



The amounts are expressed in euros

| | | | |
|-------------------------------|--|------------------------------------|-----------------------------------|
| Date of Constitution | 25/11/2005 | Managers | Merrill Lynch, Barclays Bank plc, |
| Issue Date | 25/11/2005 | | Lehman Brother |
| Disbursement Date | 30/11/2005 | Originator / Servicer | Caixa Catalunya |
| Management Company | Gestion de Activos Titulizados, SGFT, SA | Swap Guarantee | |
| Administrator | Caixa Catalunya | Paying Agent | Caixa d'Estalvis de Catalunya |
| Guaranteed Interest C. | Caixa d'Estalvis i Pensions de Barcelona | Secondary Market | AIAF |
| Interest Swap | CECA | Register of Book Securities | S.C.L.V. Espaclear |
| Subordinated Loan | Caixa Catalunya | Depository | Caixa Catalunya |
| Lead Manager | Caixa Catalunya, Ixis CIB, Deutsche Bank | Auditors | Deloitte & Touche |

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

| Class ISIN Code Priority/Type Redemption | Principal Outstanding (Unit/Bonds/Total) | | | Coupon Type Frequency | Current Coupon Accrued Period 91 days Base: A/ 360 | Redemption | | Moody's / S & P / Fitch Ibca | |
|--|--|-------------------------|---------------------------|------------------------------|---|-------------------|-------------|---------------------------------|----------------------|
| | Current Factor | Current | Original | | | Final Maturity | Next | Current | Original |
| SERIE A1 ES0345721007 Senior / Pass-Through | - % | 0,00€ 2.000 | 100.000,00€ 2.000 | Floating EURIB.3M+0,04% | - % Date: 15-07-2010 Interests: - | 15-07-2038 | 15-1/4/7/10 | Aaa AAA AAA | Aaa AAA AAA |
| SERIE A2A ES0345721015 Senior / Pass-Through | 64,60% | 64.602,57€ 5.000 | 100.000,00€ 5.000 | Floating EURIB.3M+0,13% | 0,774% Date: 15-07-2010 Interests: 126,39 € | 15-07-2038 | 15-1/4/7/10 | Aaa AAA AAA | Aaa AAA AAA |
| SERIE A2B ES0345721023 Senior / Pass-Through | 64,60% | 64.602,57€ 2.362 | 100.000,00€ 2.362 | Floating EURIB.3M+0,13% | 0,774% Date: 15-07-2010 Interests: 126,39 € | 15-07-2038 | 15-1/4/7/10 | Aaa AAA AAA | Aaa AAA AAA |
| SERIE B ES0345721031 Mezzanine / Pass-Through | 100,00% | 100.000,00€ 220 | 100.000,00€ 220 | Floating EURIB.3M+0,17% | 0,814% Date: 15-07-2010 Interests: 205,76 € | 15-07-2038 | 15-1/4/7/10 | Aa2 AA AA+ | Aa2 AA AA+ |
| SERIE C ES0345721049 Mezzanine / Pass-Through | 100,00% | 100.000,00€ 183 | 100.000,00€ 183 | Floating EURIB.3M+0,29% | 0,934% Date: 15-07-2010 Interests: 236,09 € | 15-07-2038 | 15-1/4/7/10 | A2 A A | A2 A A+ |
| SERIE D ES0345721056 Subordinated / Pass-Through | 100,00% | 100.000,00€ 235 | 100.000,00€ 235 | Floating EURIB.3M+0,53% | 1,174% Date: 15-07-2010 Interests: 296,76 € | 15-07-2038 | 15-1/4/7/10 | Baa3 BBB- B | Baa3 BBB- BBB+ |
| SERIE E ES0345721064 Equity / Due to cash Reserve reduction | 100,00% | 100.000,00€ 160 | 100.000,00€ 160 | Floating EURIB.3M+4,50% | 5,144% Date: 15-07-2010 Interests: 1300,29 € | 15-07-2038 | 15-1/4/7/10 | Caa3 CC C | Caa3 CC CC |
| Totals | | 555.404.120,34 € | 1.016.000.000,00 € | | | | | | |



