



The amounts are expressed in euros

Date of Constitution 05/07/2006
Issue Date 05/07/2006
Disbursement Date 10/07/2006
Management Company Gestion de Activos Titulizados, SGFT, SA
Administrator Caixa Catalunya
Guaranteed Interest C. Caixa d'Estalvis i Pensions de Barcelona
Interest Swap CECA
Subordinated Loan Caixa Catalunya
Lead Manager Caixa Catalunya, HSBC- Calyon

Managers Merrill Lynch, Santander
Originator / Servicer Caixa Catalunya
Swap Guarantee
Paying Agent Caixa d'Estalvis de Catalunya
Secondary Market AIAF
Register of Book Securities S.C.L.V. Espaclear
Depository Caixa Catalunya
Auditors Deloitte & Touche

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		0,00€	100.000,00€	Floating	- %	-		Aaa	Aaa
ES0345671004	- %	1.600	1.600	EURIB.3M+0,02%	Date: 26-07-2010			AAA	AAA
Senior / Pass-Through		0,00€	160.000.000,00€	26-1/4/7/10	Interests: -	26-1/4/7/10		AAA	AAA
SERIE A2		51.382,92€	100.000,00€	Floating	0,784%	24-10-2039		Aa2	Aaa
ES0345671012	51,38%	7.334	7.334	EURIB.3M+0,14%	Date: 26-07-2010			AAA	AAA
Senior / Pass-Through		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		85.446,34€	100.000,00€	Floating	0,794%	24-10-2039		Aaa	Aaa
ES0345671020	85,45%	3.000	3.000	EURIB.3M+0,15%	Date: 26-07-2010			AAA	AAA
Senior / Pass-Through		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		100.000,00€	100.000,00€	Floating	0,744%	24-04-2012		Aaa	Aaa
ES0345671038	100,00%	2.000	2.000	EURIB.3M+0,10%	Date: 26-07-2010			AAA	AAA
Senior / Pass-Through		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		100.000,00€	100.000,00€	Floating	0,944%	24-10-2039		Ba1	Aa2
ES0345671046	100,00%	548	548	EURIB.3M+0,30%	Date: 26-07-2010			A	A
Mezzanine / Pass-Through		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		100.000,00€	100.000,00€	Floating	1,244%	24-10-2039		Ca	Baa2
ES0345671053	100,00%	518	518	EURIB.3M+0,60%	Date: 26-07-2010			BBB	BBB
Subordinated / Pass-Through		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		100.000,00€	100.000,00€	Floating	5,144%	24-10-2039		C	Caa
ES0345671061	100,00%	255	255	EURIB.3M+4,50%	Date: 26-07-2010			D	CCC-
Equity / Due to cash Reserve reduction		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 acquisitionThe 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

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INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR