



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<br>ISIN Code<br>Priority/Type Redemp.                | Principal Outstanding (Unit/Bonds/Total) |                          |                          | Coupon Type<br>Frequency   | Current Coupon<br>Accrued period:<br>91 days<br>Base: A/360 | Redemption                  |      | Moody's / S & P / Fitch<br>Ibca |             |
|--|--|--------------------------|--------------------------|----------------------------|---|-----------------------------|------|---------------------------------|-------------|
|  | Current<br>Factor                        | Current                  | Original                 |                            |   | Final Maturity<br>Frequency | Next | Current                         | Original    |
| SERIE A1<br>ES0345671004<br>Senior / Pass-Through          |  | 0,00€<br>1.600           | 100.000,00€<br>1.600     | Floating<br>EURIB.3M+0,02% | - %<br>Date: 26-04-2010                                     | -                           |      | Aaa<br>AAA                      | Aaa<br>AAA  |
| SERIE A2<br>ES0345671012<br>Senior / Pass-Through          |  | 52.856,65€<br>7.334      | 100.000,00€<br>7.334     | Floating<br>EURIB.3M+0,14% | 0,812%<br>Date: 26-04-2010                                  | 24-10-2039                  |      | Aa2<br>AAA                      | Aaa<br>AAA  |
| SERIE A3<br>ES0345671020<br>Senior / Pass-Through          |  | 89.049,13€<br>3.000      | 100.000,00€<br>3.000     | Floating<br>EURIB.3M+0,15% | 0,822%<br>Date: 26-04-2010                                  | 24-10-2039                  |      | Aaa<br>AAA                      | Aaa<br>AAA  |
| SERIE A4<br>ES0345671038<br>Senior / Pass-Through          |  | 267.147.390,00€<br>2.000 | 300.000.000,00€<br>2.000 | Floating<br>EURIB.3M+0,10% | 0,772%<br>Date: 26-04-2010                                  | 24-04-2012                  |      | Aaa<br>AAA                      | Aaa<br>AAA  |
| SERIE B<br>ES0345671046<br>Mezzanine / Pass-Through        |  | 100.000,00€<br>548       | 100.000,00€<br>548       | Floating<br>EURIB.3M+0,30% | 0,972%<br>Date: 26-04-2010                                  | 24-10-2039                  |      | Ba1<br>A                        | Aa2<br>A    |
| SERIE C<br>ES0345671053<br>Subordinated / Pass-Through     |  | 100.000,00€<br>518       | 100.000,00€<br>518       | Floating<br>EURIB.3M+0,60% | 1,272%<br>Date: 26-04-2010                                  | 24-10-2039                  |      | Ca<br>BBB                       | Baa2<br>BBB |
| SERIE D<br>ES0345671061<br>Due to cash<br>Equity / Reserve |  | 100.000,00€<br>255       | 100.000,00€<br>255       | Floating<br>EURIB.3M+4,50% | 5,172%<br>Date: 26-04-2010                                  | 24-10-2039                  |      | C<br>D                          | Caa<br>CCC- |
| <b>Totals</b>  |  | <b>986.898.061,10€</b>   | <b>1.525.500.000,00€</b> |                            |   |                             |      |                                 |             |

**COLLATERAL: TYPE OF GROUPED ASSETS**

| General                            | Pool of Mortgage Loans (Floating Rate) |                    |
|------------------------------------|--|--------------------|
|                                    | Current                                | Constitution Date  |
| <b>Count Principal</b>             |  |                    |
| Number                             | 7.338                                  | 11.370             |
| Outstanding Balance                | 857.369.690,68 €                       | 1.500.001.310,05 € |
| Average Loan                       | 116.485,50 €                           | 131.906,46 €       |
| Minimum                            | 15,35 €                                | 15.076,16 €        |
| Maximum                            | 787.983,57 €                           | 842.481,92 €       |
| <b>Interest</b>                    |  |                    |
| Weighted Average                   | 2,9961%                                | 3,6313%            |
| Minimum                            | 1,2810%                                | 2,4500%            |
| Maximum                            | 6,4230%                                | 5,5000%            |
| <b>Remaining Maturity (Months)</b> |  |                    |
| Weighted Average                   | 277,55                                 | 322,39             |
| Minimum                            | 1,02                                   | 28,91              |
| Maximum                            | 312,02                                 | 355,88             |
| <b>Index (Distribution)</b>        |  |                    |
| Tipo Activo CECA                   | 0,03%                                  | 0,03%              |
| Euribor 1 año                      | 61,79%                                 | 58,12%             |
| Préstamos Hipotecarios Cajas       | 0,58%                                  | 0,56%              |
| Mibor 1 Año                        | 0,20%                                  | 0,19%              |
| Préstamos Hipotecarios Cajas TAE   | 37,40%                                 | 41,11%             |

**PREPAYMENTS**

|                                | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|--------------------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly Mortality (SMM) | 0,1726%       | 0,7390%       | 1,0306%       | 1,2844%        | 0,8995%    |
| Annual Equivalent (CPR)        | 2,0517%       | 8,5161%       | 11,6895%      | 14,3693%       | 10,2760%   |

**GEOGRAPHIC DISTRIBUTION**

|                            | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya                  | 70,04   | 70,58             |
| Madrid                     | 12,38   | 11,72             |
| Comunidad Valenciana       | 7,30    | 7,65              |
| Baleares                   | 0,43    | 0,45              |
| Aragón                     | 1,29    | 1,39              |
| Andalucía                  | 2,08    | 1,81              |
| Murcia                     | 2,32    | 2,70              |
| Navarra                    | 0,42    | 0,42              |
| Rest of Autonomous Regions | 3,74    | 3,28              |



**CURRENT DELINQUENCY**

| Aging              | Number Mortgage Participations | Mature Debt         |                     |                     | Remaining Debt to Mature | Total Debt             |                | % Loan to Value <sup>(1)</sup> |
|--------------------|--------------------------------|---------------------|---------------------|---------------------|--------------------------|------------------------|----------------|--------------------------------|
|                    |                                | Principal           | Interest and Others | Totals              |                          | Principal              | %              |                                |
| Up to 30 days      | 252                            | 60.517,92 €         | 41.328,29 €         | 101.846,21 €        | 33.048.905,66 €          | 33.109.423,58 €        | 49,36%         | 70,0437%                       |
| From 1 to 2 months | 140                            | 85.854,64 €         | 90.561,10 €         | 176.415,74 €        | 19.371.213,38 €          | 19.457.068,02 €        | 29,01%         | 74,0263%                       |
| From 2 to 3 months | 74                             | 66.322,46 €         | 86.141,04 €         | 152.463,50 €        | 9.845.909,29 €           | 9.912.231,75 €         | 14,78%         | 70,8331%                       |
| From 3 to 6 months | 31                             | 36.323,29 €         | 60.973,52 €         | 97.296,81 €         | 4.560.203,44 €           | 4.596.526,73 €         | 6,85%          | 66,7395%                       |
| <b>Totals</b>      | <b>497</b>                     | <b>249.018,31 €</b> | <b>279.003,95 €</b> | <b>528.022,26 €</b> | <b>66.826.231,77 €</b>   | <b>67.075.250,08 €</b> | <b>100,00%</b> | <b>71,0270%</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 <sup>(1)</sup> |
|---------------------------|--------------------------------|---------------------|---------------------|---------------------|--------------------------|------------------------|----------------|--------------------------------|
|                           |                                | Principal           | Interest and Others | Totals              |                          | Principal              | %              |                                |
| From 3 to 6 months        | 25                             | 18.456,52 €         | 58.564,26 €         | 77.020,78 €         | 2.838.289,00 €           | 2.856.745,52 €         | 8,16%          | 66,1159%                       |
| From 6 to 12 months       | 108                            | 86.414,57 €         | 318.626,52 €        | 405.041,09 €        | 15.319.089,32 €          | 15.405.503,89 €        | 44,02%         | 76,1982%                       |
| From 12 months to 2 years | 108                            | 84.175,64 €         | 367.583,80 €        | 451.759,44 €        | 16.650.654,64 €          | 16.734.830,28 €        | 47,82%         | 85,9037%                       |
| <b>Totals</b>             | <b>241</b>                     | <b>189.046,73 €</b> | <b>744.774,58 €</b> | <b>933.821,31 €</b> | <b>34.808.032,96 €</b>   | <b>34.997.079,69 €</b> | <b>100,00%</b> | <b>79,5076%</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             | 39,28%  | 387.650.671,10€         | 11,50% | 48,08%        | 733.400.000,00€           | 8,81% |
| SERIE A3             | 27,07%  | 267.147.390,00€         | 11,50% | 19,67%        | 300.000.000,00€           | 8,81% |
| SERIE A4             | 20,27%  | 200.000.000,00€         | 11,50% | 13,11%        | 200.000.000,00€           | 8,81% |
| SERIE B              | 5,55%   | 54.800.000,00€          | 5,91%  | 3,59%         | 54.800.000,00€            | 5,15% |
| SERIE C              | 5,25%   | 51.800.000,00€          | 0,63%  | 3,40%         | 51.800.000,00€            | 1,70% |
| SERIE D              | 2,58%   | 25.500.000,00€          | 0,00%  | 1,67%         | 25.500.000,00€            | 0,00% |
| <b>Totals</b>        |         | <b>986.898.061,10 €</b> |        |               | <b>1.525.500.000,00 €</b> |       |
| <b>Reserve Funds</b> | 0,62%   | 6.139.763,92€           |        | 1,67%         | 25.500.000,00€            |       |

**OTHER FINANCIAL OPERATIONS (Current)**

|   | Balance          | Interest |
|---|------------------|----------|
| <b>Assets</b>                             |                  |          |
| <b>Guaranteed Interest C.</b>             | 25.254.100,82 €  | 0,67%    |
| <b>Treasury account (Paying Ag)</b>       | 0,00 €           | 0,00%    |
| <b>Repayment account</b>                  | 0,00 €           | 0,00%    |
| <b>Principal WithHolding Account</b>      | 87.544.428,48 €  | 0,67%    |
| <b>Treasury account - IRS Collateral</b>  | 0,00 €           | 0,00%    |
| <b>Liquidity Line (Limit)</b>             | 101.000.000,00 € | 0,00%    |
| <b>Liabilities</b>                        |                  |          |
| <b>Subordinated Loan</b>                  | 0,00 €           | 0,00%    |
| <b>Loan Contract for Initial Expenses</b> | 423.605,88 €     | 0,67%    |
| <b>Amount of the Liquidity Line</b>       | 0,00 €           | 0,00%    |
| <b>Generalitat Guarantee</b>              | 0,00 €           |          |

**OTHER INFORMATION**

|  | Current          | At Issue Date |
|--|------------------|---------------|
| <b>Losses of property accumulated by activation</b>                          | 7.873.353,21 €   | 0,00 €        |
| <b>Cumulative outstanding Write-Off</b>                                      | 100.074.853,32 € | 0,00 €        |
| <b>Cumulative outstanding Write-Off recovery</b>                             | 68.491.998,01 €  | 0,00 €        |
| <b>Principal Outstanding With arrears&gt;90 days / Principal Outstanding</b> | 4,6180%          | 0,0000%       |
| <b>Weighted Average of LTV Distribution <sup>(1)</sup></b>                   | 72,9088%         | 78,9781%      |
| <b>Endowment Shortfall amortization or bonds</b>                             | 0,00 €           | 0,00 €        |

**"FORBEARANCE PERIOD" INFORMATION**

|   |                 |
|---|-----------------|
| <b>Principal Outstanding of Forbearance Period</b>            | 46.760.236,81 € |
| <b>Interest</b>   | 920.572,34 €    |
| <b>Ratio: (Outstanding FP + Interest) / Total Outstanding</b> | 5,5613%         |

**INTERESTS SWAP**

|                  | Notional Principal | Interest         |
|------------------|--------------------|------------------|
| <b>Swap</b>      |                    |                  |
| <b>Receiving</b> | To be determined   | 1,490362%        |
| <b>Paying</b>    | To be determined   | To be determined |

**ACQUISITION ADDITIONAL CREDIT RIGHTS**

**Last acquisition**

|  |   |
|--|---|
| <b>Date</b>                                  |   |
| <b>Number of additional credit rights</b>    | 0 |
| <b>Principal of additional credit rights</b> |   |

**Acumulative acquisition**

|  |   |
|--|---|
| <b>Number of additional credit rights</b>    | 0 |
| <b>Principal of additional credit rights</b> |   |

**Next acquisition**

**The last expected maturity date of the credit rights**



**ADDITIONAL INFORMATION:**

Management Company: Gestión de Activos Titulizados, SGFT, S.A. Pol.Mas Mateu, c/Roure 6-8 08820 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](http://www.gat.sgft.info)  
Official Register: Comisión Nacional del Mercado de Valores Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSIBILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**