COLLATERAL: TYPE OF GROUPED ASSETS

| General | Pool of Mortgage Loans (Floating Rate) | |
|------------------------------------|--|-------------------|
| | Current | Constitution Date |
| Count Principal | | |
| Number | 5.124 | 8.277 |
| Outstanding Balance | 530.709.522,49€ | 1.000.000.168,62€ |
| Average Loan | 103.220,34€ | 120.816,74€ |
| Minimum | 312,10€ | 15.003,29€ |
| Maximum | 649.138,32€ | 773.312,88€ |
| Interest | | |
| Weighted Average | 2,4938% | 3,3632% |
| Minimum | 1,4420% | 2,3770% |
| Maximum | 6,5910% | 5,5000% |
| Remaining Maturity (Months) | | |
| Weighted Average | 265,98 | 315,93 |
| Minimum | 0,99 | 14,23 |
| Maximum | 298,97 | 449,15 |
| Index (Distribution) | | |
| Euribor 1 año | 71,73% | 65,52% |
| Mibor 1 Año | 0,04% | 0,08% |
| Préstamos Hipotecarios Cajas | 0,55% | 0,73% |
| Préstamos Hipotecarios Cajas TAE | 27,59% | 33,54% |
| Tipo Activo CECA | 0,09% | 0,14% |

PREPAYMENTS

| | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|-------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly | 0,2392% | 0,4507% | 0,6023% | 0,7347% | 0,8383% |
| Annual Equivalent | 2,8325% | 5,2760% | 6,9924% | 8,4687% | 9,6087% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya | 68,35 | 69,61 |
| Madrid | 10,75 | 10,21 |
| Comunidad Valenciana | 10,31 | 10,05 |
| Baleares | 0,61 | 0,64 |
| Aragón | 1,03 | 1,08 |
| Andalucía | 1,45 | 1,52 |
| Murcia | 2,20 | 2,04 |
| Navarra | 0,36 | 0,49 |
| Rest of Autonomous Regions | 4,94 | 4,36 |

CURRENT DELINQUENCY

| Aging | Number Mortgage Participations | Mature Debt | | | Remaining Debt to Mature | Total Debt | | % Loan to Value (1) |
|--------------------|--------------------------------|--------------------|----------------------|---------------------|--------------------------|------------------------|----------------|---------------------|
| | | Principal | Interests and Others | Totals | | Principal | % | |
| Up to 30 days | 112 | 27.564,31 € | 14.342,49 € | 41.906,80 € | 13.420.856,07 € | 13.448.420,38 € | 59,09% | 66,5478% |
| From 1 to 2 months | 52 | 32.336,25 € | 26.204,76 € | 58.541,01 € | 6.269.380,56 € | 6.301.716,81 € | 27,69% | 67,9080% |
| From 2 to 3 months | 22 | 21.859,46 € | 23.408,08 € | 45.267,54 € | 2.988.252,34 € | 3.010.111,80 € | 13,23% | 77,7317% |
| Totals | 186 | 81.760,02 € | 63.955,33 € | 145.715,35 € | 22.678.488,97 € | 22.760.248,99 € | 100,00% | 68,2315% |

(1) Valuations exclusively for mortgage participations

CURRENT DOUBTFULLY LOANS IN FORECLOSE PROCEDURE

| Aging | Number Mortgage Participations | Mature Debt | | | Remaining Debt to Mature | Total Debt | | % Loan to Value (1) |
|----------------------|--------------------------------|---------------------|----------------------|---------------------|--------------------------|------------------------|----------------|---------------------|
| | | Principal | Interests and Others | Totals | | Principal | % | |
| From 3 to 6 months | 18 | 17.888,16 € | 25.596,27 € | 43.484,43 € | 1.647.601,10 € | 1.665.489,26 € | 16,45% | 67,4718% |
| From 6 to 12 months | 35 | 40.461,18 € | 97.825,47 € | 138.286,65 € | 3.658.209,86 € | 3.698.671,04 € | 36,53% | 65,0250% |
| From 12 to 18 months | 37 | 43.305,15 € | 164.070,69 € | 207.375,84 € | 4.718.625,45 € | 4.761.930,60 € | 47,03% | 69,2921% |
| Totals | 90 | 101.654,49 € | 287.492,43 € | 389.146,92 € | 10.024.436,41 € | 10.126.090,90 € | 100,00% | 67,3848% |



CREDIT ENHANCEMENT

| | Current | | | At Issue Date | | |
|----------------------------------|---------|-------------------------|--------|---------------|---------------------------|--------|
| | % Notes | Nominal | % CE | % Notes | Nominal | % CE |
| SERIE A1 | 0,00% | 0,00€ | 0,00% | 19,69% | 200.000.000,00€ | 7,98 € |
| SERIE A2A | 58,16% | 323.012.850,00€ | 14,46% | 49,21% | 500.000.000,00€ | 7,98 € |
| SERIE A2B | 27,47% | 152.591.270,34€ | 14,46% | 23,25% | 236.200.000,00€ | 7,98 € |
| SERIE B | 3,96% | 22.000.000,00€ | 10,38% | 2,17% | 22.000.000,00€ | 5,78 € |
| SERIE C | 3,29% | 18.300.000,00€ | 6,99% | 1,80% | 18.300.000,00€ | 3,95 € |
| SERIE D | 4,23% | 23.500.000,00€ | 2,63% | 2,31% | 23.500.000,00€ | 1,60 € |
| SERIE E | 2,88% | 16.000.000,00€ | 0,00% | 1,57% | 16.000.000,00€ | 0,00 € |
| Totals | | 555.404.120,34 € | | | 1.016.000.000,00 € | |
| Theoretical Reserve Funds | | 17.000.000,00€ | 3,15% | | 16.000.000,00€ | 1,60% |
| Hung Reserve Funds | | 14.196.499,93€ | 2,63% | | 16.000.000,00€ | 1,60% |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|------------------------------------|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 22.949.748,16 € | 0,64% |
| Treasury account (Paying Ag) | 0,00 € | 0,00% |
| Repayment account | 0,00 € | 0,00% |
| Principal WithHolding Account | 0,00 € | 0,00% |
| Treasury account - IRS Collateral | 0,00 € | 0,00% |
| Liquidity Line (Limit) | 0,00 € | 0,00% |
| Liabilities | | |
| Subordinated Loan | 0,00 € | 0,00% |
| Loan Contract for Initial Expenses | 0,00 € | 0,00% |
| Amount of the Liquidity Line | 0,00 € | 0,00% |

OTHER INFORMATION

| | Current | At Issue Date |
|--|-----------------|---------------|
| Losses of property accumulated by activation | 1.335.165,23 € | 0,00 € |
| Cumulative outstanding Write-Off | 36.279.625,50 € | 0,00 € |
| Cumulative outstanding Write-Off recovery | 24.482.900,57 € | 0,00 € |
| Endowment shortfall amortization or bonds | 0,00 € | 0,00 € |
| Principal Outstanding With Arrears > 90 days / Principal Outstanding | 1,9080% | 0,0000% |
| Weighted Average of LTV Distribution ⁽¹⁾ | 67,7599% | 76,4534% |

FORBEARANCE PERIOD INFORMATION

| | |
|--|-----------------|
| Principal Outstanding of Forbearance Period | 26.099.009,33 € |
| Interest | 440.683,85 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 5,0008% |

INTEREST SWAP

| | Notional Principal | Interest |
|-------------|--------------------|--------------|
| Swap | | |
| Receiving | A Determinar | 1,448486% |
| Paying | A Determinar | A Determinar |

(1) Valuations exclusively for mortgage participations

ACQUISITION ADDITIONAL CREDIT RIGHTS

Last acquisition

| | |
|---------------------------------------|---|
| Date | |
| Number of additionsl credit rights | 0 |
| Principal of additionsl credit rights | |

Acumulative acquisition

| | |
|---------------------------------------|---|
| Number of additionsl credit rights | 0 |
| Principal of additionsl credit rights | |

Next acquisition

The last expected maturity date of the credit rights

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.

Oficial Register: Comisión Nacional del Mercado de Valores

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INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR