

The amounts are expressed in euros

Date of Constitution	05/07/2006	Managers	Merrill Lynch, Santander
Issue Date	05/07/2006	Originator / Servicer	CatalunyaCaixa
Disbursement Date	10/07/2006	Swap Guarantee	
Management Company	Gestion de Activos Titulizados SGFT, SA	Paying Agent	CatalunyaCaixa
Administrator	CatalunyaCaixa	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	CatalunyaCaixa
Subordinated Loan	CatalunyaCaixa	Auditors	Deloitte & Touche
Lead Manager	CatalunyaCaixa, HSBC- Calyon		

MORTGAGE 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 92 days Base: A/ 360	Redemption		Moody's / S&P / Fitch Ibca / DBRS	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A1 ES0345671004 Senior / Pass-Through	- %	0,00€ 1.600 0,00€	100.000,00€ 1.600 160.000.000,00€	Floating EURIB.3M+0,02% 26-1/4/7/10	- % Date: 26-04-2011 Interests: -	- 26-1/4/7/10		Aaa AAA AAA	Aaa AAA AAA
SERIE A2 ES0345671012 Senior / Pass-Through	49,64%	49.643,23€ 7.334 364.083.448,82€	100.000,00€ 7.334 733.400.000,00€	Floating EURIB.3M+0,14% 26-1/4/7/10	1,156% Date: 26-04-2011 Interests: 146,66 €	24-10-2039 26-1/4/7/10		Aa2 AAA AA	Aaa AAA AAA
SERIE A3 ES0345671020 Senior / Pass-Through	81,19%	81.193,38€ 3.000 243.580.140,00€	100.000,00€ 3.000 300.000.000,00€	Floating EURIB.3M+0,15% 26-1/4/7/10	1,166% Date: 26-04-2011 Interests: 241,94 €	24-10-2039 26-1/4/7/10		Aa1 AAA AA	Aaa AAA AAA
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€ 2.000 200.000.000,00€	100.000,00€ 2.000 200.000.000,00€	Floating EURIB.3M+0,10% 26-1/4/7/10	1,116% Date: 26-04-2011 Interests: 285,20 €	24-04-2012 26-1/4/7/10		Aa1 AAA AA	Aaa AAA AAA
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€ 548 54.800.000,00€	100.000,00€ 548 54.800.000,00€	Floating EURIB.3M+0,30% 26-1/4/7/10	1,316% Date: 26-04-2011 Interests: 336,31 €	24-10-2039 26-1/4/7/10		B1 CCC BBB	Aa2 A A
SERIE C ES0345671053 Subordinated / Pass-Through	100,00%	100.000,00€ 518 51.800.000,00€	100.000,00€ 518 51.800.000,00€	Floating EURIB.3M+0,60% 26-1/4/7/10	1,616% Date: 26-04-2011 Interests: 412,98 €	24-10-2039 26-1/4/7/10		Ca D CCC	Baa2 BBB BBB
SERIE D ES0345671061 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 255 25.500.000,00€	100.000,00€ 255 25.500.000,00€	Floating EURIB.3M+4,50% 26-1/4/7/10	5,516% Date: 26-04-2011 Interests: 1409,64 €	24-10-2039 26-1/4/7/10		Caa3 D C	Caa CCC- CCC
Totals		939.763.588,82 €	1.525.500.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
Count Principal		
Number	6.809	11.370
Outstanding Balance	766.763.547,47€	1.500.001.310,05€
Average Loan	112.240,94€	131.906,46€
Minimum	66,59€	15.076,16€
Maximum	766.164,49€	842.481,92€
Interest		
Weighted Average	2,5501%	3,6313%
Minimum	1,3920%	2,4500%
Maximum	6,4230%	5,5000%
Remaining Maturity (Months)		
Weighted Average	266,47	319,87
Minimum	0,92	2,89
Maximum	300,94	355,88
Index (Distribution)		
Euribor 1 año	62,80%	58,12%
Mibor 1 Año	0,20%	0,19%
Préstamos Hipotecarios Cajas	0,59%	0,56%
Préstamos Hipotecarios Cajas TAE	36,37%	41,11%
Tipo Activo CECA	0,03%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,1493%	0,2625%	0,2607%	0,3773%	0,7730%
Annual Equivalent	1,7769%	3,1054%	3,0834%	4,4343%	8,8917%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,93	70,58
Madrid	11,66	11,72
Comunidad Valenciana	7,16	7,65
Baleares	0,46	0,45
Aragón	1,27	1,39
Andalucía	2,10	1,81
Murcia	2,08	2,70
Navarra	0,46	0,42
Rest of Autonomous Regions	3,88	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	197	50.741,18 €	18.141,89 €	68.883,07 €	26.376.984,54 €	26.427.725,72 €	54,27%	68,6569%
From 1 to 2 months	90	57.387,34 €	37.146,05 €	94.533,39 €	11.614.131,42 €	11.671.518,76 €	23,97%	70,7945%
From 2 to 3 months	79	86.935,50 €	62.767,13 €	149.702,63 €	10.509.001,32 €	10.595.936,82 €	21,76%	70,3446%
Totals	366	195.064,02 €	118.055,07 €	313.119,09 €	48.500.117,28 €	48.695.181,30 €	100,00%	69,5247%

(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	%	
Up to 30 days	3	429,85 €	353,57 €	783,42 €	446.772,83 €	447.202,68 €	2,90%	67,4064%
From 2 to 3 months	1	950,64 €	224,83 €	1.175,47 €	40.274,43 €	41.225,07 €	0,27%	44,0115%
From 3 to 6 months	29	38.183,17 €	31.935,29 €	70.118,46 €	4.132.431,98 €	4.170.615,15 €	27,00%	75,9760%
From 6 to 12 months	24	38.464,99 €	36.957,37 €	75.422,36 €	3.774.102,82 €	3.812.567,81 €	24,68%	82,3084%
From 12 to 18 months	41	46.157,04 €	93.211,00 €	139.368,04 €	6.929.375,07 €	6.975.532,11 €	45,16%	91,4773%
Totals	98	124.185,69 €	162.682,06 €	286.867,75 €	15.322.957,13 €	15.447.142,82 €	100,00%	83,5025%

(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	38,74%	364.083.448,82€	11,66%	48,08%	733.400.000,00€	8,81 €
SERIE A3	25,92%	243.580.140,00€	11,66%	19,67%	300.000.000,00€	8,81 €
SERIE A4	21,28%	200.000.000,00€	11,66%	13,11%	200.000.000,00€	8,81 €
SERIE B	5,83%	54.800.000,00€	5,67%	3,59%	54.800.000,00€	5,15 €
SERIE C	5,51%	51.800.000,00€	0,00%	3,40%	51.800.000,00€	1,70 €
SERIE D	2,71%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00 €
Totals		939.763.588,82 €			1.525.500.000,00 €	
Theoretical Reserve Funds		25.500.000,00€	2,79%		25.500.000,00€	1,70%
Hung Reserve Funds		28,98€	0,00%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	1.495.488,24 €	1,02%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	137.500.000,00 €	1,02%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	62.500.000,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	1,02%
Amount of the Liquidity Line	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio	19.331.757,20 €	0,00 €
Cumulative Write-Off	136.301.663,06 €	0,00 €
Cumulative Write-Off recovery	84.986.261,65 €	0,00 €
Endowment shortfall amortization or bonds	8.133.576,34 €	0,00 €
Principal Outstanding With Arrears>90 days / Principal Outstanding	2,0146%	0,0000%
Weighted Average of LTV Distribution⁽¹⁾	70,6764%	79,0366%

(1) Valuations exclusively for mortgage participations

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	60.700.930,82 €
Interest	740.329,84 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	8,0131%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To determine	1,835567%
Paying	To determine	To determine

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.

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Official Register: Comisión Nacional del Mercado de Valores

Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR