



The amounts are expressed in euros

Date of Constitution	05/07/2006	Managers	Merrill Lynch, Santander
Issue Date	05/07/2006	Originator / Servicer	Caixa Catalunya
Disbursement Date	10/07/2006	Swap Guarantee	
Management Company	Gestión de Activos Titulizados, SGFT, SA	Paying Agent	Caixa d' Estalvis de Catalunya
Administrator	Caixa Catalunya	Secondary Market	AIAF
Guaranteed Interest C.	Caixa Catalunya	Register of Book Securities	S.C.L.V. Espaclear
Interest Swap	Caixa Catalunya	Depository	Caixa Catalunya
Subordinated Loan	Caixa Catalunya	Auditors	Deloitte & Touche
Lead Manager	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: 91 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
SERIE A1 ES0345671004 Senior / Pass-Through	0,00%	0,00€ 1.600	100.000,00€ 1.600	Floating EURIB.3M+0,02%	- % Date: 25-01-2010	-	-	Aaa AAA	Aaa AAA
SERIE A2 ES0345671012 Senior / Pass-Through	55,20%	55.200,71€ 7.334	100.000,00€ 7.334	Floating EURIB.3M+0,14%	0,873% Date: 25-01-2010	24-10-2039	25-01-2010	Aaa AAA	Aaa AAA
SERIE A3 ES0345671020 Senior / Pass-Through	94,78%	94.779,57€ 3.000	100.000,00€ 3.000	Floating EURIB.3M+0,15%	0,883% Date: 25-01-2010	24-10-2039	To be determined	Aaa AAA	Aaa AAA
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,10%	0,833% Date: 25-01-2010	24-04-2012	To be determined	Aaa AAA	Aaa AAA
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€ 548	100.000,00€ 548	Floating EURIB.3M+0,30%	1,033% Date: 25-01-2010	24-10-2039	To be determined	Aa2 A	Aa2 A
SERIE C ES0345671053 Subordinated / Pass-Through	100,00%	100.000,00€ 518	100.000,00€ 518	Floating EURIB.3M+0,60%	1,333% Date: 25-01-2010	24-10-2039	To be determined	Baa2 BBB	Baa2 BBB
SERIE D ES0345671061 Equity / Due to cash Reserve	100,00%	100.000,00€ 255	100.000,00€ 255	Floating EURIB.3M+4,50%	5,233% Date: 25-01-2010	24-10-2039	To be determined	Caa CCC-	Caa CCC-
Totals		1.021.280.717,14€	1.525.500.000,00€						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	7.542	11.370
Outstanding Balance	895.235.900,47 €	1.500.001.310,05 €
Average Loan	118.387,28 €	131.906,46 €
Minimum	15,32 €	15.076,16 €
Maximum	792.408,50 €	842.481,92 €
Interest		
Weighted Average	3,6697%	3,6313%
Minimum	1,7110%	2,4500%
Maximum	7,2770%	5,5000%
Remaining Maturity (Months)		
Weighted Average	280,83	322,39
Minimum	1,02	28,91
Maximum	314,97	355,88
Index (Distribution)		
Tipo Activo CECA	0,03%	0,03%
Euribor 1 año	61,14%	58,12%
Préstamos Hipotecarios Cajas	0,59%	0,56%
Mibor 1 Año	0,20%	0,19%
Préstamos Hipotecarios Cajas TAE	38,05%	41,11%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	0,4583%	1,0242%	1,0400%	1,4676%	0,8953%
Annual Equivalent (CPR)	5,3628%	11,6208%	11,7899%	16,2569%	10,2303%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	69,70	70,58
Madrid	12,65	11,72
Comunidad Valenciana	7,45	7,65
Baleares	0,41	0,45
Aragón	1,32	1,39
Andalucía	2,02	1,81
Murcia	2,36	2,70
Navarra	0,41	0,42
Rest of Autonomous Regions	3,68	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	271	60.142,29 €	67.057,39 €	127.199,68 €	37.625.361,92 €	37.685.504,21 €	53,09%	72,7695%
From 1 to 2 months	147	71.885,51 €	121.395,13 €	193.280,64 €	19.574.971,14 €	19.646.856,65 €	27,68%	73,5397%
From 2 to 3 months	72	55.023,40 €	112.175,14 €	167.198,54 €	10.213.743,95 €	10.268.767,35 €	14,47%	81,5769%
From 3 to 6 months	24	21.697,40 €	54.938,63 €	76.636,03 €	3.366.514,95 €	3.388.212,35 €	4,77%	87,2913%
Totals	514	208.748,60 €	355.566,29 €	564.314,89 €	70.780.591,96 €	70.989.340,56 €	100,00%	74,7611%

(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	%	
From 3 to 6 months	32	32.275,23 €	98.373,76 €	130.648,99 €	5.675.955,49 €	5.708.230,72 €	15,03%	76,8104%
From 6 to 12 months	114	96.381,80 €	361.757,65 €	458.139,45 €	18.214.143,70 €	18.310.525,50 €	48,21%	83,7154%
From 12 months to 2 years	84	68.726,69 €	242.215,21 €	310.941,90 €	13.889.707,68 €	13.958.434,37 €	36,75%	89,0944%
Totals	230	197.383,72 €	702.346,62 €	899.730,34 €	37.779.806,87 €	37.977.190,59 €	100,00%	84,4476%

(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	39,64%	404.842.007,14€	11,04%	48,08%	733.400.000,00€	8,81%
SERIE A3	27,84%	284.338.710,00€	11,04%	19,67%	300.000.000,00€	8,81%
SERIE A4	19,58%	200.000.000,00€	11,04%	13,11%	200.000.000,00€	8,81%
SERIE B	5,37%	54.800.000,00€	5,65%	3,59%	54.800.000,00€	5,15%
SERIE C	5,07%	51.800.000,00€	0,55%	3,40%	51.800.000,00€	1,70%
SERIE D	2,50%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
Totals		1.021.280.717,14 €			1.525.500.000,00 €	
Reserve Funds	0,54%	5.547.817,29€		1,67%	25.500.000,00€	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	39.955.404,10 €	0,73%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	75.000.000,00 €	0,73%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	101.000.000,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	0,73%
Amount of the Liquidity Line	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Cumulative outstanding losses	6.466.309,41€	0,00 €
Cumulative outstanding Write-Off	63.234.588,58 €	0,00 €
	37.013.761,08 €	0,00 €
Principal Outstanding With arrears>90 days / Principal Outstanding	4,6206%	0,0000%
Weighted Average of LTV Distribution ⁽¹⁾	73,6043%	78,9781%
Endowment Shortfall amortization or bonds	0,00 €	0,00 €

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	84.715.387,68 €
Interest	2.515.500,53 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	9,7439%

INTERESTS SWAP

	Notional Principal	Interest
Swap		
Receiving	To be determined	1,550556%
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.
Official Register: Comisión Nacional del Mercado de Valores

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INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR