HIPOCAT 10 FTA Fondo de Titulización de Activos

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 Catalunya	**Register of Book Securities**	S.C.L.V. Espaclear
Interest Swap	Caixa Catalunya	**Depositary**	Caixa Catalunya
Subordinated Loan	Caixa Catalunya	**Auditors**	Deloitte & Touche
Lead Manager	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	Current Coupon Accrued period: 90 days	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original	Frequency	Base: A/360	Final Maturity Frequency	Next	Current	Original
SERIE A1		39.990,56€	100.000,00€	Floating	3,775%	24-10-2007		Aaa	Aaa
ES0345671004	39,99%	1.600	1.600	EURIB.3M+0,02%	**Date:** 24-04-2007		24-04-2007	AAA	AAA
Senior / Pass-Through		63.984.896,00€	160.000.000,00€	24-1/4/7/10	**Interests:** 377,41 €	24-1/4/7/10		AAA	AAA
SERIE A2		100.000,00€	100.000,00€	Floating	3,895%	24-10-2039		Aaa	Aaa
ES0345671012	100,00%	7.334	7.334	EURIB.3M+0,14%	**Date:** 24-04-2007		To Determine	AAA	AAA
Senior / Pass-Through		733.400.000,00€	733.400.000,00€	24-1/4/7/10	**Interests:** 973,75 €	24-1/4/7/10		AAA	AAA
SERIE A3		100.000,00€	100.000,00€	Floating	3,905%	24-10-2039		Aaa	Aaa
ES0345671020	100,00%	3.000	3.000	EURIB.3M+0,15%	**Date:** 24-04-2007		To Determine	AAA	AAA
Senior / Pass-Through		300.000.000,00€	300.000.000,00€	24-1/4/7/10	**Interests:** 976,25 €	24-1/4/7/10		AAA	AAA
SERIE A4		100.000,00€	100.000,00€	Floating	3,855%	24-04-2012		Aaa	Aaa
ES0345671038	100,00%	2.000	2.000	EURIB.3M+0,10%	**Date:** 24-04-2007		To Determine	AAA	AAA
Senior / Pass-Through		200.000.000,00€	200.000.000,00€	24-1/4/7/10	**Interests:** 963,75 €	24-1/4/7/10		AAA	AAA
SERIE B		100.000,00€	100.000,00€	Floating	4,055%	24-10-2039		Aa2	Aa2
ES0345671046	100,00%	548	548	EURIB.3M+0,30%	**Date:** 24-04-2007		To Determine	A	A
Mezzanine / Pass-Through		54.800.000,00€	54.800.000,00€	24-1/4/7/10	**Interests:** 1013,75 €	24-1/4/7/10		A	A
SERIE C		100.000,00€	100.000,00€	Floating	4,355%	24-10-2039		Baa2	Baa2
ES0345671053	100,00%	518	518	EURIB.3M+0,60%	**Date:** 24-04-2007		To Determine	BBB	BBB
Mezzanine / Pass-Through		51.800.000,00€	51.800.000,00€	24-1/4/7/10	**Interests:** 1088,75 €	24-1/4/7/10		BBB	BBB
SERIE D		100.000,00€	100.000,00€	Floating	8,255%	24-10-2039		Caa	Caa
ES0345671061	100,00%	255	255	EURIB.3M+4,50%	**Date:** 24-04-2007		To Determine	CCC-	CCC-
Subordinated / Due to cash Reserve reduction		25.500.000,00€	25.500.000,00€	24-1/4/7/10	**Interests:** 2063,75 €	24-1/4/7/10		CCC	CCC
Totals		**1.429.484.896,00€**	**1.525.500.000,00€**						

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

	Option (1)	**% monthly constant** / **% annual constant**	0,8708% / 9,9639%	0,9208% / 10,5067%	0,9618% / 10,9498%	1,1571% / 13,0344%
SERIE A1 **ISIN: ES0345671004**	With Option Redemption	Average life (years)	0,51	0,49	0,47	0,43
		Final madurity	24/07/07	24/07/2007	24/07/2007	24/04/2007
	Without Option Redemption	Average life (years)	0,51	0,49	0,47	0,43
		Final madurity	24/07/2007	24/07/2007	24/07/2007	24/04/2007
SERIE A2 **ISIN: ES0345671012**	With Option Redemption	Average life (years)	7,62	7,22	6.93	5,67
		Final madurity	24/10/2022	24/04/2022	24/01/2022	24/07/2020
	Without Option Redemption	Average life (years)	8,36	7,97	7,66	6,36
		Final madurity	24/04/2036	24/04/2036	24/04/2036	24/04/2036
SERIE A3 **ISIN: ES0345671020**	With Option Redemption	Average life (years)	7,96	7,92	7,89	7,83
		Final madurity	24/01/2021	24/01/2021	24/04/2021	24/07/2020
	Without Option Redemption	Average life (years)	7,96	7,92	7,89	7,88
		Final madurity	24/01/2021	24/01/2021	24/04/2021	24/04/2022
SERIE A4 **ISIN: ES0345671038**	With Option Redemption	Average life (years)	5,85	5,85	5,85	5,85
		Final madurity	24/04/2012	24/04/2012	24/04/2012	24/04/2012
	Without Option Redemption	Average life (years)	5,85	5,85	5,85	5,85
		Final madurity	24/04/2012	24/04/2012	24/04/2012	24/04/2012
SERIE B **ISIN: ES0345671046**	With Option Redemption	Average life (years)	11,27	11,06	10,93	10,29
		Final madurity	24/10/2022	24/04/2022	24/01/2022	24/07/2020
	Without Option Redemption	Average life (years)	12,18	12,01	11,89	11,34
		Final madurity	24/02/2039	24/02/2039	24/02/2039	24/02/2039

SERIE C	With Option Redemption	Average life (years)	11,27	11,06	10,93	10,29
ISIN: ES0345671053		Final madurity	24/10/2022	24/04/2022	24/01/2022	24/07/2020
	Without Option Redemption	Average life (years)	12,18	12,01	11,89	11,34
		Final madurity	24/02/2039	24/02/2039	24/02/2039	24/02/2039
SERIE D	With Option Redemption	Average life (years)	12,08	11,72	11,52	10,43
ISIN: ES0345671061		Final madurity	24/10/2022	24/04/2022	24/01/2022	24/07/2020
	Without Option Redemption	Average life (years)	18,69	18,58	18,51	18,18
		Final madurity	24/02/2039	24/02/2039	24/02/2039	24/02/2039

Hipótesis WALS 20,00% and WAFF 0,15%.
(1) Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 10,00% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full, or in 31/03/07

COLLATERAL: TYPE OF GROUPED ASSETS

Pool of Mortage Loans (Floating Rate)

General		Current	Constitution Date
Count Principal			
	Number	10.465	11.370
	Outstanding Balance	1.366.100.225,41 €	1.500.001.310,05 €
	Average Loan	130.285,41 €	131.926,24 €
	Minimum	6.462,51 €	15.076,16 €
	Maximum	829.478,05 €	842.481,92 €
Interest			
	Weighted Average	4,4330%	3,6313%
	Minimum	3,4050%	2,4500%
	Maximum	6,0000%	5,5000%
Remaining Maturity (Months)			
	Weighted Average	314,23	322,35
	Minimum	20,04	28,88
	Maximum	347,01	355,84
Index (Distribution)			
Tipo Activo CECA		0,02%	0,03%
Euribor 1 año		58,16%	58,12%
Préstamos Hipotecarios Cajas		0,53%	0,56%
Mibor 1 Año		0,18%	0,19%
Préstamos Hipotecarios Cajas TAE		41,10%	41,11%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Morgality (SMM)	1,1571%	0,9208%	0,8892%		0,8708%
Annual Equivalent (CPR)	13,0344%	10,5067%	10,1640%		9,9639%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,07	70,58
Madrid	12,14	11,72
Comunidad Valenciana	7,62	7,65
Baleares	0,43	0,45
Aragón	1,44	1,39
Andalucía	1,81	1,81
Murcia	2,80	2,70
Navarra	0,44	0,42
Rest of Autonomous Regions	0,03	0,03

