



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	Gestion de Activos Titulizados, SGFT, SA	Paying Agent	Caixa d'Estalvis de Catalunya
Administrator	Caixa Catalunya	Secondary Market	AIAF
Guaranteed Interest C.	Caixa d'Estalvis i Pensions de Barcelona	Register of Book Securities	S.C.L.V. Espaclear
Interest Swap	CECA	Depository	Caixa Catalunya
Subordinated Loan	Caixa Catalunya	Auditors	Deloitte & Touche
Lead Manager	Caixa Catalunya, HSBC- Calyon		

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 91 days Base: A/ 360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A1 ES0345671004 Senior / Pass-Through	- %	0,00€ 1.600	100.000,00€ 1.600	Floating EURIB.3M+0,02%	- % Date: 26-07-2010	-		Aaa AAA	Aaa AAA
		0,00€	160.000.000,00€	26-1/4/7/10	Interests: -	26-1/4/7/10		AAA	AAA
SERIE A2 ES0345671012 Senior / Pass-Through	51,38%	51.382,92€ 7.334	100.000,00€ 7.334	Floating EURIB.3M+0,14%	0,784% Date: 26-07-2010	24-10-2039		Aa2 AAA	Aaa AAA
		376.842.335,28€	733.400.000,00€	26-1/4/7/10	Interests: 101,83 €	26-1/4/7/10		AA	AAA
SERIE A3 ES0345671020 Senior / Pass-Through	85,45%	85.446,34€ 3.000	100.000,00€ 3.000	Floating EURIB.3M+0,15%	0,794% Date: 26-07-2010	24-10-2039		Aaa AAA	Aaa AAA
		256.339.020,00€	300.000.000,00€	26-1/4/7/10	Interests: 171,50 €	26-1/4/7/10		AA	AAA
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,10%	0,744% Date: 26-07-2010	24-04-2012		Aaa AAA	Aaa AAA
		200.000.000,00€	200.000.000,00€	26-1/4/7/10	Interests: 188,07 €	26-1/4/7/10		AA	AAA
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€ 548	100.000,00€ 548	Floating EURIB.3M+0,30%	0,944% Date: 26-07-2010	24-10-2039		Ba1 A	Aa2 A
		54.800.000,00€	54.800.000,00€	26-1/4/7/10	Interests: 238,62 €	26-1/4/7/10		BBB	A
SERIE C ES0345671053 Subordinated / Pass-Through	100,00%	100.000,00€ 518	100.000,00€ 518	Floating EURIB.3M+0,60%	1,244% Date: 26-07-2010	24-10-2039		Ca BBB	Baa2 BBB
		51.800.000,00€	51.800.000,00€	26-1/4/7/10	Interests: 314,46 €	26-1/4/7/10		CCC	BBB
SERIE D ES0345671061 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 255	100.000,00€ 255	Floating EURIB.3M+4,50%	5,144% Date: 26-07-2010	24-10-2039		C D	Caa CCC-
		25.500.000,00€	25.500.000,00€	26-1/4/7/10	Interests: 1300,29 €	26-1/4/7/10		C	CCC
Totals		965.281.355,28 €	1.525.500.000,00 €						



COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	7.082	11.370
Outstanding Balance	817.578.271,29€	1.500.001.310,05€
Average Loan	115.081,13€	131.906,46€
Minimum	209,36€	15.076,16€
Maximum	780.092,81€	842.481,92€
Interest		
Weighted Average	2,6355%	3,6313%
Minimum	1,2810%	2,4500%
Maximum	6,4230%	5,5000%
Remaining Maturity (Months)		
Weighted Average	273,34	320,06
Minimum	1,02	2,89
Maximum	308,01	355,88
Index (Distribution)		
Euribor 1 año	62,49%	58,12%
Mibor 1 Año	0,20%	0,19%
Préstamos Hipotecarios Cajas	0,60%	0,56%
Préstamos Hipotecarios Cajas TAE	36,68%	41,11%
Tipo Activo CECA	0,03%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2170%	0,4048%	0,5554%	0,8378%	0,8526%
Annual Equivalent	2,5732%	4,7514%	6,4644%	9,6031%	9,7648%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,46	70,58
Madrid	12,07	11,72
Comunidad Valenciana	7,14	7,65
Baleares	0,44	0,45
Aragón	1,31	1,39
Andalucía	2,11	1,81
Murcia	2,18	2,70
Navarra	0,44	0,42
Rest of Autonomous Regions	3,85	3,28

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	194	48.053,08 €	24.033,74 €	72.086,82 €	25.068.383,42 €	25.116.436,50 €	57,01%	68,7075%
From 1 to 2 months	93	61.733,63 €	47.080,12 €	108.813,75 €	12.191.017,87 €	12.252.751,50 €	27,81%	68,0907%
From 2 to 3 months	55	52.156,54 €	43.328,34 €	95.484,88 €	6.635.547,65 €	6.687.704,19 €	15,18%	68,0440%
Totals	342	161.943,25 €	114.442,20 €	276.385,45 €	43.894.948,94 €	44.056.892,19 €	100,00%	68,4332%

(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	%	
From 3 to 6 months	25	33.107,49 €	41.366,74 €	74.474,23 €	3.843.421,61 €	3.876.529,10 €	13,52%	83,6966%
From 6 to 12 months	50	55.838,19 €	132.331,84 €	188.170,03 €	8.599.567,30 €	8.655.405,49 €	30,18%	87,3069%
From 12 to 18 months	98	85.216,52 €	355.103,48 €	440.320,00 €	16.062.838,27 €	16.148.054,79 €	56,30%	87,5718%
Totals	173	174.162,20 €	528.802,06 €	702.964,26 €	28.505.827,18 €	28.679.989,38 €	100,00%	86,9524%

(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%	10,49%	160.000.000,00€	8,81 €
SERIE A2	39,04%	376.842.335,28€	11,59%	48,08%	733.400.000,00€	8,81 €
SERIE A3	26,56%	256.339.020,00€	11,59%	19,67%	300.000.000,00€	8,81 €
SERIE A4	20,72%	200.000.000,00€	11,59%	13,11%	200.000.000,00€	8,81 €
SERIE B	5,68%	54.800.000,00€	5,76%	3,59%	54.800.000,00€	5,15 €
SERIE C	5,37%	51.800.000,00€	0,24%	3,40%	51.800.000,00€	1,70 €
SERIE D	2,64%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00 €
Totals		965.281.355,28 €			1.525.500.000,00 €	
Theoretical Reserve Funds		25.500.000,00€	2,71%		25.500.000,00€	1,70%
Hung Reserve Funds		2.293.431,37€	0,24%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	25.435.560,71 €	0,64%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	100.000.000,00 €	0,64%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	100.000.000,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	0,64%
Amount of the Liquidity Line	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio	18.658.758,24 €	0,00 €
Cumulative outstanding Write-Off	116.185.708,59 €	0,00 €
Cumulative outstanding Write-Off recovery	76.370.071,77 €	0,00 €
Endowment shortfall amortization or bonds	0,00 €	0,00 €
Principal Outstanding With Arrears>90 days / Principal Outstanding	3,5509%	0,0000%
Weighted Average of LTV Distribution⁽¹⁾	72,0062%	78,9781%

(1) Valuations exclusively for mortgage participations

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	49.984.531,16 €
Interest	720.070,47 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	6,2018%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	A Determinar	1,462900%
Paying	A Determinar	A Determinar

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.

Oficial Register: Comisión Nacional del Mercado de Valores

Polígono Mas Mateu, Roure, 6-8 08820 El Prat de Llobregat Tel. 93 484 73 36 - FAX: 93 484 73 41
info@gat-sgft.com www.gat-sgft.info

Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR