HIPOCAT 10 FTA Fondo de Titulización de Activos

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
Depositary	Caixa Catalunya
Auditors	Deloitte & Touche

MORTGAGE BACKED SECURITIES: ASSET SECURITISATION BONDS (STRUCTURE SENIOR/MEZZANINE)

Class ISIN Code Priority/Type Redemption	Principal Outstanding (Unit/Bonds/Total)			Coupon Type	Current Coupon Accrued Period	Redemption		Moody's / S&P / Fitch Ibca / DBRS	
	Current Factor	Current	Original	Frequency	91 days Base: A/ 360	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:** 24-01-2011			AAA	AAA
Senior / Pass-Through		0,00€	160.000.000,00€	24-1/4/7/10	**Interests:** -	24-1/4/7/10		AAA	AAA
SERIE A2		50.051,41€	100.000,00€	Floating	1,165%	24-10-2039		Aa2	Aaa
ES0345671012	50,05%	7.334	7.334	EURIB.3M+0,14%	**Date:** 24-01-2011			AAA	AAA
Senior / Pass-Through		367.077.040,94€	733.400.000,00€	24-1/4/7/10	**Interests:** 147,39 €	24-1/4/7/10		AA	AAA
SERIE A3		82.191,24€	100.000,00€	Floating	1,175%	24-10-2039		Aaa	Aaa
ES0345671020	82,19%	3.000	3.000	EURIB.3M+0,15%	**Date:** 24-01-2011			AAA	AAA
Senior / Pass-Through		246.573.720,00€	300.000.000,00€	24-1/4/7/10	**Interests:** 244,12 €	24-1/4/7/10		AA	AAA
SERIE A4		100.000,00€	100.000,00€	Floating	1,125%	24-04-2012		Aaa	Aaa
ES0345671038	100,00%	2.000	2.000	EURIB.3M+0,10%	**Date:** 24-01-2011			AAA	AAA
Senior / Pass-Through		200.000.000,00€	200.000.000,00€	24-1/4/7/10	**Interests:** 284,38 €	24-1/4/7/10		AA	AAA
SERIE B		100.000,00€	100.000,00€	Floating	1,325%	24-10-2039		Ba1	Aa2
ES0345671046	100,00%	548	548	EURIB.3M+0,30%	**Date:** 24-01-2011			CCC	A
Mezzanine / Pass-Through		54.800.000,00€	54.800.000,00€	24-1/4/7/10	**Interests:** 334,93 €	24-1/4/7/10		BBB	A
SERIE C		100.000,00€	100.000,00€	Floating	1,625%	24-10-2039		Ca	Baa2
ES0345671053	100,00%	518	518	EURIB.3M+0,60%	**Date:** 24-01-2011			D	BBB
Subordinated / Pass-Through		51.800.000,00€	51.800.000,00€	24-1/4/7/10	**Interests:** 410,76 €	24-1/4/7/10		CCC	BBB
SERIE D		100.000,00€	100.000,00€	Floating	5,525%	24-10-2039		C	Caa
ES0345671061	100,00%	255	255	EURIB.3M+4,50%	**Date:** 24-01-2011			D	CCC-
Equity / Due to cash Reserve reduction		25.500.000,00€	25.500.000,00€	24-1/4/7/10	**Interests:** 1396,60 €	24-1/4/7/10		C	CCC
Totals		**945.750.760,94 €**	**1.525.500.000,00 €**						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortage Loans (Floating Rate) Current	Constitution Date
Count Principal		
Number	6.884	11.370
Outstanding Balance	779.824.240,97€	1.500.001.310,05€
Average Loan	112.913,11€	131.906,46€
Minimum	199,20€	15.076,16€
Maximum	770.159,60€	842.481,92€
Interest		
Weighted Average	2,5320%	3,6313%
Minimum	1,3920%	2,4500%
Maximum	6,4230%	5,5000%
Remaining Maturity (Months)		
Weighted Average	268,36	319,96
Minimum	1,02	2,89
Maximum	302,98	355,88
Index (Distribution)		
Euribor 1 año	62,82%	58,12%
Mibor 1 Año	0,21%	0,19%
Préstamos Hipotecarios Cajas	0,59%	0,56%
Préstamos Hipotecarios Cajas TAE	36,35%	41,11%
Tipo Activo CECA	0,03%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,1836%	0,2734%	0,3011%	0,4875%	0,7947%
Anual Equivalent	2,1812%	3,2325%	3,5545%	5,6956%	9,1304%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,83	70.58
Madrid	11,76	11.72
Comunidad Valenciana	7,16	7.65
Baleares	0,46	0.45
Aragón	1,28	1.39
Andalucía	2,10	1.81
Murcia	2,08	2.70
Navarra	0,45	0.42
Rest of Autonomous Regions	3,88	3.28

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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	198	52.989,10 €	23.438,94 €	76.428,04 €	24.824.523,01 €	24.877.512,11 €	55,15%	64,4930%
From 1 to 2 months	101	62.686,57 €	40.098,81 €	102.785,38 €	13.097.510,00 €	13.160.196,57 €	29,17%	73,7367%
From 2 to 3 months	55	56.206,12 €	44.412,27 €	100.618,39 €	7.017.504,43 €	7.073.710,55 €	15,68%	65,6807%
Totals	**354**	**171.881,79 €**	**107.950,02 €**	**279.831,81 €**	**44.939.537,44 €**	**45.111.419,23 €**	**100,00%**	**67,1411%**

(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 2 to 3 months	2	158,47 €	1.254,21 €	1.412,68 €	196.004,82 €	196.163,29 €	1,10%	41,8707%
From 3 to 6 months	22	23.561,34 €	28.549,90 €	52.111,24 €	2.855.233,55 €	2.878.794,89 €	16,18%	59,7593%
From 6 to 12 months	34	50.119,20 €	58.254,46 €	108.373,66 €	5.993.111,34 €	6.043.230,54 €	33,96%	82,0164%
From 12 to 18 months	54	54.752,88 €	157.029,23 €	211.782,11 €	8.619.755,26 €	8.674.508,14 €	48,75%	87,3801%
Totals	**112**	**128.591,89 €**	**245.087,80 €**	**373.679,69 €**	**17.664.104,97 €**	**17.792.696,86 €**	**100,00%**	**78,8262%**

(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	38,81%	367.077.040,94€	11,58%	48,08%	733.400.000,00€	8,81 €
SERIE A3	26,07%	246.573.720,00€	11,58%	19,67%	300.000.000,00€	8,81 €
SERIE A4	21,15%	200.000.000,00€	11,58%	13,11%	200.000.000,00€	8,81 €
SERIE B	5,79%	54.800.000,00€	5,63%	3,59%	54.800.000,00€	5,15 €
SERIE C	5,48%	51.800.000,00€	0,00%	3,40%	51.800.000,00€	1,70 €
SERIE D	2,70%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00 €
Totals		**945.750.760,94 €**			**1.525.500.000,00 €**	
Theoretical Reserve Funds		25.500.000,00€	2,77%		25.500.000,00€	1,70%
Hung Reserve Funds		7,11€	0,00%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	10.373.919,99 €	1,03%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	125.000.000,00 €	1,03%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	75.000.000,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	1,03%
Amount of the Liquidity Line	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio	19.171.830,29 €	0,00 €
Cumulative outstanding Write-Off	131.712.943,19 €	0,00 €
Cumulative outstanding Write-Off recovery	83.304.315,84 €	0,00 €
Endowment shortfall amortization or bonds	5.504.756,86 €	0,00 €
Principal Outstanding With Arrears>90 days / Principal Outstanding	2,2816%	0,0000%
Weighted Average of LTV Distribution(1)	70,9610%	78,9781%

(1) Valuations exclusively for mortgage participations

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	54.588.701,32 €
Interest	702.161,12 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	7,0902%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To determine	1,844407%
Paying	To determine	To determine

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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.
Polígon 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

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

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