CURRENT DELINQUENCY

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interest and Others	Totals		Principal	%	
Up to 30 days	322	57.573,74 €	56.267,76 €	113.841,50 €	44.756.013,17 €	44.813.586,91 €	68,69%	77,8452%
From 1 to 2 months	106	40.998,60 €	69.910,85 €	110.909,45 €	13.422.623,39 €	13.463.621,99 €	20,64%	81,9142%
From 2 to 3 months	31	18.372,04 €	30.185,83 €	48.557,87 €	3.556.644,21 €	3.575.016,25 €	5,48%	72,2864%
From 3 to 6 months	26	23.014,33 €	41.889,61 €	64.903,94 €	3.151.292,26 €	3.174.306,59 €	4,87%	79,3042%
From 6 to 12 months	2	2.259,24 €	5.119,21 €	7.378,45 €	207.356,18 €	209.615,42 €	0,32%	88,0377%
Totals	**487**	**142.217,95 €**	**203.373,26 €**	**345.591,21 €**	**65.093.929,21 €**	**65.236.147,16 €**	**100,00%**	**78,4193%**

(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 (1)
		Principal	Interest and Others	Totals		Principal	%	
From 3 to 6 months	3	1.430,19 €	1.718,87 €	3.149,06 €	134.004,16 €	135.434,35 €	19,11%	30,8034%
From 6 to 12 months	5	5.543,18 €	9.633,38 €	15.176,56 €	567.664,94 €	573.208,12 €	80,89%	49,8425%
Totals	**8**	**6.973,37 €**	**11.352,25 €**	**18.325,62 €**	**701.669,10 €**	**708.642,47 €**	**100,00%**	**44,5922%**

(1) Valuation exclusively for mortgage participations.

CREDIT ENHANCEMENT

	Current		% CE	At Issue Date		% CE
SERIE A1	4,48%	63.984.896,00€	9,41%	10,49%	160.000.000,00€	8,81%
SERIE A2	51,31%	733.400.000,00€	9,41%	48,08%	733.400.000,00€	8,81%
SERIE A3	20,99%	300.000.000,00€	9,41%	19,67%	300.000.000,00€	8,81%
SERIE A4	13,99%	200.000.000,00€	9,41%	13,11%	200.000.000,00€	8,81%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	73.795.565,58 €	3,76%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%

SERIE B	3,83%	54.800.000,00€	5,51%	3,59%	54.800.000,00€	5,15%
SERIE C	3,62%	51.800.000,00€	1,82%	3,40%	51.800.000,00€	1,70%
SERIE D	1,78%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
Totals		**1.429.484.896,00 €**			**1.525.500.000,00 €**	
Reserve Funds	1,78%	25.500.000,00€		1,67%	25.500.000,00€	

Liabilities		
Subordinated Loan	0,00 €	0,00%
Amount of the Liquidity Line	0,00 €	3,76%
Generalitat Guarantee	0,00 €	

OTHER INFORMATION

	Current	At Issue Date
Cumulative outstanding losses	0,00€	0,00 €
Cumulative outstanding Write-Off	0,00 €	0,00 €
Cumulative outstanding Write-Off recovery	0,00 €	0,00 €
Principal Outstanding With arrears>90 days / Principal Outstanding	0,2996%	0,0000%
Weighted Average of LTV Distribution (1)	78,0932%	78,9781%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	49.801.207,52 €
Interest	594.311,51 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,6890%

INTERESTS SWAP

	Notional Principal	Interest
Swap		
Receiving	To be determined	4,559187%
Paying	To be determined	To be determined

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A. c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 info@gat-sgft.com www.gat.sgft.info
Oficial 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

0,00%