



The amounts are expressed in euros

Date of Constitution	06/05/2005	Managers	Caixa Catalunya, BBVA, BNP Paribas,
Issue Date	06/05/2005		JP Morgan Securities LTD, Nomura
Disbursement Date	12/05/2005		International PLC
Management Company	Gestion de Activos Titulizados, SGFT, SA	Originator / Servicer	Caixa Catalunya
Administrator	Caixa Catalunya	Swap Guarantee	
Guaranteed Interest C.	Banco Santander	Paying Agent	Caixa d'Estalvis de Catalunya
Interest Swap	CECA	Secondary Market	AIAF
Subordinated Loan	Caixa Catalunya	Register of Book Securities	S.C.L.V. Espaclear
Lead Manager	Caixa Catalunya, JP Morgan Securities LTD, BBVA	Depository	Caixa Catalunya
		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 92 days Base: A/ 360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A1 ES0345784005 Senior / Pass-Through	- %	0,00€ 2.500	100.000,00€ 2.500	Floating EURIB.3M+0,04%	- % Date: 15-09-2010	-		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	52,85%	52.845,30€ 11.555	100.000,00€ 11.555	Floating EURIB.3M+0,14%	0,859% Date: 15-09-2010	15-03-2038		Aaa AAA	Aaa AAA
		610.627.441,50€	1.155.500.000,00€	15-3/6/9/12	Interests: 116,01 €	15-3/6/9/12		AAA	AAA
SERIE B ES0345784021 Mezzanine / Pass-Through	97,35%	97.351,15€ 262	100.000,00€ 262	Floating EURIB.3M+0,16%	0,879% Date: 15-09-2010	15-03-2038		Aa1 AA	Aa1 AA
		25.506.001,30€	26.200.000,00€	15-3/6/9/12	Interests: 218,68 €	15-3/6/9/12		AA+	AA
SERIE C ES0345784039 Mezzanine / Pass-Through	97,35%	97.351,15€ 356	100.000,00€ 356	Floating EURIB.3M+0,26%	0,979% Date: 15-09-2010	15-03-2038		A1 A-	A1 A-
		34.657.009,40€	35.600.000,00€	15-3/6/9/12	Interests: 243,56 €	15-3/6/9/12		A	A
SERIE D ES0345784047 Subordinated / Pass-Through	97,35%	97.351,15€ 327	100.000,00€ 327	Floating EURIB.3M+0,46%	1,179% Date: 15-09-2010	15-03-2038		Baa2	Baa2
		31.833.826,05€	32.700.000,00€	15-3/6/9/12	Interests: 293,32 €	15-3/6/9/12		BBB	BBB+
Totals		702.624.278,25 €	1.500.000.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	8.849	15.465
Outstanding Balance	699.427.262,24€	1.500.007.678,35€
Average Loan	78.734,72€	96.969,43€
Minimum	181,94€	25.009,21€
Maximum	405.917,40€	467.820,55€
Interest		
Weighted Average	2,7987%	3,5388%
Minimum	1,6250%	2,0470%
Maximum	5,5200%	5,5000%
Remaining Maturity (Months)		
Weighted Average	241,98	297,52
Minimum	1,02	6,87
Maximum	294,05	355,88
Index (Distribution)		
Euribor 1 año	50,26%	45,72%
Mibor 1 Año	0,26%	0,34%
Préstamos Hipotecarios Cajas	1,71%	1,95%
Préstamos Hipotecarios Cajas TAE	47,66%	51,84%
Tipo Activo CECA	0,11%	0,15%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,3634%	0,3629%	0,4873%	0,5788%	0,8823%
Annual Equivalent	4,2751%	4,2684%	5,6939%	6,7284%	10,0889%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	82,24	81.40
Madrid	5,60	5.94
Comunidad Valenciana	5,76	6.05
Baleares	0,64	0.54
Aragón	1,01	1.10
Andalucía	1,01	1.15
Murcia	1,44	1.52
Navarra	0,27	0.30
Rest of Autonomous Regions	2,03	2.00



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	157	34.774,22 €	18.288,99 €	53.063,21 €	14.251.695,28 €	14.286.469,50 €	55,16%	62,9572%
From 1 to 2 months	77	41.019,97 €	31.316,77 €	72.336,74 €	7.471.352,45 €	7.512.372,42 €	29,01%	68,5040%
From 2 to 3 months	42	33.799,87 €	31.547,06 €	65.346,93 €	4.066.428,83 €	4.100.228,70 €	15,83%	70,1971%
Totals	276	109.594,06 €	81.152,82 €	190.746,88 €	25.789.476,56 €	25.899.070,62 €	100,00%	65,5745%

(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	%	
Up to 30 days	1	0,00 €	222,03 €	222,03 €	0,00 €	0,00 €	0,00%	0,1211%
From 2 to 3 months	1	899,58 €	1.279,05 €	2.178,63 €	127.400,48 €	128.300,06 €	1,70%	44,8479%
From 3 to 6 months	13	12.625,72 €	15.240,01 €	27.865,73 €	1.440.548,50 €	1.453.174,22 €	19,23%	83,0634%
From 6 to 12 months	22	19.952,73 €	32.774,82 €	52.727,55 €	2.226.841,13 €	2.246.793,86 €	29,73%	68,4419%
From 12 to 18 months	33	26.446,15 €	66.186,91 €	92.633,06 €	3.701.348,59 €	3.727.794,74 €	49,34%	80,2801%
Totals	70	59.924,18 €	115.702,82 €	175.627,00 €	7.496.138,70 €	7.556.062,88 €	100,00%	74,5072%

(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%	16,67%	250.000.000,00€	7,85 €
SERIE A2	86,91%	610.627.441,50€	16,19%	77,03%	1.155.500.000,00€	7,85 €
SERIE B	3,63%	25.506.001,30€	12,56%	1,75%	26.200.000,00€	6,10 €
SERIE C	4,93%	34.657.009,40€	7,63%	2,37%	35.600.000,00€	3,73 €
SERIE D	4,53%	31.833.826,05€	3,10%	2,18%	32.700.000,00€	1,55 €
Totals	702.624.278,25 €			1.500.000.000,00 €		
Theoretical Reserve Funds	21.781.352,63€	3,10%		23.250.000,00€	1,55%	
Hung Reserve Funds	21.781.352,63€	3,10%		23.250.000,00€	1,55%	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	24.960.715,63 €	0,72%
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	16.569.490,31 €	0,72%
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	1.753.595,86 €	0,00 €
Cumulative outstanding Write-off	20.122.250,10 €	0,00 €
Cumulative outstanding Write-off recovery	12.886.758,80 €	0,00 €
Endowment shortfall amortization or bonds	0,00 €	0,00 €
Principal Outstanding With Arrears>90 days / Principal Outstanding	1,08%	0,0000%
Weighted Average of LTV Distribution⁽¹⁾	63,2729%	73,4101%

1) Valuations exclusively for mortgage participations

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	26.881.216,61 €
Interest	446.550,60 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,9072%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	1,530143%
Paying	To Determine	To Determine



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.

Official Register: Comisión Nacional del Mercado de Valores

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INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR