



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 Estalvis i Pensions de Barcelona	<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: 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€	100.000,00€	Floating EURIB.3M+0,02%	- % Date: 26-04-2010	-	-	Aaa	Aaa
SERIE A2 ES0345671012 Senior / Pass-Through	52,86%	52.856,65€	100.000,00€	Floating EURIB.3M+0,14%	0,812% Date: 26-04-2010	24-10-2039	24-10-2039	Aa2	Aaa
SERIE A3 ES0345671020 Senior / Pass-Through	89,05%	89.049,13€	100.000,00€	Floating EURIB.3M+0,15%	0,822% Date: 26-04-2010	24-10-2039	24-10-2039	Aaa	Aaa
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€	100.000,00€	Floating EURIB.3M+0,10%	0,772% Date: 26-04-2010	24-04-2012	24-04-2012	Aaa	Aaa
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€	100.000,00€	Floating EURIB.3M+0,30%	0,972% Date: 26-04-2010	24-10-2039	24-10-2039	Ba1	Aa2
SERIE C ES0345671053 Subordinated / Pass-Through	100,00%	100.000,00€	100.000,00€	Floating EURIB.3M+0,60%	1,272% Date: 26-04-2010	24-10-2039	24-10-2039	Ca	Baa2
SERIE D ES0345671061 Due to cash Equity / Reserve	100,00%	255	255	Floating EURIB.3M+4,50%	5,172% Date: 26-04-2010	24-10-2039	24-10-2039	C	Caa
<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	7.244	11.370
Outstanding Balance	845.221.263,71 €	1.500.001.310,05 €
Average Loan	116.322,39 €	131.906,46 €
Minimum	15,35 €	15.076,16 €
Maximum	786.015,51 €	842.481,92 €
<b>Interest</b>		
Weighted Average	2,8841%	3,6313%
Minimum	1,2810%	2,4500%
Maximum	6,4230%	5,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	276,47	322,39
Minimum	2,99	28,91
Maximum	311,00	355,88
<b>Index (Distribution)</b>		
Tipo Activo CECA	0,03%	0,03%
Euribor 1 año	62,01%	58,12%
Préstamos Hipotecarios Cajas	0,59%	0,56%
Mibor 1 Año	0,20%	0,19%
Préstamos Hipotecarios Cajas TAE	37,17%	41,11%

**PREPAYMENTS**

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Morgality (SMM)	0,2042%	0,6287%	0,9283%	1,0923%	0,8850%
Annual Equivalent (CPR)	2,4236%	7,2887%	10,5884%	12,3478%	10,1181%

**GEOGRAPHIC DISTRIBUTION**

	Current	Constitution Date
Catalunya	70,20	70,58
Madrid	12,25	11,72
Comunidad Valenciana	7,26	7,65
Baleares	0,43	0,45
Aragón	1,30	1,39
Andalucía	2,07	1,81
Murcia	2,28	2,70
Navarra	0,43	0,42
Rest of Autonomous Regions	3,78	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	215	59.796,99 €	37.413,40 €	97.210,39 €	28.415.140,20 €	28.474.937,19 €	51,31%	70,5325%
From 1 to 2 months	110	67.400,66 €	65.018,94 €	132.419,60 €	14.655.071,34 €	14.722.472,00 €	26,53%	69,3350%
From 2 to 3 months	71	65.552,02 €	75.758,37 €	141.310,39 €	9.856.611,89 €	9.922.163,91 €	17,88%	70,2174%
From 3 to 6 months	18	18.104,03 €	33.155,64 €	51.259,67 €	2.360.220,95 €	2.378.324,98 €	4,29%	71,0815%
<b>Totals</b>	<b>414</b>	<b>210.853,70 €</b>	<b>211.346,35 €</b>	<b>422.200,05 €</b>	<b>55.287.044,38 €</b>	<b>55.497.898,08 €</b>	<b>100,00%</b>	<b>70,1777%</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	27	29.735,85 €	53.953,23 €	83.689,08 €	4.441.034,77 €	4.470.770,62 €	13,25%	84,6443%
From 6 to 12 months	80	72.431,84 €	229.088,72 €	301.520,56 €	12.482.051,51 €	12.554.483,35 €	37,21%	85,9541%
From 12 months to 2 years	105	84.264,34 €	335.376,74 €	419.641,08 €	16.626.787,99 €	16.711.052,33 €	49,53%	85,9762%
<b>Totals</b>	<b>212</b>	<b>186.432,03 €</b>	<b>618.418,69 €</b>	<b>804.850,72 €</b>	<b>33.549.874,27 €</b>	<b>33.736.306,30 €</b>	<b>100,00%</b>	<b>85,7902%</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>Theoretical Reserve Funds</b>	2,58%	25.500.000,00€		1,67%	25.500.000,00€	
<b>Hung Reserve Funds</b>	0,62%	6.139.763,92€		1,67%	25.500.000,00€	

**OTHER INFORMATION**

	Current	At Issue Date
Losses of property accumulated by activation	7.966.377,21€	0,00 €
Cumulative outstanding Write-Off	102.838.391,52 €	0,00 €
Cumulative outstanding Write-Off recovery	68.943.347,75 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	4,2728%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	72,6851%	78,9781%
Endowment Shortfall amortization or bonds	0,00 €	0,00 €

**OTHER FINANCIAL OPERATIONS (Current)**

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	36.612.538,82 €	0,67%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	87.500.000,00 €	0,67%
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 €	0,67%
Amount of the Liquidity Line	0,00 €	0,00%
Generalitat Guarantee	0,00 €	

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	46.024.080,48 €
Interest	777.260,52 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	5,5372%

**INTERESTS SWAP**

	Notional Principal	Interest
<b>Swap</b>		
Receiving	To be determined	1,4904%
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. Pol.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](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**