Monthly Report, March 2015

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, CatalunyaCaixa, HSBC y Calyon
Originator / Servicer	CatalunyaCaixa
Paying Agent	Barclays
Secondary Market	AIAF
Register of Book Securities	Iberclear
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 88 days Base: A/ 360	Redemption Final Maturity	Next	Moody's / S&P / Fitch Ibca / DBRS Current	Original
SERIE A1 ES0345671004 Senior / Pass-Through	- %	0,00€ 1.600 0,00€	100.000,00€ 1.600 160.000.000,00€	Floating EURIB.3M+0,02% 24-1/4/7/10	- % **Date:** 24-04-2015 **Interests:** -	-	24-1/4/7/10	Aaa AAA AAA	Aaa AAA AAA
SERIE A2 ES0345671012 Senior / Pass-Through	38,59%	38.592,08€ 7.334 283.034.314,72€	100.000,00€ 7.334 733.400.000,00€	Floating EURIB.3M+0,14% 24-1/4/7/10	0,195% **Date:** 24-04-2015 **Interests:** 18,40 €	24-10-2039	24-1/4/7/10	Ba3 B- BB	Aaa AAA AAA
SERIE A3 ES0345671020 Senior / Pass-Through	54,18%	54.176,72€ 3.000 162.530.160,00€	100.000,00€ 3.000 300.000.000,00€	Floating EURIB.3M+0,15% 24-1/4/7/10	0,205% **Date:** 24-04-2015 **Interests:** 27,15 €	24-10-2039	24-1/4/7/10	Ba3 B- BB	Aaa AAA AAA
SERIE A4 ES0345671038 Senior / Pass-Through	- %	0,00€ 2.000 0,00€	100.000,00€ 2.000 200.000.000,00€	Floating EURIB.3M+0,10% 24-1/4/7/10	- % **Date:** 24-04-2015 **Interests:** -	-	24-1/4/7/10	Aa1 AAA AA-	Aaa AAA AAA
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€ 548 54.800.000,00€	100.000,00€ 548 54.800.000,00€	Floating EURIB.3M+0,30% 24-1/4/7/10	0,355% **Date:** 24-04-2015 **Interests:** 86,78 €	24-10-2039	24-1/4/7/10	Caa3 D B	Aa2 A A
SERIE C ES0345671053 Subordinated / Pass-Through	100,00%	100.000,00€ 518 51.800.000,00€	100.000,00€ 518 51.800.000,00€	Floating EURIB.3M+0,60% 24-1/4/7/10	0,655% **Date:** 24-04-2015 **Interests:** 160,11 €	24-10-2039	24-1/4/7/10	C D CC	Baa2 BBB BBB
SERIE D ES0345671061 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 255 25.500.000,00€	100.000,00€ 255 25.500.000,00€	Floating EURIB.3M+4,50% 24-1/4/7/10	4,555% **Date:** 24-04-2015 **Interests:** 1113,44 €	24-10-2039	24-1/4/7/10	C D C	Caa CCC- CCC
Totals		**577.664.474,72 €**	**1.525.500.000,00 €**						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
Count Principal		
Number	5.047	11.370
Outstanding Balance	466.193.542,60€	1.500.001.310,05€
Average Loan	91.907,17€	131.906,46€
Minimum	75,99€	15.076,16€
Maximum	529.360,49€	842.481,92€
Interest		
Weighted Average	1,9427%	3,6313%
Minimum	0,7850%	2,4500%
Maximum	4,5850%	5,5000%
Remaining Maturity (Months)		
Weighted Average	218,75	319,10
Minimum	0,99	2,89
Maximum	253,01	357,88
Index (Distribution)		
Euribor 1 año	68,66%	58,12%
Mibor 1 Año	0,15%	0,19%
Préstamos Hipotecarios Cajas	0,00%	0,56%
Préstamos Hipotecarios Cajas TAE	0,00%	41,11%
Préstamos Hipotecarios Entidades	31,19%	0,00%
Tipo Activo CECA	0,00%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,5803%	0,4817%	0,5337%	0,6102%	0,5721%
Anual Equivalent	6,7461%	5,6294%	6,2193%	7,0817%	6,6531%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,69	70,58
Madrid	11,11	11,72
Comunidad Valenciana	7,75	7,65
Baleares	0,57	0,45
Aragón	1,03	1,39
Andalucía	2,15	1,81
Murcia	1,92	2,70
Navarra	0,30	0,42
Rest of Autonomous Regions	4,48	3,28

