



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>     | Gestion 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 Catalunya                          | <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<br>ISIN Code<br>Priority/Type Redemp. | Principal Outstanding (Unit/Bonds/Total) |                          |                          | Coupon Type<br><br>Frequency | Current Coupon<br>Accrued period:<br>91 days<br>Base: A / 360 | Redemption                  |                  | Moody's / S & P / Fitch<br>Ibca |          |
|---------------------------------------------|------------------------------------------|--------------------------|--------------------------|------------------------------|---------------------------------------------------------------|-----------------------------|------------------|---------------------------------|----------|
|                                             | Current<br>Factor                        | Current                  | Original                 |                              |                                                               | Final Maturity<br>Frequency | Next             | Current                         | Original |
| SERIE A1                                    |                                          | 12.100,84€               | 100.000,00€              | Floating                     | 4,008%                                                        | 24-10-2007                  |                  | Aaa                             | Aaa      |
| ES0345671004                                | 12,10%                                   | 1.600                    | 1.600                    | EURIB.3M+0,02%               | <b>Date:</b> 24-07-2007                                       |                             | 24-07-2007       | AAA                             | AAA      |
| Senior / Pass-Through                       |                                          | 19.361.344,00€           | 160.000.000,00€          | 24-1/4/7/10                  | <b>Interests:</b> 122,60 €                                    |                             | 24-1/4/7/10      | AAA                             | AAA      |
| SERIE A2                                    |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 4,128%                                                        | 24-10-2039                  |                  | Aaa                             | Aaa      |
| ES0345671012                                | 100,00%                                  | 7.334                    | 7.334                    | EURIB.3M+0,14%               | <b>Date:</b> 24-07-2007                                       |                             | 24-07-2007       | AAA                             | AAA      |
| Senior / Pass-Through                       |                                          | 733.400.000,00€          | 733.400.000,00€          | 24-1/4/7/10                  | <b>Interests:</b> 1043,47 €                                   |                             | 24-1/4/7/10      | AAA                             | AAA      |
| SERIE A3                                    |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 4,138%                                                        | 24-10-2039                  |                  | Aaa                             | Aaa      |
| ES0345671020                                | 100,00%                                  | 3.000                    | 3.000                    | EURIB.3M+0,15%               | <b>Date:</b> 24-07-2007                                       |                             | To be determined | AAA                             | AAA      |
| Senior / Pass-Through                       |                                          | 300.000.000,00€          | 300.000.000,00€          | 24-1/4/7/10                  | <b>Interests:</b> 1045,99 €                                   |                             | 24-1/4/7/10      | AAA                             | AAA      |
| SERIE A4                                    |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 4,088%                                                        | 24-04-2012                  |                  | Aaa                             | Aaa      |
| ES0345671038                                | 100,00%                                  | 2.000                    | 2.000                    | EURIB.3M+0,10%               | <b>Date:</b> 24-07-2007                                       |                             | To be determined | AAA                             | AAA      |
| Senior / Pass-Through                       |                                          | 200.000.000,00€          | 200.000.000,00€          | 24-1/4/7/10                  | <b>Interests:</b> 1033,36 €                                   |                             | 24-1/4/7/10      | AAA                             | AAA      |
| SERIE B                                     |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 4,288%                                                        | 24-10-2039                  |                  | Aa2                             | Aa2      |
| ES0345671046                                | 100,00%                                  | 548                      | 548                      | EURIB.3M+0,30%               | <b>Date:</b> 24-07-2007                                       |                             | To be determined | A                               | A        |
| Mezzanine / Pass-Through                    |                                          | 54.800.000,00€           | 54.800.000,00€           | 24-1/4/7/10                  | <b>Interests:</b> 1083,91 €                                   |                             | 24-1/4/7/10      | A                               | A        |
| SERIE C                                     |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 4,588%                                                        | 24-10-2039                  |                  | Baa2                            | Baa2     |
| ES0345671053                                | 100,00%                                  | 518                      | 518                      | EURIB.3M+0,60%               | <b>Date:</b> 24-07-2007                                       |                             | To be determined | BBB                             | BBB      |
| Mezzanine / Pass-Through                    |                                          | 51.800.000,00€           | 51.800.000,00€           | 24-1/4/7/10                  | <b>Interests:</b> 1159,74 €                                   |                             | 24-1/4/7/10      | BBB                             | BBB      |
| SERIE D                                     |                                          | 100.000,00€              | 100.000,00€              | Floating                     | 8,488%                                                        | 24-10-2039                  |                  | Caa                             | Caa      |
| ES0345671061                                | 100,00%                                  | 255                      | 255                      | EURIB.3M+4,50%               | <b>Date:</b> 24-07-2007                                       |                             | To be determined | CCC-                            | CCC-     |
| Mezzanine / Pass-Through                    |                                          | 25.500.000,00€           | 25.500.000,00€           | 24-1/4/7/10                  | <b>Interests:</b> 2145,58 €                                   |                             | 24-1/4/7/10      | CCC                             | CCC      |
| <b>Totals</b>                               |                                          | <b>1.384.861.344,00€</b> | <b>1.525.500.000,00€</b> |                              |                                                               |                             |                  |                                 |          |

### AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

| Option <sup>(1)</sup> |                           | % monthly constant   | 0,5344%    | 0,7876%    | 0,8498%    | 0,8852%    |
|-----------------------|---------------------------|----------------------|------------|------------|------------|------------|
|                       |                           | % annual constant    | 6,2277%    | 9,0529%    | 9,7347%    | 10,1204%   |
| SERIE A1              | With Option Redemption    | Average life (years) | 24/10/2007 | 24/07/2007 | 24/07/2007 | 24/07/2007 |
|                       |                           | Final maturity       |            |            |            |            |
| ISIN: ES0345671004    | Without Option Redemption | Average life (years) | 0,67       | 0,54       | 0,51       | 0,50       |
|                       |                           | Final maturity       | 24/10/2007 | 24/07/2007 | 27/07/2007 | 24/07/2007 |
| SERIE A2              | With Option Redemption    | Average life (years) | 10,91      | 8,32       | 7,80       | 7,48       |
|                       |                           | Final maturity       | 24/04/2026 | 24/07/2023 | 24/01/2023 | 24/07/2022 |
| ISIN: ES0345671012    | Without Option Redemption | Average life (years) | 11,58      | 9,06       | 8,53       | 8,24       |
|                       |                           | Final maturity       | 24/04/2036 | 24/04/2036 | 24/04/2036 | 24/04/2036 |
| SERIE A3              | With Option Redemption    | Average life (years) | 8,42       | 8,05       | 7,98       | 7,94       |
|                       |                           | Final maturity       | 24/10/2020 | 24/10/2020 | 24/01/2021 | 24/01/2021 |
| ISIN: ES0345671020    | Without Option Redemption | Average life (years) | 8,42       | 8,05       | 7,98       | 7,94       |
|                       |                           | Final maturity       | 24/10/2020 | 24/10/2020 | 24/01/2021 | 24/01/2021 |
| SERIE A4              | With Option Redemption    | Average life (years) | 5,85       | 5,85       | 5,85       | 5,85       |
|                       |                           | Final maturity       | 24/04/2012 | 24/04/2012 | 24/04/2012 | 24/04/2012 |
| ISIN: ES0345671038    | Without Option Redemption | Average life (years) | 5,85       | 5,85       | 5,85       | 5,85       |
|                       |                           | Final maturity       | 14/04/2012 | 24/04/2012 | 24/04/2012 | 24/04/2012 |
| SERIE B               | With Option Redemption    | Average life (years) | 13,95      | 11,61      | 11,37      | 11,19      |
|                       |                           | Final maturity       | 24/04/2026 | 24/07/2023 | 24/01/2023 | 24/07/2022 |
| ISIN: ES0345671046    | Without Option Redemption | Average life (years) | 14,73      | 12,47      | 12,25      | 12,13      |
|                       |                           | Final maturity       | 24/02/2039 | 24/02/2039 | 24/02/2039 | 24/02/2039 |

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## HIPOCAT 10 FTA Fondo de Titulización de Activos

|                               |                           |                      |            |            |            |            |
|-------------------------------|---------------------------|----------------------|------------|------------|------------|------------|
| SERIE C<br>ISIN: ES0345671053 | With Option Redemption    | Average life (years) | 13,95      | 11,61      | 11,37      | 11,19      |
|                               |                           | Final maturity       | 24/04/2026 | 24/07/2023 | 24/01/2023 | 24/07/2022 |
|                               | Without Option Redemption | Average life (years) | 14,73      | 12,47      | 12,25      | 12,13      |
|                               |                           | Final maturity       | 24/02/2039 | 24/02/2039 | 24/02/2039 | 24/02/2039 |
| SERIE D<br>ISIN: ES0345671061 | With Option Redemption    | Average life (years) | 15,03      | 12,68      | 12,26      | 11,92      |
|                               |                           | Final maturity       | 24/04/2026 | 24/07/2023 | 24/01/2023 | 24/07/2022 |
|                               | Without Option Redemption | Average life (years) | 19,90      | 18,92      | 18,75      | 18,66      |
|                               |                           | Final maturity       | 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.

