059,00	411,89	2.470,89	7,98%	16.179,20	1,06%	18.238,20	1,18%	62.513,93	29,1746%	29,8335%
Total cedente:	43	23.232,14	7.734,41	30.966,55	100%	1.519.863,50	100%	1.543.095,64	100%	4.801.949,84	32,1348%	32,2958%
Total listado:	43	23.232,14	7.734,41	30.966,55	100%	1.519.863,50	100%	1.543.095,64	100%	4.801.949,84	32,1348%	32,2958%

Impagados desde primera cuota vencida a 31/12/2006

Situación: Irregular
Incluir en WriteOff: No
Cedente: 2013 Caixa d'Estalvis de Catalunya

Antigüedad de la deuda	Deuda vencida			Deuda pendiente vencer			Deuda total			Deuda/Tasación		
	PH's	Principal	Intereses	Total	% Total	Principal	% Principal	Principal	% Deuda	Total deuda	Valor garantía	s/Principal s/Total

Total cedente:

Total listado:

100%
100%
100%

Impagados por antigüedad a 31/12/2006

Antigüedad de la deuda	Cuotas	Principal	% Principal	Intereses	% Intereses	Comisiones	Demora	Total deuda	% no cobrada
Caixa d'Estalvis de Catalunya									
Hasta 1 Mes	43	10.901,41	46,92%	4.194,18	54,23%	0,00	0,00	15.095,59	48,75%
De 1 a 2 Meses	17	5.589,90	24,06%	1.864,99	24,11%	0,00	0,00	7.454,89	24,07%
De 2 a 3 Meses	10	3.128,91	13,47%	652,84	8,44%	0,00	0,00	3.781,75	12,21%
De 3 a 6 Meses	8	3.313,83	14,26%	960,64	12,42%	0,00	0,00	4.274,47	13,80%
De 6 a 12 Meses	2	298,09	1,28%	61,76	0,80%	0,00	0,00	359,85	1,16%
Total cedente:	80	23.232,14	100,00%	7.734,41	100,00%	0,00	0,00	30.966,55	100,00%
Total listado:	80	23.232,14	100,00%	7.734,41	100,00%	0,00	0,00	30.966,55	100,00%

Impagados por antigüedad a 31/12/2006

Situación: Irregular
Incluir en WriteOff: No
Cedente: 2013 Caixa d'Estalvis de Catalunya

Antigüedad de la deuda	Cuotas	Principal	% Principal	Intereses	% Intereses	Comisiones	Demora	Total deuda	% no cobrada
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0,00	0,00
<u>0,00</u>	<u>0,00</u>
<u>0,00</u>	<u>0,00</u>

Total cedente:

Total listado:

Tasa de Prepago a 31/12/2006

Incluir en WriteOff: No
Cedente: 2013 Caixa d' Estalvis de Catalunya
Tipo Listado: Por fecha valor

Fecha	Principal Pendiente (1)	% Sobre Inicial	Amortización de Principal Anticipada (Prepago) (2)	Datos del Mes		Datos de 3 Meses			Datos de 6 Meses			Datos de 12 Meses			Histórico	
				% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	
16/07/1999	442.001.750,98															
07/1999	436.727.054,44	98,806634	3.308.195,88	0,74845764	8,62083768										1,44504823	16,02666591
08/1999	432.146.845,17	97,770392	2.661.735,19	0,60947339	7,07343156										0,89291993	10,20416943
09/1999	426.842.416,47	96,570300	3.386.581,13	0,78366443	9,00905106										0,84673916	9,70077638
10/1999	421.160.617,75	95,284830	3.762.812,41	0,88154604	10,08042777	0,75451619	8,68775126								0,85327621	9,77219026
11/1999	415.158.494,95	93,926889	4.084.153,50	0,96973775	11,03582624	0,87410992	9,99944241								0,87520659	10,01139023
12/1999	408.045.065,26	92,317522	5.200.361,19	1,25262069	14,03791456	1,02946433	11,67756166								0,93856495	10,69919357
01/2000	402.613.986,92	91,088776	3.515.947,88	0,86165676	9,86366765	1,02355095	11,61421477	0,88214571	10,08695581						0,92312802	10,53205936
02/2000	397.338.655,25	89,895267	3.361.701,18	0,83496880	9,57206068	0,97931012	11,13896383	0,91996046	10,49772912						0,90781057	10,36593540
03/2000	390.924.627,01	88,444135	4.511.283,39	1,13537491	12,80509967	0,93915814	10,70561026	0,97773838	11,12203667						0,92958140	10,60196435
04/2000	384.644.164,19	87,023222	4.388.056,15	1,12248138	12,66854245	1,02560226	11,63619411	1,01728705	11,54706767						0,94486782	10,76735172
05/2000	378.546.140,13	85,643584	4.219.206,47	1,09691160	12,39714915	1,11287335	12,56665495	1,03809458	11,76993810						0,95437692	10,87009148
06/2000	373.425.032,72	84,484967	3.254.396,25	0,85970927	9,84241752	1,02182478	11,59571546	0,97303945	11,07141278						0,94223077	10,73884089
07/2000	367.479.933,16	83,139927	4.099.476,13	1,09780432	12,40663726	1,01315529	11,50275080	1,01189624	11,48924229	0,93262827	10,63495160	0,94959109	10,81839717		0,94959109	10,81839717
08/2000	363.221.289,26	82,176437	2.442.918,48	0,66477602	7,69200790	0,87021899	9,95704037	0,98514745	11,20180445	0,93836530	10,69703382	0,92545006	10,55721819		0,92545006	10,55721819
09/2000	359.140.811,74	81,253255	2.244.211,56	0,61786344	7,16752062	0,79055913	9,08489924	0,90034111	10,28482364	0,92592236	10,56233468	0,90139752	10,29629938		0,90139752	10,29629938
10/2000	354.555.524,17	80,215864	2.806.448,48	0,78143402	8,98450195	0,68440013	7,91060042	0,84375927	9,66820548	0,91811765	10,47775096	0,88998243	10,17222598		0,88998243	10,17222598
11/2000	349.602.700,42	79,095320	3.164.195,75	0,89244012	10,19895255	0,75964497	8,74436082	0,80921365	9,28982636	0,91155352	10,40764032	0,88589146	10,12772205		0,88589146	10,12772205
12/2000	344.285.891,32	77,892427	3.549.280,34	1,01523253	11,52503360	0,89150753	10,18881176	0,83426266	9,56433330	0,891110590	10,18444422	0,88841753	10,15520453		0,88841753	10,15520453
01/2001	339.152.750,67	76,731088	3.431.008,74	0,99655804	11,32452516	0,96297127	10,96285450	0,81643990	9,36909564	0,90180549	10,30073079	0,88945234	10,16646050		0,88945234	10,16646050
02/2001	334.565.026,20	75,693145	2.927.023,66	0,86303993	9,87875741	0,95369225	10,86269769	0,84938184	9,72965250	0,90432494	10,32809289	0,88391621	10,10622684		0,88391621	10,10622684
03/2001	328.662.984,99	74,357847	4.200.490,92	1,25550807	14,06807224	1,03289513	11,71429492	0,95425928	10,86882103	0,91261275	10,41804740	0,89593130	10,23690538		0,89593130	10,23690538
04/2001	323.573.205,56	73,206318	3.410.400,09	1,03765871	11,76527480	1,04662582	11,86116785	0,99673114	11,32638566	0,90486724	10,33398153	0,89742406	10,25312879		0,89742406	10,25312879
05/2001	317.347.021,30	71,797684	4.529.486,50	1,39983361	15,56319851	1,22450113	13,74370866	1,07981695	12,21527841	0,92777653	10,58241854	0,91284748	10,42059392		0,91284748	10,42059392
06/2001	312.514.513,86	70,704361	3.165.629,52	0,99752930	11,33496384	1,13926261	12,84623651	1,07734613	12,18896263	0,93898835	10,70377363	0,91147048	10,40565433		0,91147048	10,40565433
07/2001	306.938.194,78	69,442755	3.955.964,15	1,26584974	14,17600744	1,21495318	13,64360183	1,12138450	12,65691622	0,95139510	10,83788653	0,91957828	10,49358611		0,91957828	10,49358611
08/2001	303.771.965,46	68,726417	1.550.054,09	0,50500528	5,89454482	0,91927281	10,49027468	1,06471145	12,05428242	0,94040891	10,71913870	0,90082013	10,29002734		0,90082013	10,29002734
09/2001	299.589.193,44	67,780092	2.570.842,68	0,84630676	9,69605081	0,86902194	9,94399164	0,99728431	11,33233085	0,96010016	10,93187509	0,89448514	10,22118581		0,89448514	10,22118581
10/2001	294.995.262,49	66,740745	2.989.750,72	0,99795012	11,33948630	0,77825381	8,94948945	0,99059366	11,26038697	0,97800894	11,12495067	0,89317337	10,20692496		0,89317337	10,20692496

Tasa de Prepago a 31/12/2006

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Fecha	Principal Pendiente (1)	% Sobre Inicial	Amortización de Principal Anticipada (Prepago) (2)	Datos del Mes			Datos de 3 Meses			Datos de 6 Meses			Datos de 12 Meses			Histórico		
				% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual
16/07/1999	442.001.750,98																	
11/2001	289.779.055,80	65,560613	3.618.326,57	1,22657108	13,76539728	1,01753470	11,54972327	0,96024828	10,93347348	1,00474287	11,41245704	0,89860158	10,26592420					
12/2001	284.515.640,77	64,369799	3.666.624,08	1,26531715	14,17045187	1,15652282	13,02865653	1,00354787	11,39962388	1,02435055	11,62278290	0,90451788	10,33018800					
01/2002	279.518.466,46	63,239222	3.396.657,18	1,19383847	13,42184331	1,22184907	13,71591340	0,99031156	11,25736365	1,03983600	11,78856727	0,90780744	10,36590145					
02/2002	273.834.247,79	61,953204	4.102.541,33	1,46771746	16,25815553	1,30126593	14,54470288	1,14871671	12,94619854	1,08792422	12,30157506	0,91791931	10,47560047					
03/2002	268.781.612,69	60,810079	3.467.953,27	1,26644249	14,18219021	1,30176385	14,54987610	1,21822584	13,67792643	1,08773852	12,29959929	0,92196000	10,51940165					
04/2002	263.818.502,54	59,687208	3.386.035,53	1,25977201	14,11258972	1,32404956	14,78112076	1,26164383	14,13212567	1,10523162	12,48554112	0,92534357	10,55606448					
05/2002	258.914.512,67	58,577712	3.332.847,46	1,26331073	14,14951956	1,25572712	14,07035970	1,26759755	14,19423692	1,09279886	12,35342510	0,92836850	10,58882961					
06/2002	253.542.178,10	57,362256	3.808.142,35	1,47081070	16,28969714	1,32294875	14,76971183	1,30067694	14,53858320	1,13017445	12,75004444	0,93571021	10,66830711					
07/2002	248.262.219,42	56,167700	3.724.189,41	1,46886385	16,26984655	1,39209934	15,48368470	1,34561171	15,00431138	1,14492972	12,90616982	0,94231383	10,73973913					
08/2002	244.934.944,67	55,414926	1.766.966,89	0,71173411	8,21428238	1,21184239	13,61096330	1,22278146	13,72568639	1,16442893	13,11209789	0,93227173	10,63109203					
09/2002	241.450.783,13	54,626658	1.928.471,61	0,78734033	9,04949666	0,98513573	11,20167825	1,14512645	12,90824960	1,16145766	13,08074766	0,92417680	10,54342346					
10/2002	236.363.288,50	53,475645	3.560.203,94	1,47450503	16,32735378	0,98383835	11,18771508	1,17898709	13,26555325	1,19916454	13,47782988	0,92994236	10,60587290					
11/2002	232.344.226,84	52,566359	2.476.265,70	1,04765241	11,87213997	1,09591983	12,38660705	1,14351844	12,89124813	1,18475898	13,32632500	0,92699424	10,57394550					
12/2002	227.581.810,64	51,488893	3.231.899,00	1,39099604	15,47233648	1,29626924	14,49277364	1,12834437	12,73066251	1,19366901	13,42006140	0,93035369	10,61032668					
01/2003	223.758.429,55	50,623879	2.295.019,92	1,00843732	11,45212145	1,14163972	12,87138049	1,05163971	11,91474397	1,17901649	13,26586285	0,92647722	10,56834516					
02/2003	219.379.218,71	49,633111	2.774.303,57	1,23986550	13,90457531	1,20540907	13,54342879	1,13876737	12,84099716	1,15913013	13,05618232	0,92661307	10,56981667					
03/2003	214.589.816,73	48,549540	3.292.306,75	1,50073775	16,59429988	1,24001981	13,90618955	1,25571583	14,07024183	1,17620692	13,23626708	0,93089149	10,61614950					
04/2003	210.680.726,93	47,665134	2.409.959,13	1,12305382	12,67460937	1,27904590	14,31355446	1,19730725	13,45831014	1,16473203	13,11529532	0,92860568	10,59139827					
05/2003	206.561.200,11	46,733118	2.630.452,44	1,24854916	13,99537248	1,28248301	14,34934705	1,23043036	13,80582093	1,16256401	13,09242204	0,92820501	10,58705906					
06/2003	202.736.424,72	45,867788	2.340.151,79	1,13290966	12,77900502	1,15986141	13,06390113	1,18756406	13,35584540	1,13402825	12,79084624	0,92586541	10,56171772					
07/2003	198.258.369,06	44,854657	3.004.164,80	1,48180812	16,40174911	1,27800984	14,30276264	1,26469803	14,16399334	1,13232845	12,77285187	0,92857893	10,59110853					
08/2003	195.029.221,77	44,124084	1.750.186,68	0,88278073	10,09386811	1,15822196	13,04659549	1,20793133	13,56991229	1,14808396	12,93951150	0,92240944	10,52427243					
09/2003	191.654.261,71	43,360521	1.903.379,92	0,97594602	11,10272977	1,10685082	12,50273404	1,12128612	12,65587337	1,16478347	13,11583803	0,91764357	10,47261073					
10/2003	187.068.637,05	42,323053	3.121.949,46	1,62894862	17,8878697	1,15240206	12,98513681	1,20244774	13,51232560	1,17397298	13,21272832	0,92167779	10,51634316					
11/2003	183.295.041,11	41,469302	2.327.471,93	1,24418073	13,94970673	1,27283309	14,24882193	1,20119955	13,49921267	1,18959758	13,37724023	0,92028387	10,50123477					
12/2003	179.154.263,64	40,532478	2.691.982,17	1,46866067	16,26777452	1,43652515	15,93947974	1,25536033	14,06652932	1,19385688	13,41993390	0,92158184	10,51530325					
01/2004	175.942.738,98	39,805892	1.776.160,24	0,99141388	11,26921905	1,22586095	13,75795723	1,17483234	13,22178399	1,19341189	13,41735770	0,91678144	10,46326241					
02/2004	172.235.272,43	38,967102	2.281.838,39	1,29692103	14,49954925	1,24290987	13,93641757	1,24318884	13,93933481	1,19753572	13,46071149	0,91563188	10,45079603					

Tasa de Prepago a 31/12/2006

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				% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Anual Equivalente
16/07/1999	442.001.750,98																	
03/2004	168.406.295,56	38,100821	2.417.310,78	1,40349346	15,60080036	1,21960605	13,69239878	1,31348382	14,67155844	1,18733038	13,35338655	0,91555620	10,44997527					
04/2004	165.265.001,83	37,390124	1.733.526,55	1,02937158	11,67656842	1,23386798	13,84181340	1,21486455	13,64267201	1,18036673	13,28008288	0,91111117	10,40175571					
05/2004	162.228.094,38	36,703043	1.640.458,53	0,99262307	11,28222214	1,13361327	12,78645351	1,17429332	13,21610410	1,16002793	13,06565862	0,90628497	10,34937426					
06/2004	158.511.562,88	35,862202	2.341.642,28	1,44342587	16,01007647	1,14436275	12,90017539	1,16767998	13,14638825	1,18348239	13,31288730	0,90622193	10,34868978					
07/2004	155.230.898,47	35,119974	1.922.994,09	1,21315698	13,62475739	1,20550972	13,54448569	1,20441816	13,53302229	1,16027353	13,06825086	0,90360819	10,32030952					
08/2004	152.595.247,85	34,523675	1.293.530,13	0,83329424	9,55373468	1,15334447	13,01621391	1,12967975	12,74480560	1,15858968	13,05047738	0,89717190	10,25038843					
09/2004	149.754.946,83	33,881075	1.510.023,25	0,98956112	11,24929186	1,00399001	11,40437220	1,06118861	12,01669671	1,16091763	13,07504857	0,89234157	10,19788093					
10/2004	146.752.593,32	33,201813	1.688.146,50	1,12727261	12,71930995	0,97397564	11,08150092	1,07708708	12,18620315	1,11876070	12,62909979	0,88882727	10,15966157					
11/2004	143.670.374,09	32,504481	1.791.977,29	1,22108731	13,70792816	1,10216474	12,45296805	1,11427448	12,58151988	1,11572940	12,59695301	0,88613219	10,13034137					
12/2004	140.293.733,60	31,740538	2.101.042,54	1,46240486	16,20395787	1,25804920	14,09460535	1,11439177	12,58276410	1,11208176	12,55825572	0,88549103	10,12336485					
01/2005	137.153.183,38	31,030009	1.888.219,17	1,34590414	15,00733466	1,33077982	14,85084354	1,13467857	12,79772962	1,13972946	12,85117512	0,88368173	10,10367486					
02/2005	134.645.553,63	30,462674	1.262.211,08	0,92029295	10,50133322	1,23356190	13,83860923	1,15123329	12,97278971	1,10996645	12,53580749	0,87823649	10,04439235					
03/2005	131.515.736,52	29,754574	1.909.203,22	1,41794747	15,74915335	1,21690081	13,66403065	1,22091021	13,70607162	1,10839365	12,51911311	0,87685556	10,02935242					
04/2005	128.866.019,06	29,155092	1.443.390,86	1,09750430	12,40344864	1,13438931	12,79466803	1,21711566	13,66628398	1,11427390	12,58151376	0,87283647	9,98556680					
05/2005	126.196.226,57	28,551069	1.474.314,20	1,14406747	12,89705334	1,20953745	13,58677245	1,20487060	13,53777391	1,12683040	12,71462547	0,86916395	9,94553975					
06/2005	123.743.084,97	27,996062	1.265.564,92	1,00285480	11,39218014	1,07171580	12,12896912	1,12945748	12,74245168	1,09096052	12,3387451	0,86442821	9,89390060					
07/2005	120.810.685,66	27,332626	1.769.759,35	1,43018848	15,87460561	1,18037072	13,28012493	1,14083687	12,86288906	1,10620017	12,49582570	0,86278190	9,87594262					
08/2005	118.814.860,36	26,881084	846.229,61	0,70045924	8,08912942	1,03596456	11,74714711	1,10820184	12,51707702	1,09892311	12,41852696	0,85594487	9,80132906					
09/2005	116.853.861,68	26,437421	814.408,63	0,68544341	7,92220824	0,93273740	10,63613282	0,98899408	11,24319225	1,07740210	12,18955885	0,84912729	9,72687147					
10/2005	114.178.692,95	25,832181	1.547.845,18	1,32459908	14,78681557	0,89321945	10,20742599	1,02407301	11,61980904	1,09185016	12,34333625	0,84663980	9,69969050					
11/2005	111.939.215,04	25,325514	1.113.584,74	0,97529995	11,09576961	0,98480799	11,19815120	0,99616853	11,32033848	1,07237134	12,13595608	0,84184113	9,64723400					
12/2005	109.487.549,00	24,770841	1.345.494,99	1,20198716	13,50748716	1,15632095	13,02652509	1,02776394	11,65935058	1,04927709	11,89950178	0,83848419	9,61052112					
01/2006	107.396.856,58	24,297835	998.624,66	0,91208970	10,41237281	1,01980710	11,57408751	0,94153237	10,73128867	1,01412328	11,51313520	0,83334233	9,55426109					
02/2006	105.444.674,36	23,856167	869.764,03	0,80985986	9,29691755	0,96634046	10,99919575	0,96119956	10,94373883	1,00694377	11,43608829	0,82764894	9,49192894					
03/2006	103.216.391,33	23,352032	1.160.101,93	1,10019964	12,43209109	0,93065410	10,61357926	1,02958966	11,67890380	0,97928137	11,13865419	0,82368833	9,44854441					
04/2006	101.186.586,97	22,892802	955.992,20	0,92620192	10,56536306	0,93546024	10,66560217	0,96347826	10,96832399	0,96543809	10,98946374	0,81875783	9,39450893					
05/2006	99.359.503,37	22,479437	782.387,49	0,77321265	8,89396085	0,92479865	10,55016093	0,93149670	10,62270181	0,93620501	10,67366125	0,81304172	9,33182676					
06/2006	97.334.163,19	22,021217	1.000.879,33	1,00733125	11,44024817	0,89257630	10,20043322	0,89790799	10,25838755	0,93599249	10,67136167	0,80863260	9,28344965					

Tasa de Prepago a 31/12/2006

Cedente: 2013 Caixa d' Estalvis de Catalunya
Tipo Listado: Por fecha valor

Fecha	Principal Pendiente (1)	% Sobre Inicial	Amortización de Principal Anticipada (Prepago) (2)	Datos del Mes		Datos de 3 Meses			Datos de 6 Meses			Datos de 12 Meses			Histórico	
				% Tasa Mensual	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	% Tasa Mensual Constante	% Tasa Anual Equivalente	
16/07/1999	442.001.750,98															
07/2006	95.234.831,23	21,546257	1.091.391,67	1,12128325	12,65584294	0,95609476	10,88864005	0,93087611	10,61598296	0,90808104	10,36887126	0,80482671	9,24167218			
08/2006	93.594.353,06	21,175109	653.375,36	0,68606764	7,92915294	0,92973240	10,60359942	0,91268854	10,41886968	0,90917367	10,38073030	0,79885267	9,17605927			
09/2006	92.029.679,58	20,821112	588.099,45	0,62834929	7,28498989	0,80538917	9,24784745	0,83630294	9,58665875	0,90738053	10,36126736	0,79268907	9,10831896			
10/2006	90.167.775,44	20,399868	901.829,45	0,97993327	11,14567420	0,75588137	8,70282273	0,84413460	9,67230843	0,87767109	10,03823481	0,78828122	9,05984656			
11/2006	88.522.977,76	20,027744	695.397,69	0,77122640	8,87207413	0,78443445	9,01752483	0,84476767	9,67922872	0,86182266	9,86547766	0,78294120	9,00109148			
12/2006	86.877.676,34	19,655505	711.161,01	0,80336318	9,22560229	0,84319254	9,66200974	0,81099469	9,30936959	0,82902711	9,50702099	0,77781077	8,94460963			

(1) Saldo de fin de mes

(2) Amortización de principal realizada durante el mes menos amortización de principal esperada al inicio del mes

Origen y Aplicación de Fondos

Fecha de Pago: 15/01/2007

A. FONDOS DISPONIBLES

Fondos Disponibles Participaciones	6.139.987,03
Fondo de Reserva	3.673.256,08
Fondos Disponibles Otros	159.950,06
Fondos Disponibles Netos Cobro Swap	0,00

Cuenta Tesorería saldo al: 08/01/2007 9.973.193,17

B. APLICACIÓN DE FONDOS

1	Gastos ordinarios y extraordinarios	143.398,00
2	Pago cantidad neta del swap	0,00
3	Intereses Bonos serie A	810.520,60
4	Intereses Bonos serie B	72.121,50
5	Dotación Fondo Reserva	3.470.916,22
6	Fondo Disponible Principal Amortiz. Bonos	5.058.496,40
7	Intereses Bonos serie B por diferimiento de pago	0,00
8	Fondo Disponible Secundario Amort. Bonos	0,00
9	Intereses Préstamo Subordinado	36.905,66
10	Amortización Principal Préstamo Subordinado	216.810,80
11	Comisión Intermediación Financiera	164.023,99

Total: 9.973.193,17

Source and Application of Funds

Payment Date: 15/01/2007

A. AVAILABLE AMOUNTS

Participations Available Amounts	6.139.987,03
Reserve Fund	3.673.256,08
Other Available Amounts	159.950,06
Net Available Amounts from Swap	0,00

Treasury Account balance at: 08/01/2007 9.973.193,17

B. APPLICATION OF FUNDS

1 Ordinary and extraordinary expenses	143.398,00
2 Payment of Net Amount of the Swap	0,00
3 Class A bonds interest	810.520,60
4 Class B bonds interest	72.121,50
5 Allocation to the Initial Reserve Fund	3.470.916,22
6 Withholding of Principal Capital Repayment Fund	5.058.496,40
7 Delayed class B bonds interest, if relevant	0,00
8 Withholding of Secondary Capital Repayment Fund	0,00
9 Subordinated Loan interest	36.905,66
10 Repayment of Principal Amount of Subordinated Loan	216.810,80
11 Remuneration for Financial Intermediation	164.023,99

Total: 9.973.193,17