Monthly Report, February 2014

HIPOCAT 10 FTA Fondo de Titulización de Activos

CatalunyaCaixa Titulización

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	CatalunyaCaixa
Guaranteed Interest C.	Barclays
Interest Swap	CECABANK
Subordinated Loan	CatalunyaCaixa
Lead Manager	CatalunyaCaixa, HSBC- Calyon

Managers	Merrill Lynch, Santander
Originator / Servicer	CatalunyaCaixa
Paying Agent	Barclays
Secondary Market	AIAF
Register of Book Securities	S.C.L.V. Espaclear
Depositary	CatalunyaCaixa
Auditors	Deloitte & Touche
Deposit guarantee/liquidity	
Liquidity Line/Credit	- / Calyon

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

Class ISIN Code Priority/Type Redemption	Principal Outstanding (Unit/Bonds/Total) Current Factor	Current	Original	Coupon Type Frequency	Current Coupon Accrued Period 90 days Base: A/ 360	Redemption Final Maturity	Next	Moody's / S&P / Fitch Ibca / DBRS Current	Original
SERIE A1		0,00€	100.000,00€	Floating	- %	-		Aaa	Aaa
ES0345671004	- %	1.600	1.600	EURIB.3M+0,02%	**Date:** 24-04-2014			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		43.614,53€	100.000,00€	Floating	0,441%	24-10-2039		Baa3	Aaa
ES0345671012	43,61%	7.334	7.334	EURIB.3M+0,14%	**Date:** 24-04-2014			B	AAA
Senior / Pass-Through		319.868.963,02€	733.400.000,00€	24-1/4/7/10	**Interests:** 48,09 €	24-1/4/7/10		BBB-	AAA
SERIE A3		66.454,96€	100.000,00€	Floating	0,451%	24-10-2039		Baa3	Aaa
ES0345671020	66,45%	3.000	3.000	EURIB.3M+0,15%	**Date:** 24-04-2014			B	AAA
Senior / Pass-Through		199.364.880,00€	300.000.000,00€	24-1/4/7/10	**Interests:** 74,93 €	24-1/4/7/10		BBB-	AAA
SERIE A4		0,00€	100.000,00€	Floating	- %	-		Aa1	Aaa
ES0345671038	- %	2.000	2.000	EURIB.3M+0,10%	**Date:** 24-04-2014			AAA	AAA
Senior / Pass-Through		0,00€	200.000.000,00€	24-1/4/7/10	**Interests:** -	24-1/4/7/10		AA-	AAA
SERIE B		100.000,00€	100.000,00€	Floating	0,601%	24-10-2039		Caa1	Aa2
ES0345671046	100,00%	548	548	EURIB.3M+0,30%	**Date:** 24-04-2014			D	A
Mezzanine / Pass-Through		54.800.000,00€	54.800.000,00€	24-1/4/7/10	**Interests:** 150,25 €	24-1/4/7/10		B	A
SERIE C		100.000,00€	100.000,00€	Floating	0,901%	24-10-2039		Ca	Baa2
ES0345671053	100,00%	518	518	EURIB.3M+0,60%	**Date:** 24-04-2014			D	BBB
Subordinated / Pass-Through		51.800.000,00€	51.800.000,00€	24-1/4/7/10	**Interests:** 225,25 €	24-1/4/7/10		CC	BBB
SERIE D		100.000,00€	100.000,00€	Floating	4,801%	24-10-2039		C	Caa
ES0345671061	100,00%	255	255	EURIB.3M+4,50%	**Date:** 24-04-2014			D	CCC-
Equity / Due to cash Reserve reduction		25.500.000,00€	25.500.000,00€	24-1/4/7/10	**Interests:** 1200,25 €	24-1/4/7/10		C	CCC
Totals		**651.333.843,02 €**	**1.525.500.000,00 €**						

COLLATERAL: TYPE OF GROUPED ASSETS

	General	Current	Constitution Date
Count Principal			
	Number	5.817	11.370
	Outstanding Balance	588.179.606,93€	1.500.001.310,05€
	Average Loan	100.613,06€	131.906,46€
	Minimum	210,64€	15.076,16€
	Maximum	554.160,33€	842.481,92€
Interest			
	Weighted Average	2,3016%	3,6313%
	Minimum	0,7950%	2,4500%
	Maximum	5,6200%	5,5000%
Remaining Maturity (Months)			
	Weighted Average	233,04	319,21
	Minimum	1,02	2,89
	Maximum	264,02	355,88
Index (Distribution)			
Euribor 1 año		64,33%	58,12%
Mibor 1 Año		0,17%	0,19%
Préstamos Hipotecarios Cajas		0,40%	0,56%
Préstamos Hipotecarios Cajas TAE		24,18%	41,11%
Préstamos Hipotecarios Entidades		10,91%	0,00%
Tipo Activo CECA		0,01%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,5853%	0,5756%	0,4003%	0,3319%	0,5958%
Anual Equivalent	6,8016%	6,6921%	4,6994%	3,9106%	6,9194%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,96	70,58
Madrid	11,19	11,72
Comunidad Valenciana	7,45	7,65
Baleares	0,51	0,45
Aragón	1,31	1,39
Andalucía	2,12	1,81
Murcia	2,05	2,70
Navarra	0,33	0,42
Rest of Autonomous Regions	4,08	3,28

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CatalunyaCaixa Titulización

DELINQUENCY (< 3 MONTHS)

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	178	54.799,34 €	19.728,23 €	74.527,57 €	20.193.244,92 €	20.248.044,26 €	57,60%	61,3852%
From 1 to 2 months	72	56.750,65 €	23.643,71 €	80.394,36 €	8.451.205,20 €	8.507.955,85 €	24,20%	63,3244%
From 2 to 3 months	51	58.062,21 €	38.191,11 €	96.253,32 €	6.338.118,59 €	6.396.180,80 €	18,20%	68,8362%
Totals	**301**	**169.612,20 €**	**81.563,05 €**	**251.175,25 €**	**34.982.568,71 €**	**35.152.180,91 €**	**100,00%**	**63,1004%**

(1) Valuations exclusively for mortgage participations

DOUBTFULLY AND SUBJECTIVE DEBTS

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	14	4.976,43 €	435,44 €	5.411,87 €	2.476.649,27 €	2.481.625,70 €	2,89%	74,2536%
From 1 to 2 months	10	3.759,65 €	1.094,47 €	4.854,12 €	1.469.206,96 €	1.472.966,61 €	1,72%	68,7764%
From 2 to 3 months	7	1.425,01 €	504,71 €	1.929,72 €	769.823,34 €	771.248,35 €	0,90%	82,0394%
From 3 to 6 months	120	168.096,91 €	126.484,59 €	294.581,50 €	17.404.428,96 €	17.572.525,87 €	20,46%	77,6109%
From 6 to 12 months	224	345.201,96 €	290.721,63 €	635.923,59 €	33.675.669,18 €	34.020.871,14 €	39,62%	82,8348%
From 12 to 18 months	199	282.744,41 €	280.054,10 €	562.798,51 €	29.271.381,30 €	29.554.125,71 €	34,42%	83,7076%
Totals	**574**	**806.204,37 €**	**699.294,94 €**	**1.505.499,31 €**	**85.067.159,01 €**	**85.873.363,38 €**	**100,00%**	**81,4464%**

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

Descripcion	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	49,11%	319.868.963,02€	17,03%	48,08%	733.400.000,00€	8,81%
SERIE A3	30,61%	199.364.880,00€	17,03%	19,67%	300.000.000,00€	8,81%
SERIE A4	0,00%	0,00€	0,00%	13,11%	200.000.000,00€	8,81%
SERIE B	8,41%	54.800.000,00€	8,28%	3,59%	54.800.000,00€	5,15%
SERIE C	7,95%	51.800.000,00€	0,00%	3,40%	51.800.000,00€	1,70%
SERIE D	3,92%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
Totals		**651.333.843,02 €**			**1.525.500.000,00 €**	
Theoretical Reserve Funds		25.500.000,00€	4,07%		25.500.000,00€	1,70%
Real Reserve Funds		2,81€	0,00%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	8.689.562,99 €	0,43%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	0,00 €	0,00%
Treasury account - IRS Collateral	19.200.000,00 €	0,43%
LIQUIDITY LINE/CREDIT LINE (LIMIT)	0,00 €	0,00%
CASH ADVANCE DEPOSIT AGREEMENT	0,00 €	
DEPOSIT GUARANTEE	0,00 €	
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	423.605,88 €	0,00%
Amount of Liquidity Line/Credit Line	0,00 €	0,00%
Loan B	0,00 €	0,00%

OTHER INFORMATION

	Accumulated	Period
Consolidated accumulated losses of the portfolio Principal, costs and interest condonation and losses for adjudication or sale of properties.	25.740.946,82 €	462.579,41 €
Cumulative Write-Off Amount of accumulated defaulted loans defined as operations unpaid for a period greater than eighteen (18) months, or classified as defaulted by the Assignor.	186.175.650,32 €	2.105.243,42 €
Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties.	98.845.448,04 €	-112.839,61 €
	Current	**At Issue Date**
Endowment shortfall amortization or bonds	22.270.492,20 €	0,00 €
Delinquency Ratio Principal Outstanding With Arrears>90 days / Principal Outstanding	13,7964%	0,0000%
Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations	65,5380%	78,9781%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	20.529.653,36 €
Interest	320.662,97 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,5449%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	1,146270%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	**588.179.606,93 €**
Principal Outstanding Currently Paid	467.154.062,64 €
Principal Outstanding with Arrears (< 3 months)	35.152.180,91 €
Principal Outstanding Doubtfully and Subjective	85.873.363,38 €
Amortized Portfolio	**857.331.671,40 €**
Principal Received from the Constitution	876.609.332,53 €
Interest Capitalization of Forbearance Period	-19.277.661,13 €
Current Outstanding of Default Loans	**54.490.031,72 €**
Number of default loans	765
Total Securitized	**1.500.001.310,05 €**

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