## COLLATERAL: TYPE OF GROUPED ASSETS

| General                            | Pool of Mortgage Loans (Floating Rate) |                    |
|------------------------------------|----------------------------------------|--------------------|
|                                    | Current                                | Constitution Date  |
| <b>Count Principal</b>             |                                        |                    |
| Number                             | 10.185                                 | 11.370             |
| Outstanding Balance                | 1.326.658.859,90 €                     | 1.500.001.310,05 € |
| Average Loan                       | 130.003,50 €                           | 131.906,46 €       |
| Minimum                            | 6.337,65 €                             | 15.076,16 €        |
| Maximum                            | 825.953,66 €                           | 842.481,92 €       |
| <b>Interest</b>                    |                                        |                    |
| Weighted Average                   | 4,7426%                                | 3,6313%            |
| Minimum                            | 3,5580%                                | 2,4500%            |
| Maximum                            | 6,0000%                                | 5,5000%            |
| <b>Remaining Maturity (Months)</b> |                                        |                    |
| Weighted Average                   | 311,61                                 | 322,39             |
| Minimum                            | 17,05                                  | 28,91              |
| Maximum                            | 344,02                                 | 355,88             |
| <b>Index (Distribution)</b>        |                                        |                    |
| Tipo Activo CECA                   | 0,02%                                  | 0,03%              |
| Euribor 1 año                      | 58,12%                                 | 58,12%             |
| Préstamos Hipotecarios Cajas       | 0,51%                                  | 0,56%              |
| Mibor 1 Año                        | 0,18%                                  | 0,19%              |
| Préstamos Hipotecarios Cajas TAE   | 41,17%                                 | 41,11%             |

## PREPAYMENTS

|                                | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|--------------------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly Mortality (SMM) | 0,5344%       | 0,7876%       | 0,8593%       | - %            | 0,8498%    |
| Annual Equivalent (CPR)        | 6,2277%       | 9,0529%       | 9,8374%       | - %            | 9,7347%    |

## GEOGRAPHIC DISTRIBUTION

|                            | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya                  | 70,10   | 70,58             |
| Madrid                     | 12,26   | 11,72             |
| Comunidad Valenciana       | 7,57    | 7,65              |
| Baleares                   | 0,40    | 0,45              |
| Aragón                     | 1,41    | 1,39              |
| Andalucía                  | 1,74    | 1,81              |
| Murcia                     | 2,83    | 2,70              |
| Navarra                    | 0,42    | 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       | 329                            | 56.502,82 €         | 64.249,72 €         | 120.752,54 €        | 47.559.319,24 €          | 47.615.822,06 €        | 65,58%          | 80,8885%            |
| From 1 to 2 months  | 125                            | 47.687,01 €         | 85.527,82 €         | 133.214,83 €        | 15.910.553,10 €          | 15.958.240,11 €        | 21,98%          | 74,8218%            |
| From 2 to 3 months  | 37                             | 26.260,36 €         | 50.138,04 €         | 76.398,40 €         | 5.218.564,86 €           | 5.244.825,22 €         | 7,22%           | 78,8478%            |
| From 3 to 6 months  | 26                             | 23.279,14 €         | 50.045,23 €         | 73.324,37 €         | 3.281.243,84 €           | 3.304.522,98 €         | 4,55%           | 82,8008%            |
| From 6 to 12 months | 3                              | 5.488,82 €          | 12.935,18 €         | 18.424,00 €         | 476.580,93 €             | 482.069,75 €           | 0,66%           | 94,3719%            |
| <b>Totals</b>       | <b>520</b>                     | <b>159.218,15 €</b> | <b>262.895,99 €</b> | <b>422.114,14 €</b> | <b>72.446.261,97 €</b>   | <b>72.605.480,12 €</b> | <b>100,00 %</b> | <b>79,4817 %</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 (1) |
|---------------------|--------------------------------|--------------------|---------------------|--------------------|--------------------------|-----------------------|-----------------|---------------------|
|                     |                                | Principal          | Interest and Others | Totals             |                          | Principal             | %               |                     |
| From 3 to 6 months  | 3                              | 3.728,06 €         | 9.284,23 €          | 13.012,29 €        | 456.914,49 €             | 460.642,55 €          | 25,87%          | 61,4367%            |
| From 6 to 12 months | 14                             | 12.685,95 €        | 23.027,37 €         | 35.713,32 €        | 1.306.962,09 €           | 1.319.648,04 €        | 74,13%          | 56,7278%            |
| <b>Totals</b>       | <b>17</b>                      | <b>16.414,01 €</b> | <b>32.311,60 €</b>  | <b>48.725,61 €</b> | <b>1.763.876,58 €</b>    | <b>1.780.290,59 €</b> | <b>100,00 %</b> | <b>57,8779 %</b>    |

(1) Valuation exclusively for mortgage participations.

## CREDIT ENHANCEMENT

|          | Current |                 | At Issue Date |        |
|----------|---------|-----------------|---------------|--------|
|          | % CE    |                 | % CE          |        |
| SERIE A1 | 1,40%   | 19.361.344,00€  | 9,72%         | 10,49% |
| SERIE A2 | 52,96%  | 733.400.000,00€ | 9,72%         | 48,08% |
| SERIE A3 | 21,66%  | 300.000.000,00€ | 9,72%         | 19,67% |
| SERIE A4 | 14,44%  | 200.000.000,00€ | 9,72%         | 13,11% |

## OTHER FINANCIAL OPERATIONS (Current)

|                              | Balance         | Interest |
|------------------------------|-----------------|----------|
| <b>Assets</b>                |                 |          |
| Guaranteed Interest C.       | 68.938.709,29 € | 3,99%    |
| Treasury account (Paying Ag) | 0,00 €          | 0,00%    |
| Repayment account            | 0,00 €          | 0,00%    |

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## HIPOCAT 10 FTA Fondo de Titulización de Activos

|                      |       |                           |       |       |                           |       |
|----------------------|-------|---------------------------|-------|-------|---------------------------|-------|
| SERIE B              | 3,96% | 54.800.000,00€            | 5,69% | 3,59% | 54.800.000,00€            | 5,15% |
| SERIE C              | 3,74% | 51.800.000,00€            | 1,88% | 3,40% | 51.800.000,00€            | 1,70% |
| SERIE D              | 1,84% | 25.500.000,00€            | 0,00% | 1,67% | 25.500.000,00€            | 0,00% |
| <b>Totals</b>        |       | <b>1.384.861.344,00 €</b> |       |       | <b>1.525.500.000,00 €</b> |       |
| <b>Reserve Funds</b> | 1,84% | 25.500.000,00€            |       | 1,67% | 25.500.000,00€            |       |

|                                     |                  |       |
|-------------------------------------|------------------|-------|
| <b>Liquidity Line (Limit)</b>       | 101.000.000,00 € | 0,00% |
| <b>Liabilities</b>                  |                  |       |
| <b>Other</b>                        | 500.000,00 €     | 3,99% |
| <b>Amount of the Liquidity Line</b> | 0,00 €           | 3,99% |
| <b>Generalitat Guarantee</b>        | 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 | 0,4196%  | 0,0000%       |
| Weighted Average of LTV Distribution <sup>(1)</sup>                  | 77,8547% | 78,9781%      |

## "FORBEARANCE PERIOD" INFORMATION

|                                                        |                 |
|--------------------------------------------------------|-----------------|
| Principal Outstanding of Forbearance Period            | 38.845.401,22 € |
| Interest                                               | 566.287,70 €    |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 2,9707%         |

## INTERESTS SWAP

|             | Notional Principal | Interest         |
|-------------|--------------------|------------------|
| <b>Swap</b> |                    |                  |
| Receiving   | To be determined   | 4,796592%        |
| Paying      | To be determined   | To be determined |

## ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.  
 Oficial Register: Comisión Nacional del Mercado de Valores

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 Passeig de Gràcia 16, Barcelona

## INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

## THE EXECUTIVE DIRECTOR