



## Importes expresados en euros

|                                   |                                           |                             |                                           |
|-----------------------------------|-------------------------------------------|-----------------------------|-------------------------------------------|
| Fecha Constitución                | 29/09/2006                                | Directores Aseguramiento    | Caixa Catalunya, JP Morgan Securities LTD |
| Fecha Emisión Bonos               | 29/09/2006                                | Originador                  | Caixa Catalunya                           |
| Fecha Desembolso                  | 05/10/2006                                | Garante del Swap            |                                           |
| Sociedad Gestora                  | Gestión de Activos Titulizados, SGFT, SA  | Agente de Pagos             | Caixa d'Estalvis de Catalunya             |
| Administrador                     | Caixa Catalunya                           | Mercado Negociación         | Bolsa de Valores de Barcelona, SCL        |
| Cta. Tesorería a Tipo Garantizado | Caixa Catalunya                           | Reg. Contable Valores       | S.C.L.V. Espadlear                        |
| Permutas Intereses                | Caixa Catalunya                           | Depositorio Participaciones | Caixa Catalunya                           |
| Prestamo Subordinado              | Caixa Catalunya                           | Audidores                   | Deloitte & Touche                         |
| Directores                        | Caixa Catalunya, JP Morgan Securities LTD |                             |                                           |

## VALORES EMITIDOS: BONOS DE TITULIZACIÓN HIPOTECARIA (ESTRUCTURA PREFERENTE/SUBORDINADA)

| Serie<br>Código ISIN<br>Prelación/Tipo Amortización | Nominal Circulación (Unitario/Total) |                 |                 | Clase Intereses | Tipo Interés Actual<br>Período Devengado:<br>91 días<br>Base: A/ 360 | Amortización     |              | Calificación Moody's / S<br>& P / Fitch Ibsa |         |
|-----------------------------------------------------|--------------------------------------|-----------------|-----------------|-----------------|----------------------------------------------------------------------|------------------|--------------|----------------------------------------------|---------|
|                                                     | Factor Actual                        | Actual          | Inicial         |                 |                                                                      | Final Frecuencia | Próxima      | Actual                                       | Inicial |
| SERIE A1                                            |                                      | 7.622,64€       | 100.000,00€     | Variable        | 5,028%                                                               | 15-06-2039       |              | Aaa                                          | Aaa     |
| ES0341097006                                        | 7,62%                                | 1.703           | 1.703           | EURIB3M+0,070%  | Fecha: 15-09-2008                                                    |                  | 15-09-2008   |                                              |         |
| Preferente / Pass-Through                           |                                      | 12.981.355,92€  | 170.300.000,00€ | 15-3/6/9/12     | Intereses: 96,88 €                                                   | 15-3/6/9/12      |              | AAA                                          | AAA     |
| SERIE A2G                                           |                                      | 100.000,00€     | 100.000,00€     | Variable        | 5,003%                                                               | 15-06-2039       |              | Aaa                                          | Aaa     |
| ES0341097014                                        | 100,00%                              | 2.391           | 2.391           | EURIB3M+0,045%  | Fecha: 15-09-2008                                                    |                  | A determinar |                                              |         |
| Preferente / Pass-Through                           |                                      | 239.100.000,00€ | 239.100.000,00€ | 15-3/6/9/12     | Intereses: 1264,65 €                                                 | 15-3/6/9/12      |              | AAA                                          | AAA     |
| SERIE B                                             |                                      | 100.000,00€     | 100.000,00€     | Variable        | 5,158%                                                               | 15-06-2039       |              | Aa2                                          | Aa2     |
| ES0341097022                                        | 100,00%                              | 51              | 51              | EURIB3M+0,200%  | Fecha: 15-09-2008                                                    |                  | A determinar |                                              |         |
| Mezzanine / Pass-Through                            |                                      | 5.100.000,00€   | 5.100.000,00€   | 15-3/6/9/12     | Intereses: 1303,83 €                                                 | 15-3/6/9/12      |              | AA+                                          | AA+     |
| SERIE C                                             |                                      | 100.000,00€     | 100.000,00€     | Variable        | 5,258%                                                               | 15-06-2039       |              | A1                                           | A1      |
| ES0341097030                                        | 100,00%                              | 123             | 123             | EURIB3M+0,300%  | Fecha: 15-09-2008                                                    |                  | A determinar |                                              |         |
| Mezzanine / Pass-Through                            |                                      | 12.300.000,00€  | 12.300.000,00€  | 15-3/6/9/12     | Intereses: 1329,11 €                                                 | 15-3/6/9/12      |              | A                                            | A       |
| SERIE D                                             |                                      | 100.000,00€     | 100.000,00€     | Variable        | 5,608%                                                               | 15-06-2039       |              | Baa3                                         | Baa3    |
| ES0341097048                                        | 100,00%                              | 132             | 132             | EURIB3M+0,650%  | Fecha: 15-09-2008                                                    |                  | A determinar |                                              |         |
| Subordinada / Pass-Through                          |                                      | 13.200.000,00€  | 13.200.000,00€  | 15-3/6/9/12     | Intereses: 1417,58 €                                                 | 15-3/6/9/12      |              | BBB-                                         | BBB-    |
| SERIE E                                             |                                      | 100.000,00€     | 100.000,00€     | Variable        | 9,458%                                                               | 15-06-2039       |              | Ca                                           | Ca      |
| ES0341097055                                        | 100,00%                              | 95              | 95              | EURIB3M+4,500%  | Fecha: 15-09-2008                                                    |                  | A determinar |                                              |         |
| Equity / Por reducción fondo de reserva             |                                      | 9.500.000,00€   | 9.500.000,00€   | 15-3/6/9/12     | Intereses: 2390,77 €                                                 | 15-3/6/9/12      |              | CCC                                          | CCC     |
| Totales                                             |                                      | 292.181.355,92€ | 449.500.000,00€ |                 |                                                                      |                  |              |                                              |         |

## VIDA MEDIA EN AÑOS Y AMORTIZACIÓN FINAL ESTIMADA SEGÚN TASAS DE AMORTIZACIÓN ANTICIPADA

| Opción (1)                            |                                     | % mensual constante | 0,1814%    | 0,3289%    | 0,4470%    | 0,4517%    |
|---------------------------------------|-------------------------------------|---------------------|------------|------------|------------|------------|
|                                       |                                     | % anual equivalente | 2,1551%    | 3,8765%    | 5,2342%    | 5,2874%    |
| Bonos SERIE A1<br>ISIN: ES0341097006  | Con ejercicio amortización opcional | Vida Media (años)   | 1,28       | 1,19       | 1,13       | 1,13       |
|                                       |                                     | Amortización Final  | 16/03/2009 | 15/12/2008 | 15/12/2008 | 15/12/2008 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 1,28       | 1,19       | 1,13       | 1,13       |
|                                       |                                     | Amortización Final  | 16/03/2009 | 15/12/2008 | 15/12/2008 | 15/12/2008 |
| Bonos SERIE A2G<br>ISIN: ES0341097014 | Con ejercicio amortización opcional | Vida Media (años)   | 5,55       | 5,23       | 4,96       | 4,95       |
|                                       |                                     | Amortización Final  | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 5,85       | 5,52       | 5,25       | 5,24       |
|                                       |                                     | Amortización Final  | 15/06/2021 | 15/12/2020 | 16/03/2020 | 16/03/2020 |
| Bonos SERIE B<br>ISIN: ES0341097022   | Con ejercicio amortización opcional | Vida Media (años)   | 6,36       | 5,95       | 5,77       | 5,77       |
|                                       |                                     | Amortización Final  | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 7,42       | 6,98       | 6,89       | 6,88       |
|                                       |                                     | Amortización Final  | 15/12/2021 | 15/03/2021 | 15/09/2020 | 15/09/2020 |
| Bonos SERIE C<br>ISIN: ES0341097030   | Con ejercicio amortización opcional | Vida Media (años)   | 6,36       | 5,95       | 5,77       | 5,77       |
|                                       |                                     | Amortización Final  | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 7,72       | 7,20       | 7,05       | 7,05       |
|                                       |                                     | Amortización Final  | 17/06/2024 | 15/06/2023 | 15/06/2022 | 15/06/2022 |
| Bonos SERIE D<br>ISIN: ES0341097048   | Con ejercicio amortización opcional | Vida Media (años)   | 6,36       | 5,95       | 5,77       | 5,77       |
|                                       |                                     | Amortización Final  | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 8,47       | 7,96       | 7,87       | 7,86       |
|                                       |                                     | Amortización Final  | 15/09/2036 | 15/09/2036 | 15/09/2036 | 15/09/2036 |
| Bonos SERIE E<br>ISIN: ES0341097055   | Con ejercicio amortización opcional | Vida Media (años)   | 6,91       | 6,52       | 6,17       | 6,17       |
|                                       |                                     | Amortización Final  | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                                       | Sin ejercicio amortización opcional | Vida Media (años)   | 4,37       | 4,10       | 3,91       | 3,90       |
|                                       |                                     | Amortización Final  | 17/09/2012 | 15/03/2012 | 15/12/2011 | 15/12/2011 |



## GAT - GEN - AT 2006 FTA Fondo de Titulización de Activos

Hipótesis WAL (1) de pérdida que experimentan las Ph's susceptibles de entrar en litigio) del 20,00% y WAFF (frecuencia de impago) del 0,15%...

(1) Amortización a opción de la Sociedad Gestora cuando el importe del principal pendiente de amortizar de las Participaciones Hipotecarias sea inferior al 10,00% del inicial y todas las obligaciones de pago de los bonos puedan ser atendidas y canceladas en su totalidad.

## ACTIVO AGRUPADO: TIPO DE ACTIVO AGRUPADO

| General                                                                       | Tipo de préstamos |                       |
|-------------------------------------------------------------------------------|-------------------|-----------------------|
|                                                                               | Actual            | Fecha de Constitución |
| <b>Principal</b>                                                              |                   |                       |
| Número                                                                        | 4.953             | 6.520                 |
| Saldo Vivo                                                                    | 280.638.913,44 €  | 440.742.143,72 €      |
| Medio                                                                         | 55.640,98 €       | 67.598,49 €           |
| Mínimo                                                                        | 57,67 €           | 1.040,88 €            |
| Máximo                                                                        | 2.885.853,75 €    | 3.280.016,02 €        |
| <b>Interés</b>                                                                |                   |                       |
| Medio Ponderado                                                               | 5,6811%           | 4,1880%               |
| Mínimo                                                                        | 2,8310%           | 2,2500%               |
| Máximo                                                                        | 10,0000%          | 10,0000%              |
| <b>Vida Residual (meses)</b>                                                  |                   |                       |
| Medio Ponderado                                                               | 88,44             | 95,66                 |
| Mínimo                                                                        | 0,00              | 16,10                 |
| Máximo                                                                        | 334,00            | 355,06                |
| <b>Índice de Referencia (Distrib. en porcentaje sobre total de ppal PDTE)</b> |                   |                       |
| Euribor 12 Meses Central Anotac. Bco. España                                  | 0,91%             | 0,91%                 |
| Euribor 1 Mes Central Anotac. Bco. España                                     | 0,00%             | 0,46%                 |
| Euribor 1 año                                                                 | 55,47%            | 46,16%                |
| Euribor 3 meses Central Anotac. Bco. España                                   | 19,12%            | 25,65%                |
| Euribor 6 meses Central Anotac. Bco. España                                   | 0,34%             | 0,37%                 |
| Euribor 12 meses Central Anotac. Bco. España                                  | 3,82%             | 4,27%                 |
| Euribor ICO Semestral día 10 - MB5                                            | 4,85%             | 5,09%                 |
| Euribor ICO +1 Semestral día 15 - 104                                         | 0,30%             | 0,91%                 |
| Euribor ICO +0,4 Semestral día 15 - 105                                       | 1,40%             | 1,63%                 |
| Euribor ICO +0,75 Semestral día 20 - 107                                      | 0,08%             | 0,08%                 |
| Tipo Fijo                                                                     | 4,95%             | 7,00%                 |
| Euribor ICO - IDAE Semestral día 15                                           | 0,55%             | 0,00%                 |
| Préstamos Hipotecarios Cajas                                                  | 0,50%             | 0,56%                 |
| Préstamos Hipotecarios Entidades                                              | 0,11%             | 0,09%                 |
| Euribor ICO Semestral día 20 - MB8                                            | 0,36%             | 0,45%                 |
| Euribor ICO Semestral día 20 - MB9                                            | 0,05%             | 0,12%                 |
| Mibor 3 meses Central Anotaciones Bco. España                                 | 0,07%             | 0,05%                 |
| Mibor 1 año                                                                   | 0,11%             | 0,11%                 |
| Préstamos Hipotecarios Cajas TAE                                              | 7,00%             | 6,10%                 |
| Tipo Activo C.E.R.A. TAE                                                      | 0,00%             | 0,00%                 |

## AMORTIZACIÓN ANTICIPADA

|                        | Último mes | Últimos 3 meses | Últimos 6 meses | Últimos 12 meses | Histórica |
|------------------------|------------|-----------------|-----------------|------------------|-----------|
| Tasa Mensual Constante | 0,1814%    | 0,3289%         | 0,3982%         | 0,4517%          | 0,4470%   |
| Tasa Anual Equivalente | 2,1551%    | 3,8765%         | 4,6746%         | 5,2874%          | 5,2342%   |

## DISTRIBUCIÓN GEOGRÁFICA

|                          | Actual | Fecha Constitución |
|--------------------------|--------|--------------------|
| Cataluña                 | 60,42  | 50,20              |
| Madrid                   | 0,13   | 0,14               |
| Baleares                 | 0,18   | 0,14               |
| Aragón                   | 0,49   | 0,40               |
| Andalucía                | 0,58   | 0,40               |
| Sin Garantía Hipotecaria | 38,10  | 48,64              |
| Otras Comunidades        | 0,10   | 0,08               |

## MOROSIDAD ACTUAL

| Antigüedad      | Número Participaciones Préstamos | Deuda Vencida       |                     |                     | Deuda Pendiente Vencimiento | Deuda Total            |                | % Deuda Total/ Valor Tasación (1) |
|-----------------|----------------------------------|---------------------|---------------------|---------------------|-----------------------------|------------------------|----------------|-----------------------------------|
|                 |                                  | Principal           | Intereses y Otros   | Total               |                             | Principal              | %              |                                   |
| Hasta 1 Mes     | 186                              | 103.132,10 €        | 18.730,73 €         | 121.862,83 €        | 6.082.527,85 €              | 6.185.659,95 €         | 43,42%         | 27,9289%                          |
| De 1 a 3 Meses  | 80                               | 103.003,31 €        | 22.076,30 €         | 125.079,61 €        | 2.771.876,45 €              | 2.874.879,76 €         | 20,18%         | 31,3044%                          |
| De 3 a 6 Meses  | 44                               | 151.914,66 €        | 52.798,81 €         | 204.713,47 €        | 4.247.963,83 €              | 4.399.878,49 €         | 30,89%         | 36,9534%                          |
| De 6 a 12 Meses | 29                               | 51.275,61 €         | 14.626,17 €         | 65.901,78 €         | 733.319,51 €                | 784.595,12 €           | 5,51%          | 40,2781%                          |
| <b>Totales</b>  | <b>339</b>                       | <b>409.325,68 €</b> | <b>108.232,01 €</b> | <b>517.557,69 €</b> | <b>13.835.687,64 €</b>      | <b>14.245.013,32 €</b> | <b>100,00%</b> | <b>32,3174%</b>                   |

(1) Tasación solo en Préstamos Hipotecarios

## PRÉSTAMOS DE DUDOSO COBRO

| Antigüedad      | Número Participaciones Préstamos | Deuda Vencida       |                    |                     | Deuda Pendiente Vencimiento | Deuda Total           |                | % Deuda Total/ Valor Tasación (1) |
|-----------------|----------------------------------|---------------------|--------------------|---------------------|-----------------------------|-----------------------|----------------|-----------------------------------|
|                 |                                  | Principal           | Intereses y Otros  | Total               |                             | Principal             | %              |                                   |
| Hasta 1 Mes     | 1                                | 0,00 €              | 0,00 €             | 0,00 €              | 99.291,44 €                 | 99.291,44 €           | 3,47%          | 41,3076%                          |
| De 1 a 3 Meses  | 3                                | 18.177,19 €         | 1.690,89 €         | 19.868,08 €         | 195.067,62 €                | 213.244,81 €          | 7,45%          | 0,0000%                           |
| De 3 a 6 Meses  | 43                               | 87.122,38 €         | 16.687,81 €        | 103.810,19 €        | 805.803,36 €                | 892.925,74 €          | 31,22%         | 30,3517%                          |
| De 6 a 12 Meses | 62                               | 119.937,77 €        | 29.810,24 €        | 149.748,01 €        | 1.535.073,18 €              | 1.655.010,95 €        | 57,86%         | 59,6542%                          |
| <b>Totales</b>  | <b>109</b>                       | <b>225.237,34 €</b> | <b>48.188,94 €</b> | <b>273.426,28 €</b> | <b>2.635.235,60 €</b>       | <b>2.860.472,94 €</b> | <b>100,00%</b> | <b>48,5508%</b>                   |

(1) Tasación solo en Préstamos Hipotecarios



## MEJORA CREDITICIA

|                  | Actual |                         |        | A la emisión |                         |       |
|------------------|--------|-------------------------|--------|--------------|-------------------------|-------|
|                  | %Bonos | Nominal                 | % MC   | % Bonos      | Nominal                 | % MC  |
| SERIE A1         | 4,44%  | 12.981.355,92€          | 14,19% | 37,89%       | 170.300.000,00€         | 9,11% |
| SERIE A2G        | 81,83% | 239.100.000,00€         | 14,19% | 53,19%       | 239.100.000,00€         | 9,11% |
| SERIE B          | 1,75%  | 5.100.000,00€           | 12,38% | 1,13%        | 5.100.000,00€           | 7,95% |
| SERIE C          | 4,21%  | 12.300.000,00€          | 8,03%  | 2,74%        | 12.300.000,00€          | 5,16% |
| SERIE D          | 4,52%  | 13.200.000,00€          | 3,36%  | 2,94%        | 13.200.000,00€          | 2,16% |
| SERIE E          | 3,25%  | 9.500.000,00€           | 0,00%  | 2,11%        | 9.500.000,00€           | 0,00% |
| <b>Total</b>     |        | <b>292.181.355,92 €</b> |        |              | <b>449.500.000,00 €</b> |       |
| Fondo de Reserva | 3,25%  | 9.500.000,00€           |        | 2,11%        | 9.500.000,00€           |       |

## OTRA INFORMACIÓN

|                                                                       | Actual         | A la emisión |
|-----------------------------------------------------------------------|----------------|--------------|
| Pérdidas Acumuladas Evolutivas                                        | 0,00 €         | 0,00 €       |
| Write-Off Acumulados                                                  | 1.457.460,68 € | 0,00 €       |
| Recuperaciones sobre Write-Off acumuladas                             | 504.270,29 €   | 0,00 €       |
| Ratio de morosidad: Saldo Vivo Impagados > 90 días / Saldo Vivo Total | 1,2988%        | 0,0000%      |
| Media Ponderada Principal / Valor de Tasación (P/VT) (1)              | 43,5394%       | 49,2161%     |

## OTRAS OPERACIONES FINANCIERAS (Actual)

|                           | Saldo           | Interés |
|---------------------------|-----------------|---------|
| <b>Activo</b>             |                 |         |
| CUENTA DE TESORERÍA       | 11.622.139,76 € | 4,96%   |
| CUENTA AGENTE DE PAGOS    | 0,00 €          | 0,00%   |
| CUENTA TESORERÍA - AMORTI | 0,00 €          | 0,00%   |
| LÍM. DISP. LÍNEA LIQUIDEZ | 0,00 €          | 0,00%   |
| <b>Pasivo</b>             |                 |         |
| PRÉSTAMO SUBORDINADO      | 0,00 €          | 0,00%   |
| PRÉSTAMO GASTOS INICIALES | 492.618,94 €    | 4,96%   |
| IMPORTE DISPUESTO POR LÍN | 0,00 €          | 0,00%   |
| AVAL ESTADO- DISPUESTO SE | 0,00 €          | 0,00%   |

## INFORMACIÓN PERÍODO EN ESPERA

|                                                                |         |
|----------------------------------------------------------------|---------|
| Saldo Vivo Ph's periodo en espera                              |         |
| Intereses Devengados                                           |         |
| Ratio: (Saldo vivo GE + Intereses Devengados)/Saldo Vivo Total | 0,0000% |

## PERMUTAS INTERÉS (Swap)

|             | Principal Nominal | Interés      |
|-------------|-------------------|--------------|
| <b>Swap</b> |                   |              |
| Receptor    | A Determinar      | 5,696291%    |
| Pagador     | A Determinar      | A Determinar |

## INFORMACIÓN ADICIONAL EN:

Sociedad Gestora: 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  
Registro Oficial: Comisión Nacional del Mercado de Valores Passeig de Gràcia 16, Barcelona

## RESPONSABILIDAD CONTENIDO INFORMACIÓN:

Gestión de Activos Titulizados, SGFT, S.A.

## EL DIRECTOR EJECUTIVO



The amounts are expressed in euros

|                               |                                           |                                    |                                           |
|-------------------------------|-------------------------------------------|------------------------------------|-------------------------------------------|
| <b>Date of Constitution</b>   | 29/09/2006                                | <b>Managers</b>                    | Caixa Catalunya, JP Morgan Securities LTD |
| <b>Issue Date</b>             | 29/09/2006                                |                                    |                                           |
| <b>Disbursement Date</b>      | 05/10/2006                                | <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 Catalunya                           | <b>Secondary Market</b>            | Boisa de Valores de Barcelona, SCL        |
| <b>Interest Swap</b>          | Caixa Catalunya                           | <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 Securities LTD | <b>Auditors</b>                    | Deloitte & Touche                         |

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

| Class<br>ISIN Code<br>Priority/Type Redemp.                          | 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 Maturity<br>Frequency | Next             | Current                         | Original |
| SERIE A1<br>ES0341097006<br>Senior / Pass-Through                    | 7,62%                                    | 7.622,64€<br>1.703     | 100.000,00€<br>1.703   | Floating<br>EURIB3M+0,070%   | 5,028%<br>Date: 15-09-2008                                  | 15-06-2039                  | 15-09-2008       | Aaa                             | Aaa      |
|                                                                      |                                          | 12.981.355,92€         | 170.300.000,00€        | 15-3/6/9/12                  | Interests: 96,88 €                                          | 15-3/6/9/12                 |                  | AAA                             | AAA      |
| SERIE A2G<br>ES0341097014<br>Senior / Pass-Through                   | 100,00%                                  | 100.000,00€<br>2.391   | 100.000,00€<br>2.391   | Floating<br>EURIB3M+0,045%   | 5,003%<br>Date: 15-09-2008                                  | 15-06-2039                  | To be determined | Aaa                             | Aaa      |
|                                                                      |                                          | 239.100.000,00€        | 239.100.000,00€        | 15-3/6/9/12                  | Interests: 1264,65 €                                        | 15-3/6/9/12                 |                  | AAA                             | AAA      |
| SERIE B<br>ES0341097022<br>Mezzanine / Pass-Through                  | 100,00%                                  | 100.000,00€<br>51      | 100.000,00€<br>51      | Floating<br>EURIB3M+0,200%   | 5,158%<br>Date: 15-09-2008                                  | 15-06-2039                  | To be determined | Aa2                             | Aa2      |
|                                                                      |                                          | 5.100.000,00€          | 5.100.000,00€          | 15-3/6/9/12                  | Interests: 1303,83 €                                        | 15-3/6/9/12                 |                  | AA+                             | AA+      |
| SERIE C<br>ES0341097030<br>Mezzanine / Pass-Through                  | 100,00%                                  | 100.000,00€<br>123     | 100.000,00€<br>123     | Floating<br>EURIB3M+0,300%   | 5,258%<br>Date: 15-09-2008                                  | 15-06-2039                  | To be determined | A1                              | A1       |
|                                                                      |                                          | 12.300.000,00€         | 12.300.000,00€         | 15-3/6/9/12                  | Interests: 1329,11 €                                        | 15-3/6/9/12                 |                  | A                               | A        |
| SERIE D<br>ES0341097048<br>Subordinated / Pass-Through               | 100,00%                                  | 100.000,00€<br>132     | 100.000,00€<br>132     | Floating<br>EURIB3M+0,650%   | 5,608%<br>Date: 15-09-2008                                  | 15-06-2039                  | To be determined | Baa3                            | Baa3     |
|                                                                      |                                          | 13.200.000,00€         | 13.200.000,00€         | 15-3/6/9/12                  | Interests: 1417,58 €                                        | 15-3/6/9/12                 |                  | BBB-                            | BBB-     |
| SERIE E<br>ES0341097055<br>Equity / Due to cash reserve<br>reduction | 100,00%                                  | 100.000,00€<br>95      | 100.000,00€<br>95      | Floating<br>EURIB3M+4,500%   | 9,458%<br>Date: 15-09-2008                                  | 15-06-2039                  | To be determined | Ca                              | Ca       |
|                                                                      |                                          | 9.500.000,00€          | 9.500.000,00€          | 15-3/6/9/12                  | Interests: 2390,77 €                                        | 15-3/6/9/12                 |                  | CCC                             | CCC      |
| <b>Totals</b>                                                        |                                          | <b>292.181.355,92€</b> | <b>449.500.000,00€</b> |                              |                                                             |                             |                  |                                 |          |

**AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT**

| Option (1)                      |                           |                      | % monthly constant | 0,1814%    | 0,3289%    | 0,4470%    | 0,4517% |
|---------------------------------|---------------------------|----------------------|--------------------|------------|------------|------------|---------|
|                                 |                           |                      | % annual constant  | 2,1551%    | 3,8765%    | 5,2342%    | 5,2874% |
| SERIE A1<br>ISIN: ES0341097006  | With Option Redemption    | Average life (years) | 1,28               | 1,19       | 1,13       | 1,13       |         |
|                                 |                           | Final maturity       | 16/03/2009         | 15/12/2008 | 15/12/2008 | 15/12/2008 |         |
|                                 | Without Option Redemption | Average life (years) | 1,28               | 1,19       | 1,13       | 1,13       |         |
|                                 |                           | Final maturity       | 16/03/2009         | 15/12/2008 | 15/12/2008 | 15/12/2008 |         |
| SERIE A2G<br>ISIN: ES0341097014 | With Option Redemption    | Average life (years) | 5,55               | 5,23       | 4,96       | 4,95       |         |
|                                 |                           | Final maturity       | 15/03/2016         | 15/09/2015 | 16/03/2015 | 16/03/2015 |         |
|                                 | Without Option Redemption | Average life (years) | 5,85               | 5,52       | 5,25       | 5,24       |         |
|                                 |                           | Final maturity       | 15/06/2021         | 15/12/2020 | 16/03/2020 | 16/03/2020 |         |
| SERIE B<br>ISIN: ES0341097022   | With Option Redemption    | Average life (years) | 6,36               | 5,95       | 5,77       | 5,77       |         |
|                                 |                           | Final maturity       | 15/03/2016         | 15/09/2015 | 16/03/2015 | 16/03/2015 |         |
|                                 | Without Option Redemption | Average life (years) | 7,42               | 6,98       | 6,89       | 6,88       |         |
|                                 |                           | Final maturity       | 15/12/2021         | 15/03/2021 | 15/09/2020 | 15/09/2020 |         |
| SERIE C<br>ISIN: ES0341097030   | With Option Redemption    | Average life (years) | 6,36               | 5,95       | 5,77       | 5,77       |         |
|                                 |                           | Final maturity       | 15/03/2016         | 15/09/2015 | 16/03/2015 | 16/03/2015 |         |
|                                 | Without Option Redemption | Average life (years) | 7,72               | 7,20       | 7,05       | 7,05       |         |
|                                 |                           | Final maturity       | 17/06/2024         | 15/06/2023 | 15/06/2022 | 15/06/2022 |         |
| SERIE D<br>ISIN: ES0341097048   | With Option Redemption    | Average life (years) | 6,36               | 5,95       | 5,77       | 5,77       |         |
|                                 |                           | Final maturity       | 15/03/2016         | 15/09/2015 | 16/03/2015 | 16/03/2015 |         |
|                                 | Without Option Redemption | Average life (years) | 8,47               | 7,96       | 7,87       | 7,86       |         |
|                                 |                           | Final maturity       | 15/09/2036         | 15/09/2036 | 15/09/2036 | 15/09/2036 |         |

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| SERIE E<br>ISIN: ES0341091055 | With Option Redemption    | Average life (years) | 6,91       | 6,52       | 6,17       | 6,17       |
|-------------------------------|---------------------------|----------------------|------------|------------|------------|------------|
|                               |                           | Final maturity       | 15/03/2016 | 15/09/2015 | 16/03/2015 | 16/03/2015 |
|                               | Without Option Redemption | Average life (years) | 4,37       | 4,10       | 3,91       | 3,90       |
|                               |                           | Final maturity       | 17/09/2012 | 15/03/2012 | 15/12/2011 | 15/12/2011 |

Hipotesis WAL 20,00% and WAFF 0,15%.

(1) Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 10,00% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full.

COLLATERAL: TYPE OF GROUPED ASSETS

| General                     | Pool of Mortgage Loans (Floating Rate) |                   |
|-----------------------------|----------------------------------------|-------------------|
|                             | Current                                | Constitution Date |
| Count                       |                                        |                   |
| Principal                   |                                        |                   |
| Number                      | 4.953                                  | 6.520             |
| Outstanding Balance         | 280.638.913,44 €                       | 440.742.143,72 €  |
| Average Loan                | 55.640,98 €                            | 67.598,49 €       |
| Minimum                     | 57,67 €                                | 1.040,88 €        |
| Maximum                     | 2.885.853,75 €                         | 3.280.016,02 €    |
| Interest                    |                                        |                   |
| Weighted Average            | 5,6811%                                | 4,1880%           |
| Minimum                     | 2,8310%                                | 2,2500%           |
| Maximum                     | 10,0000%                               | 10,0000%          |
| Remaining Maturity (Months) |                                        |                   |
| Weighted Average            | 88,44                                  | 95,66             |
| Minimum                     | 0,00                                   | 16,10             |
| Maximum                     | 334,00                                 | 355,06            |

| Index Distribution                           |        |        |
|----------------------------------------------|--------|--------|
| Euribor ICF Semestral (dia 10)               | 0,91%  | 0,91%  |
| Euribor 1 Mes Central Anotac. Bco. España    | 0,00%  | 0,46%  |
| Euribor 1 año                                | 55,47% | 46,16% |
| Euribor 3 meses Central Anotac. Bco. España  | 19,12% | 25,65% |
| Euribor 6 meses Central Anotac. Bco. España  | 0,34%  | 0,37%  |
| Euribor 12 meses Central Anotac. Bco. España | 3,82%  | 4,27%  |
| Euribor ICO Semestral dia 10 - MB5           | 4,85%  | 5,09%  |
| Euribor ICO + 1 Semestral dia 15 - I04       | 0,30%  | 0,91%  |
| Euribor ICO + 0,4 Semestral dia 15 - I05     | 1,40%  | 1,63%  |
| Euribor ICO + 0,75 Semestral dia 20 - I07    | 0,08%  | 0,08%  |
| Tipo fijo                                    | 4,95%  | 7,00%  |
| Euribor ICO - 1,04 Semestral dia 15          | 0,55%  | 0,00%  |
| Préstamos Hipotecarios Cajas                 | 0,50%  | 0,56%  |
| Préstamos Hipotecarios Entidades             | 0,11%  | 0,09%  |
| Euribor ICO Semestral dia 20 - MB8           | 0,36%  | 0,45%  |
| Euribor ICO Semestral dia 20 - MB9           | 0,05%  | 0,12%  |
| Mibor 3 meses Central Anotaciones Bco.España | 0,07%  | 0,05%  |
| Mibor 1 Año                                  | 0,11%  | 0,11%  |
| Préstamos Hipotecarios Cajas TAE             | 7,00%  | 6,10%  |
| Tipo Activo C.B.C.A TAE                      | 0,00%  | 0,00%  |

PREPAYMENTS

|                                | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|--------------------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly Mortality (SMM) | 0,1814%       | 0,3289%       | 0,3982%       | 0,4517%        | 0,4470%    |
| Annual Equivalent (CPR)        | 2,1551%       | 3,8765%       | 4,6746%       | 5,2874%        | 5,2342%    |

GEOGRAPHIC DISTRIBUTION

|                            | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya                  | 60,42   | 50,20             |
| Madrid                     | 0,13    | 0,14              |
| Baleares                   | 0,18    | 0,14              |
| Aragón                     | 0,49    | 0,40              |
| Andalucía                  | 0,58    | 0,40              |
| Sin Garantía Hipotecaria   | 38,10   | 48,64             |
| Rest of Autonomous Regions | 0,10    | 0,08              |

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      | 186                            | 103.132,10 € | 18.730,73 €         | 121.862,83 € | 6.082.527,85 €           | 6.185.659,95 €  | 43,42%  | 27,9289%            |
| From 1 to 2 months | 80                             | 103.003,31 € | 22.076,30 €         | 125.079,61 € | 2.771.876,45 €           | 2.874.879,76 €  | 20,18%  | 31,3044%            |
| From 2 to 3 months | 44                             | 151.914,66 € | 52.798,81 €         | 204.713,47 € | 4.247.963,83 €           | 4.399.878,49 €  | 30,89%  | 36,9534%            |
| From 3 to 6 months | 29                             | 51.275,61 €  | 14.626,17 €         | 65.901,78 €  | 733.319,51 €             | 784.595,12 €    | 5,51%   | 40,2781%            |
| Totals             | 339                            | 409.325,68 € | 108.232,01 €        | 517.557,69 € | 13.835.687,64 €          | 14.245.013,32 € | 100,00% | 32,3174%            |

(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       | 1                              | 0,00 €       | 0,00 €              | 0,00 €       | 99.291,44 €              | 99.291,44 €    | 3,47%   | 41,3076%            |
| From 1 to 3 months  | 3                              | 18.177,19 €  | 1.690,89 €          | 19.868,08 €  | 195.067,62 €             | 213.244,81 €   | 7,45%   | 0,0000%             |
| From 3 to 6 months  | 43                             | 87.122,38 €  | 16.687,81 €         | 103.810,19 € | 805.803,36 €             | 892.925,74 €   | 31,22%  | 30,3517%            |
| From 6 to 12 months | 62                             | 119.937,77 € | 29.810,24 €         | 149.748,01 € | 1.535.073,18 €           | 1.655.010,95 € | 57,86%  | 59,6542%            |
| Totals              | 109                            | 225.237,34 € | 48.188,94 €         | 273.426,28 € | 2.635.235,60 €           | 2.860.472,94 € | 100,00% | 48,5508%            |

(1) Valuation exclusively for mortgage participations.

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## CREDIT ENHANCEMENT

|               | Current |                         |        | At Issue Date |                         |       |
|---------------|---------|-------------------------|--------|---------------|-------------------------|-------|
|               | % Notes | Nominal                 | % CE   | % Notes       | Nominal                 | % CE  |
| SERIE A1      | 4,44%   | 12.981.355,92€          | 14,19% | 37,89%        | 170.300.000,00€         | 9,11% |
| SERIE A2G     | 81,83%  | 239.100.000,00€         | 14,19% | 53,19%        | 239.100.000,00€         | 9,11% |
| SERIE B       | 1,75%   | 5.100.000,00€           | 12,38% | 1,13%         | 5.100.000,00€           | 7,95% |
| SERIE C       | 4,21%   | 12.300.000,00€          | 8,03%  | 2,74%         | 12.300.000,00€          | 5,16% |
| SERIE D       | 4,52%   | 13.200.000,00€          | 3,36%  | 2,94%         | 13.200.000,00€          | 2,16% |
| SERIE E       | 3,25%   | 9.500.000,00€           | 0,00%  | 2,11%         | 9.500.000,00€           | 0,00% |
| <b>Totals</b> |         | <b>292.181.355,92 €</b> |        |               | <b>449.500.000,00 €</b> |       |
| Reserve Funds | 3,25%   | 9.500.000,00€           |        | 2,11%         | 9.500.000,00€           |       |

## OTHER INFORMATION

|                                                                      | Current        | At Issue Date |
|----------------------------------------------------------------------|----------------|---------------|
| Cumulative outstanding losses                                        | 0,00€          | 0,00 €        |
| Cumulative outstanding Write-Off                                     | 1.457.460,68 € | 0,00 €        |
| Cumulative outstanding Write-Off recovery                            | 504.270,29 €   | 0,00 €        |
| Principal Outstanding With arrears > 90 days / Principal Outstanding | 1,2988%        | 0,0000%       |
| Weighted Average of LTV Distribution (1)                             | 43,5394%       | 49,2161%      |

## OTHER FINANCIAL OPERATIONS (Current)

|                              | Balance         | Interest |
|------------------------------|-----------------|----------|
| <b>Assets</b>                |                 |          |
| Guaranteed Interest C.       | 11.622.139,76 € | 4,96%    |
| Treasury account (Paying Ag) | 0,00 €          | 0,00%    |
| Repayment account            | 0,00 €          | 0,00%    |
| Liquidity Line (Limit)       | 0,00 €          | 0,00%    |
| <b>Liabilities</b>           |                 |          |
| Subordinated Loan            | 0,00 €          | 0,00%    |
| Other                        | 492.618,94 €    | 4,96%    |
| Amount of the Liquidity Line | 0,00 €          | 0,00%    |
| Generalitat Guarantee        | 0,00 €          | 0,00%    |

## "FORBEARANCE PERIOD" INFORMATION

## Principal Outstanding of Forbearance Period

## Interest

Ratio: (Outstanding FP + Interest) / Total Outstanding 0,0000%

## INTERESTS SWAP

|             | Notional Principal | Interest         |
|-------------|--------------------|------------------|
| <b>Swap</b> |                    |                  |
| Receiving   | To be determined   | 5,696291%        |
| Paying      | To be determined   | To be determined |

## ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.  
Official Register: Comisión Nacional del Mercado de Valores

c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 [info@gat-sgft.com](mailto:info@gat-sgft.com) [www.gat-sgft.info](http://www.gat-sgft.info)  
Passeig de Gràcia 16, Barcelona

## INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

## THE EXECUTIVE DIRECTOR