



The amounts are expressed in euros

<b>Date of Constitution</b>	05/07/2006	<b>Managers</b>	Merrill Lynch, Santander
<b>Issue Date</b>	05/07/2006	<b>Originator / Servicer</b>	Caixa Catalunya
<b>Disbursement Date</b>	10/07/2006	<b>Swap Guarantee</b>	
<b>Management Company</b>	Gestión 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 Catalunya	<b>Register of Book Securities</b>	S.C.L.V. Espaclear
<b>Interest Swap</b>	Caixa Catalunya	<b>Depository</b>	Caixa Catalunya
<b>Subordinated Loan</b>	Caixa Catalunya	<b>Auditors</b>	Deloitte & Touche
<b>Lead Manager</b>	Caixa Catalunya, HSBC- Calyon		

**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		Date:	Final Maturity Frequency	Next	Current	Original	
SERIE A1 ES0345671004 Senior / Pass-Through		0,00€ 1.600	100.000,00€ 1.600	Floating EURIB.3M+0,02%	- % Date: 24-10-2008	- 24-10-2008	- -	Aaa AAA	Aaa AAA	
		0,00€	160.000.000,00€	24-1/4/7/10	Interests: -	24-1/4/7/10		AAA	AAA	
SERIE A2 ES0345671012 Senior / Pass-Through		83.069,33€ 7.334	100.000,00€ 7.334	Floating EURIB.3M+0,14%	5,101% Date: 24-10-2008	24-10-2039 24-10-2008		Aaa AAA	Aaa AAA	
	83,07%	609.230.466,22€	733.400.000,00€	24-1/4/7/10	Interests: 1082,88 €	24-1/4/7/10		AAA	AAA	
SERIE A3 ES0345671020 Senior / Pass-Through		100.000,00€ 3.000	100.000,00€ 3.000	Floating EURIB.3M+0,15%	5,111% Date: 24-10-2008	24-10-2039 To be determined		Aaa AAA	Aaa AAA	
	100,00%	300.000.000,00€	300.000.000,00€	24-1/4/7/10	Interests: 1306,14 €	24-1/4/7/10		AAA	AAA	
SERIE A4 ES0345671038 Senior / Pass-Through		100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,10%	5,061% Date: 24-10-2008	24-04-2012 To be determined		Aaa AAA	Aaa AAA	
	100,00%	200.000.000,00€	200.000.000,00€	24-1/4/7/10	Interests: 1293,37 €	24-1/4/7/10		AAA	AAA	
SERIE B ES0345671046 Mezzanine / Pass-Through		100.000,00€ 548	100.000,00€ 548	Floating EURIB.3M+0,30%	5,261% Date: 24-10-2008	24-10-2039 To be determined		Aa2 A	Aa2 A	
	100,00%	54.800.000,00€	54.800.000,00€	24-1/4/7/10	Interests: 1344,48 €	24-1/4/7/10		A	A	
SERIE C ES0345671053 Subordinated / Pass-Through		100.000,00€ 518	100.000,00€ 518	Floating EURIB.3M+0,60%	5,561% Date: 24-10-2008	24-10-2039 To be determined		Baa2 BBB	Baa2 BBB	
	100,00%	51.800.000,00€	51.800.000,00€	24-1/4/7/10	Interests: 1421,14 €	24-1/4/7/10		BBB	BBB	
SERIE D ES0345671061 Equity / Due to cash Reserve reduction		100.000,00€ 255	100.000,00€ 255	Floating EURIB.3M+4,50%	9,461% Date: 24-10-2008	24-10-2039 To be determined		Caa CCC-	Caa CCC-	
	100,00%	25.500.000,00€	25.500.000,00€	24-1/4/7/10	Interests: 2417,81 €	24-1/4/7/10		CCC	CCC	
<b>Totals</b>		<b>1.241.330.466,22€</b>	<b>1.525.500.000,00€</b>							

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

Option (1)	% monthly constant % annual constant	0.4723%	0.5844%	0.6023%	0.6990%
		5.5225%	6.7912%	6.9934%	8.0728%
SERIE A1 ISIN: ES0345671004	With Option Redemption	Average life (years)	-	-	-
	Final maturity	-	-	-	-
	Without Option Redemption	Average life (years)	-	-	-
	Final maturity	-	-	-	-
SERIE A2 ISIN: ES0345671012	With Option Redemption	Average life (years)	11.74	10.33	10.13
	Final maturity	24/04/2027	24/10/2025	24/07/2025	24/07/2024
	Without Option Redemption	Average life (years)	12.33	11.00	10.82
	Final maturity	24/04/2036	24/04/2036	24/04/2036	24/04/2036
SERIE A3 ISIN: ES0345671020	With Option Redemption	Average life (years)	8.58	8.30	8.28
	Final maturity	24/01/2021	24/10/2020	24/10/2020	24/10/2020
	Without Option Redemption	Average life (years)	8.58	8.30	8.28
	Final maturity	24/01/2021	24/10/2020	24/10/2020	24/10/2020
SERIE A4 ISIN: ES0345671038	With Option Redemption	Average life (years)	5.85	5.85	5.85
	Final maturity	24/04/2012	24/04/2012	24/04/2012	24/04/2012
	Without Option Redemption	Average life (years)	5.85	5.85	5.85
	Final maturity	24/04/2012	24/04/2012	24/04/2012	24/04/2012
SERIE B ISIN: ES0345671046	With Option Redemption	Average life (years)	14.70	13.52	13.24
	Final maturity	24/04/2027	24/10/2025	24/07/2025	24/07/2024
	Without Option Redemption	Average life (years)	15.39	14.31	14.03
	Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039



SERIE C	With Option Redemption	Average life (years)	14.70	13.52	13.24	12.40
		Final maturity	24/04/2027	24/10/2025	24/07/2025	24/07/2024
ISIN: ES0345671053	Without Option Redemption	Average life (years)	15.39	14.31	14.03	13.23
		Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039
SERIE D	With Option Redemption	Average life (years)	8.78	8.70	8.69	8.63
		Final maturity	24/04/2027	24/10/2025	24/07/2025	24/07/2024
ISIN: ES0345671061	Without Option Redemption	Average life (years)	8.78	8.70	8.69	8.63
		Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039

Hipotesis WAL5 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
<b>Count Principal</b>		
Number	9.277	11.370
Outstanding Balance	1.181.757.956,36 €	1.500.001.310,05 €
Average Loan	127.123,80 €	131.906,46 €
Minimum	1.089,95 €	15.076,16 €
Maximum	808.872,32 €	842.481,92 €
<b>Interest</b>		
Weighted Average	5,7147%	3,6313%
Minimum	4,8490%	2,4500%
Maximum	7,3610%	5,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	297,61	322,39
Minimum	2,00	28,91
Maximum	328,97	355,88
<b>Index (Distribution)</b>		
Tipo Activo CECA	0,02%	0,03%
Euribor 1 año	57,51%	58,12%
Préstamos Hipotecarios Cajas	0,51%	0,56%
Mibor 1 Año	0,17%	0,19%
Préstamos Hipotecarios Cajas TAE	41,79%	41,11%

### PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Morgality (SMM)	0,4723%	0,6023%	0,6289%	0,5844%	0,6990%
Annual Equivalent (CPR)	5,5225%	6,9934%	7,2916%	6,7912%	8,0728%

### GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,49	70,58
Madrid	12,69	11,72
Comunidad Valenciana	7,53	7,65
Baleares	0,43	0,45
Aragón	1,36	1,39
Andalucía	1,74	1,81
Murcia	3,05	2,70
Navarra	0,45	0,42
Rest of Autonomous Regions	3,26	3,28

### 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	422	82.049,39 €	144.652,45 €	226.701,84 €	60.975.824,85 €	61.057.874,24 €	54,65%	76,4138%
From 1 to 2 months	170	69.371,40 €	185.609,42 €	254.980,82 €	25.201.405,41 €	25.270.776,81 €	22,62%	78,5156%
From 2 to 3 months	84	54.485,07 €	159.987,97 €	214.473,04 €	13.579.495,25 €	13.633.980,32 €	12,20%	85,3658%
From 3 to 6 months	68	69.849,01 €	225.768,49 €	295.617,50 €	10.785.594,96 €	10.855.443,97 €	9,72%	87,4261%
From 6 to 12 months	5	6.752,24 €	21.537,64 €	28.289,88 €	742.375,45 €	749.127,69 €	0,67%	91,8772%
From 12 months to 2 years	1	3.355,34 €	8.072,83 €	11.428,17 €	146.596,79 €	149.952,13 €	0,13%	79,7381%
<b>Totals</b>	<b>750</b>	<b>285.862,45 €</b>	<b>745.628,80 €</b>	<b>1.031.491,25 €</b>	<b>111.431.292,71 €</b>	<b>111.717.155,16 €</b>	<b>100,00%</b>	<b>78,9843%</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	26	561,30 €	1.321,49 €	1.882,79 €	4.156.044,28 €	4.156.605,58 €	15,45%	71,7277%
From 1 to 2 months	1	231,92 €	19,81 €	251,73 €	72.257,56 €	72.489,48 €	0,27%	87,8876%
From 2 to 3 months	4	1.688,34 €	3.233,33 €	4.921,67 €	368.629,79 €	370.318,13 €	1,38%	74,5637%
From 3 to 6 months	9	4.971,62 €	15.689,24 €	20.660,86 €	1.637.754,77 €	1.642.726,39 €	6,11%	92,4706%
From 6 to 12 months	82	123.454,42 €	352.174,26 €	475.628,68 €	13.303.828,09 €	13.427.282,51 €	49,92%	92,1672%
From 12 months to 2 years	44	64.002,04 €	172.478,06 €	236.480,10 €	7.165.491,09 €	7.229.493,13 €	26,88%	89,8970%
<b>Totals</b>	<b>166</b>	<b>194.909,64 €</b>	<b>544.916,19 €</b>	<b>739.825,83 €</b>	<b>26.704.005,58 €</b>	<b>26.898.915,22 €</b>	<b>100,00%</b>	<b>87,5176%</b>

(1) Valuation exclusively for mortgage participations.



**CREDIT ENHANCEMENT**

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A1	0,00%	0,00€	0,00%	10,49%	160.000.000,00€	8,81%
SERIE A2	49,08%	609.230.466,22€	10,87%	48,08%	733.400.000,00€	8,81%
SERIE A3	24,17%	300.000.000,00€	10,87%	19,67%	300.000.000,00€	8,81%
SERIE A4	16,11%	200.000.000,00€	10,87%	13,11%	200.000.000,00€	8,81%
SERIE B	4,41%	54.800.000,00€	6,36%	3,59%	54.800.000,00€	5,15%
SERIE C	4,17%	51.800.000,00€	2,10%	3,40%	51.800.000,00€	1,70%
SERIE D	2,05%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
<b>Totals</b>		<b>1.241.330.466,22 €</b>			<b>1.525.500.000,00 €</b>	
<b>Reserve Funds</b>	2,05%	25.500.000,00€		1,67%	25.500.000,00€	

**OTHER FINANCIAL OPERATIONS (Current)**

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	57.661.582,59 €	4,96%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal Withholding Account	12.564.611,07 €	4,96%
Treasury account – IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	101.000.000,00 €	0,00%
<b>Liabilities</b>		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	4,96%
Amount of the Liquidity Line	0,00 €	0,00%
Generalitat Guarantee	0,00 €	0,00%

**OTHER INFORMATION**

	Current	At Issue Date
Cumulative outstanding losses	0,00€	0,00 €
Cumulative outstanding Write-Off	2.301.745,31 €	0,00 €
Cumulative outstanding Write-Off recovery	115.599,89 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	3,2708%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	76,7865%	78,9781%

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	71.650.969,23 €
Interest	1.457.726,72 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	6,1864%

**INTERESTS SWAP**

	Notional Principal	Interest
<b>Swap</b>		
Receiving	To be determined	5,773697%
Paying	To be determined	To be determined

**ACQUISITION ADDITIONAL CREDIT RIGHTS**

Last acquisition

Date	
Number of additional credit rights	0
Principal of additional credit rights	

Acumulative acquisition

Number of additional credit rights	0
Principal of additional 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

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 RESPONSABILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**