



The amounts are expressed in euros

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

**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	15-07-2038		Aaa AAA	Aaa AAA
		0,00€	200.000.000,00€	15-1/4/7/10	Interests: -	15-1/4/7/10		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	15-07-2038		Aaa AAA	Aaa AAA
		323.012.850,00€	500.000.000,00€	15-1/4/7/10	Interests: 126,39 €	15-1/4/7/10		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	15-07-2038		Aaa AAA	Aaa AAA
		152.591.270,34€	236.200.000,00€	15-1/4/7/10	Interests: 126,39 €	15-1/4/7/10		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	15-07-2038		Aa2 AA	Aa2 AA
		22.000.000,00€	22.000.000,00€	15-1/4/7/10	Interests: 205,76 €	15-1/4/7/10		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	15-07-2038		A2 A	A2 A
		18.300.000,00€	18.300.000,00€	15-1/4/7/10	Interests: 236,09 €	15-1/4/7/10		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	15-07-2038		Baa3 BBB-	Baa3 BBB-
		23.500.000,00€	23.500.000,00€	15-1/4/7/10	Interests: 296,76 €	15-1/4/7/10		B	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	15-07-2038		Caa3 CC	Caa3 CC
		16.000.000,00€	16.000.000,00€	15-1/4/7/10	Interests: 1300,29 €	15-1/4/7/10		C	CC
<b>Totals</b>		<b>555.404.120,34 €</b>	<b>1.016.000.000,00 €</b>						



**COLLATERAL: TYPE OF GROUPED ASSETS**

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
<b>Count Principal</b>		
Number	5.086	8.277
Outstanding Balance	526.603.961,31€	1.000.000.168,62€
Average Loan	103.182,65€	120.816,74€
Minimum	609,49€	15.003,29€
Maximum	646.916,80€	773.312,88€
<b>Interest</b>		
Weighted Average	2,4587%	3,3632%
Minimum	1,4420%	2,3770%
Maximum	5,4000%	5,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	265,08	315,91
Minimum	2,04	14,23
Maximum	297,99	449,15
<b>Index (Distribution)</b>		
Euribor 1 año	71,80%	65,52%
Mibor 1 Año	0,04%	0,08%
Préstamos Hipotecarios Cajas	0,54%	0,73%
Préstamos Hipotecarios Cajas TAE	27,53%	33,54%
Tipo Activo CECA	0,08%	0,14%

**PREPAYMENTS**

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2067%	0,3775%	0,5330%	0,6804%	0,8233%
Annual Equivalent	2,4520%	4,4366%	6,2116%	7,8659%	9,4445%

**GEOGRAPHIC DISTRIBUTION**

	Current	Constitution Date
Catalunya	68,34	69,61
Madrid	10,77	10,21
Comunidad Valenciana	10,29	10,05
Baleares	0,61	0,64
Aragón	1,03	1,08
Andalucía	1,46	1,52
Murcia	2,18	2,04
Navarra	0,37	0,49
Rest of Autonomous Regions	4,95	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	107	26.794,25 €	11.442,85 €	38.237,10 €	12.289.972,53 €	12.316.766,78 €	56,09%	64,1398%
From 1 to 2 months	54	32.432,01 €	23.850,37 €	56.282,38 €	6.671.895,10 €	6.704.327,11 €	30,53%	64,4575%
From 2 to 3 months	24	27.298,31 €	19.768,15 €	47.066,46 €	2.910.214,61 €	2.937.512,92 €	13,38%	69,4015%
<b>Totals</b>	<b>185</b>	<b>86.524,57 €</b>	<b>55.061,37 €</b>	<b>141.585,94 €</b>	<b>21.872.082,24 €</b>	<b>21.958.606,81 €</b>	<b>100,00%</b>	<b>64,8986%</b>

(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	15	18.025,95 €	19.566,03 €	37.591,98 €	1.376.750,16 €	1.394.776,11 €	14,37%	74,3389%
From 6 to 12 months	24	37.073,42 €	65.177,39 €	102.250,81 €	2.856.130,21 €	2.893.203,63 €	29,80%	76,4963%
From 12 to 18 months	36	49.415,42 €	152.003,59 €	201.419,01 €	5.371.226,82 €	5.420.642,24 €	55,83%	83,9566%
<b>Totals</b>	<b>75</b>	<b>104.514,79 €</b>	<b>236.747,01 €</b>	<b>341.261,80 €</b>	<b>9.604.107,19 €</b>	<b>9.708.621,98 €</b>	<b>100,00%</b>	<b>80,1565%</b>

(1) Valuations exclusively for mortgage participations



**CREDIT ENHANCEMENT**

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A1	0,00%	0,00€	0,00%	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 €
<b>Totals</b>		<b>555.404.120,34 €</b>			<b>1.016.000.000,00 €</b>	
<b>Theoretical Reserve Funds</b>		17.000.000,00€	3,15%		16.000.000,00€	1,60%
<b>Hung Reserve Funds</b>		14.196.499,93€	2,63%		16.000.000,00€	1,60%

**OTHER FINANCIAL OPERATIONS (Current)**

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	28.441.897,34 €	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%
<b>Liabilities</b>		
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
Consolidated accumulated losses of the portfolio	3.809.955,92 €	0,00 €
Cumulative outstanding Write-Off	36.644.295,99 €	0,00 €
Cumulative outstanding Write-Off recovery	25.129.184,48 €	0,00 €
Endowment shortfall amortization or bonds	0,00 €	0,00 €
Principal Outstanding With Arrears > 90 days / Principal Outstanding	1,8436%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	67,6188%	76,4534%

(1) Valuations exclusively for mortgage participations

**FORBEARANCE PERIOD INFORMATION**

Principal Outstanding of Forbearance Period	26.984.987,96 €
Interest	410.730,95 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	5,2023%

**INTEREST SWAP**

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

**ACQUISITION ADDITIONAL CREDIT RIGHTS**

Last acquisition

Date

Number of additions credit rights 0

Principal of additions credit rights

Acumulative acquisition

Number of additions credit rights 0

Principal of additions 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

Polygon Mas Mateu, Roure, 6-8 08820 El Prat de Llobregat Tel. 93 484 73 36 - FAX: 93 484 73 41  
[info@gat-sgft.com](mailto:info@gat-sgft.com) www.gat-sgft.info

Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSABILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**