



The amounts are expressed in euros

<b>Date of Constitution</b>	06/05/2005	<b>Managers</b>	Caixa Catalunya, BBVA, BNP Paribas,
<b>Issue Date</b>	06/05/2005		JP Morgan Securities LTD, Nomura
<b>Disbursement Date</b>	12/05/2005		International PLC
<b>Management Company</b>	Gestion de Activos Titulizados, SGFT, SA	<b>Originator / Servicer</b>	Caixa Catalunya
<b>Administrator</b>	Caixa Catalunya	<b>Swap Guarantee</b>	
<b>Guaranteed Interest C.</b>	Caixa Catalunya	<b>Paying Agent</b>	Caixa d'Estalvis de Catalunya
<b>Interest Swap</b>	Caixa Catalunya	<b>Secondary Market</b>	AIAF
<b>Subordinated Loan</b>	Caixa Catalunya	<b>Register of Book Securities</b>	S.C.L.V. Espaclear
<b>Lead Manager</b>	Caixa Catalunya, JP Morgan Securities LTD, BBVA	<b>Depository</b>	Caixa Catalunya
		<b>Auditors</b>	Deloitte & Touche

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

Class ISIN Code Priority/Type Redemp.	Principal Outstanding (Unit/Bonds/Total)			Coupon Type Frequency	Current Coupon Accrued period: 92 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
SERIE A1 ES0345784005 Senior / Pass-Through	0,00%	0,00€ 2.500	100.000,00€ 2.500	Floating EURIB.3M+0,04%	- % Date: 15-06-2007	-	-	Aaa AAA	Aaa AAA
		0,00€	250.000.000,00€	15-3/6/9/12	Interests: -	15-3/6/9/12		AAA	AAA
SERIE A2 ES0345784013 Senior / Pass-Through	83,17%	83.166,35€ 11.555	100.000,00€ 11.555	Floating EURIB.3M+0,14%	4,029% Date: 15-06-2007	15-03-2038	15-06-2007	Aaa AAA	Aaa AAA
		960.987.174,25€	1.155.500.000,00€	15-3/6/9/12	Interests: 856,31 €	15-3/6/9/12		AAA	AAA
SERIE B ES0345784021 Mezzanine / Pass-Through	100,00%	100.000,00€ 262	100.000,00€ 262	Floating EURIB.3M+0,16%	4,049% Date: 15-06-2007	15-03-2038	To determine	Aa1 AA	Aa1 AA
		26.200.000,00€	26.200.000,00€	15-3/6/9/12	Interests: 1034,74 €	15-3/6/9/12		AA	AA
SERIE C ES0345784039 Mezzanine / Pass-Through	100,00%	100.000,00€ 356	100.000,00€ 356	Floating EURIB.3M+0,26%	4,149% Date: 15-06-2007	15-03-2038	To determine	A1 A-	A1 A-
		35.600.000,00€	35.600.000,00€	15-3/6/9/12	Interests: 1060,30 €	15-3/6/9/12		A	A
SERIE D ES0345784047 Mezzanine / Pass-Through	100,00%	100.000,00€ 327	100.000,00€ 327	Floating EURIB.3M+0,46%	4,349% Date: 15-06-2007	15-03-2038	To determine	Baa2 BBB-	Baa2 BBB-
		32.700.000,00€	32.700.000,00€	15-3/6/9/12	Interests: 1111,41 €	15-3/6/9/12		BBB+	BBB+
<b>Totals</b>		<b>1.055.487.174,25€</b>	<b>1.500.000.000,00€</b>						

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

Option <sup>(1)</sup>		% monthly constant % annual constant	1,2967%	1,3020%	1,3099%	1,5068%
			14,4973%	14,5521%	14,6340%	16,6560%
SERIE A1 ISIN: ES0345784005	With Option Redemption	Average life (years)	-	-	-	-
		Final maturity	-	-	-	-
	Without Option Redemption	Average life (years)	-	-	-	-
		Final maturity	-	-	-	-
SERIE A2 ISIN: ES0345784013	With Option Redemption	Average life (years)	5,37	5,33	5,31	4,78
		Final maturity	15/03/2017	15/12/2016	15/12/2016	15/12/2015
	Without Option Redemption	Average life (years)	5,66	5,64	5,62	5,04
		Final maturity	17/03/2025	16/12/2024	16/12/2024	17/12/2022
SERIE B ISIN: ES0345784021	With Option Redemption	Average life (years)	8,09	8,03	8,02	7,58
		Final maturity	15/03/2017	15/12/2016	15/12/2016	15/12/2015
	Without Option Redemption	Average life (years)	9,87	9,91	9,87	9,37
		Final maturity	16/03/2017	15/12/2025	15/12/2025	16/03/2024
SERIE C ISIN: ES0345784039	With Option Redemption	Average life (years)	8,09	8,03	8,02	7,58
		Final maturity	15/03/2017	15/12/2016	15/12/2016	15/12/2015
	Without Option Redemption	Average life (years)	10,21	10,27	10,23	9,76
		Final maturity	15/06/2028	15/06/2028	15/06/2028	15/06/2026
SERIE D ISIN: ES0345784047	With Option Redemption	Average life (years)	8,09	8,03	8,02	7,58
		Final maturity	15/03/2017	15/12/2016	15/12/2016	15/12/2015
	Without Option Redemption	Average life (years)	10,92	11,03	10,99	10,62
		Final maturity	15/03/2035	15/03/2035	15/03/2035	15/03/2035

Hipótesis WALs 20,00% and WAFF 0,15%.

<sup>(1)</sup> 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, or in 31/03/07



**COLLATERAL: TYPE OF GROUPED ASSETS**

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
<b>Count Principal</b>		
Number	11.544	15.465
Outstanding Balance	1.043.914.074,83 €	1.500.007.678,35 €
Average Loan	90.188,74 €	96.993,71 €
Minimum	210,14 €	25.009,21 €
Maximum	437.196,84 €	467.820,55 €
<b>Interest</b>		
Weighted Average	4,4906%	3,5389%
Minimum	3,4140%	2,0470%
Maximum	6,0000%	5,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	278,34	301,35
Minimum	2,00	14,82
Maximum	333,04	355,84
<b>Index (Distribution)</b>		
Tipo Activo CECA	0,13%	0,15%
Euribor 1 año	48,40%	45,72%
Préstamos Hipotecarios Cajas	1,82%	1,95%
Mibor 1 Año	0,32%	0,34%
Préstamos Hipotecarios Cajas TAE	49,33%	51,84%

**PREPAYMENTS**

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	1,5068%	1,3020%	1,2735%	1,3099%	1,2967%
Annual Equivalent (CPR)	16,6560%	14,5521%	14,2560%	14,6340%	14,4973%

**GEOGRAPHIC DISTRIBUTION**

	Current	Constitution Date
Catalunya	81,67	81,40
Madrid	5,88	5,94
Comunidad Valenciana	5,92	6,05
Baleares	0,60	0,54
Aragón	1,13	1,10
Andalucía	1,02	1,15
Murcia	1,57	1,52
Navarra	0,24	0,30
Rest of Autonomous Regions	0,03	0,06

**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	307	52.005,05 €	45.404,94 €	97.409,99 €	31.156.381,52 €	31.208.386,57 €	67,49%	70,3651%
From 1 to 2 months	100	37.925,09 €	53.868,34 €	91.793,43 €	10.093.028,15 €	10.130.953,24 €	21,91%	72,1947%
From 2 to 3 months	33	18.283,95 €	26.860,05 €	45.144,00 €	2.953.322,58 €	2.971.606,53 €	6,43%	78,9683%
From 3 to 6 months	23	17.545,15 €	25.253,94 €	42.799,09 €	1.827.023,01 €	1.844.568,16 €	3,99%	66,6733%
From 6 to 12 months	1	939,32 €	1.925,32 €	2.864,64 €	81.867,55 €	82.806,87 €	0,18%	78,7855%
<b>Totals</b>	<b>464</b>	<b>126.698,56 €</b>	<b>153.312,59 €</b>	<b>280.011,15 €</b>	<b>46.111.622,81 €</b>	<b>46.238.321,37 €</b>	<b>100,00%</b>	<b>71,1167%</b>

(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 €	39.432,52 €	39.432,52 €	1,50%	48,6562%
From 1 to 2 months	1	0,00 €	0,00 €	0,00 €	119.098,35 €	119.098,35 €	4,52%	76,4439%
From 3 to 6 months	5	3.867,91 €	8.415,92 €	12.283,83 €	556.154,42 €	560.022,33 €	21,24%	84,5269%
From 6 to 12 months	13	19.110,92 €	22.758,06 €	41.868,98 €	1.302.721,11 €	1.321.832,03 €	50,13%	79,0668%
From 12 months to 2 years	8	8.388,39 €	9.224,83 €	17.613,22 €	588.034,27 €	596.422,66 €	22,62%	77,9903%
<b>Totals</b>	<b>28</b>	<b>31.367,22 €</b>	<b>40.398,81 €</b>	<b>71.766,03 €</b>	<b>2.605.440,67 €</b>	<b>2.636.807,89 €</b>	<b>100,00%</b>	<b>79,0558%</b>

(1) Valuation exclusively for mortgage participations.

**CREDIT ENHANCEMENT**

	Current		At Issue Date			% CE
		% CE		% CE		
SERIE A1	0,00%	0,00€	11,16%	16,67%	250.000.000,00€	7,85%
SERIE A2	91,05%	960.987.174,25€	11,16%	77,03%	1.155.500.000,00€	7,85%
SERIE B	2,48%	26.200.000,00€	8,67%	1,75%	26.200.000,00€	6,10%
SERIE C	3,37%	35.600.000,00€	5,30%	2,37%	35.600.000,00€	3,73%
SERIE D	3,10%	32.700.000,00€	2,20%	2,18%	32.700.000,00€	1,55%
<b>Totals</b>	<b>1.055.487.174,25 €</b>				<b>1.500.000.000,00 €</b>	
Reserve Funds	2,20%	23.250.000,00€		1,55%	23.250.000,00€	

**OTHER FINANCIAL OPERATIONS (Current)**

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	35.143.379,64 €	3,89%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	3,89%
Liquidity Line (Limit)	0,00 €	0,00%
<b>Liabilities</b>		
Subordinated Loan	21.038.378,30 €	3,89%
Amount of the Liquidity Line	0,00 €	3,89%
Generalitat Guarantee	0,00 €	



**OTHER INFORMATION**

	Current	At Issue Date
Cumulative outstanding losses	0,00€	0,00 €
Cumulative outstanding Write-Off	4.584,77 €	0,00 €
Cumulative outstanding Write-Off recovery	0,00 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	0,4372%	0,0000%
Weighted Average of LTV Distribution (1)	68,7659%	73,4101%

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	17.049.095,56 €
Interest	256.945,31 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	1,6578%

**INTERESTS SWAP**

Swap	Notional Principal	Interest
Receiving	To be determined	4,693458%
Paying	To be determined	To be determined

**ADDITIONAL INFORMATION:**

Management Company: Gestión de Activos Titulizados, SGFT, S.A. c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 [info@gat-sgft.com](mailto:info@gat-sgft.com) [www.gat-sgft.info](http://www.gat-sgft.info)  
 Oficial Register: Comisión Nacional del Mercado de Valores Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSABILITY:** Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**