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	109	30.645,64 €	7.401,71 €	38.047,35 €	10.276.913,33 €	10.307.558,97 €	49,72%	58,1851%
From 1 to 2 months	49	41.177,49 €	18.929,54 €	60.107,03 €	6.276.360,81 €	6.317.538,30 €	30,47%	59,3249%
From 2 to 3 months	37	41.217,93 €	15.546,99 €	56.764,92 €	4.065.662,23 €	4.106.880,16 €	19,81%	64,5770%
Totals	**195**	**113.041,06 €**	**41.878,24 €**	**154.919,30 €**	**20.618.936,37 €**	**20.731.977,43 €**	**100,00%**	**59,7078%**

(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	35	1.424,61 €	466,87 €	1.891,48 €	4.101.743,09 €	4.103.167,70 €	9,05%	92,3115%
From 1 to 2 months	3	586,85 €	205,29 €	792,14 €	261.523,96 €	262.110,81 €	0,58%	60,0369%
From 2 to 3 months	1	355,87 €	0,00 €	355,87 €	92.435,28 €	92.791,15 €	0,20%	72,0308%
From 3 to 6 months	60	86.242,58 €	43.992,47 €	130.235,05 €	7.093.151,30 €	7.179.393,88 €	15,84%	73,7528%
From 6 to 12 months	124	162.275,00 €	103.258,45 €	265.533,45 €	16.798.463,01 €	16.960.738,01 €	37,41%	105,3661%
From 12 to 18 months	119	155.166,80 €	111.724,50 €	266.891,30 €	16.579.088,17 €	16.734.254,97 €	36,91%	126,3087%
Totals	**342**	**406.051,71 €**	**259.647,58 €**	**665.699,29 €**	**44.926.404,81 €**	**45.332.456,52 €**	**100,00%**	**102,8301%**

(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	49,00%	283.034.314,72€	19,31%	48,08%	733.400.000,00€	8,81%
SERIE A3	28,14%	162.530.160,00€	19,31%	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	9,49%	54.800.000,00€	9,38%	3,59%	54.800.000,00€	5,15%
SERIE C	8,97%	51.800.000,00€	0,00%	3,40%	51.800.000,00€	1,70%
SERIE D	4,41%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
Totals		**577.664.474,72 €**			**1.525.500.000,00 €**	
Theoretical Reserve Funds		25.500.000,00€	4,62%		25.500.000,00€	1,70%
Real Reserve Funds		80,51€	0,00%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	12.725.080,41 €	0,15%
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	0,00 €	0,00%
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.	31.157.681,73 €	0,00 €
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.	241.386.771,21 €	3.227.775,01 €
Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties.	107.636.296,04 €	304.646,27 €

	Current	At Issue Date
Endowment shortfall amortization or bonds	66.677.450,62 €	0,00 €
Delinquency Ratio Principal Outstanding With Arrears>90 days / Principal Outstanding	8,7677%	0,0000%
Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations	65,9920%	78,9781%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	3.853.065,46 €
Interest	37.363,09 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	0,8345%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	0,906977%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	**466.193.542,60 €**
Principal Outstanding Currently Paid	400.129.108,65 €
Principal Outstanding with Arrears (< 3 months)	20.731.977,43 €
Principal Outstanding Doubtfully and Subjective	45.332.456,52 €
Amortized Portfolio	**943.273.882,13 €**
Principal Received from the Constitution	963.012.162,79 €
Interest Capitalization of Forbearance Period	-19.738.280,66 €
Current Outstanding of Default Loans	**90.533.885,32 €**
Number of default loans	1.088
Total Securitized	**1.500.001.310,05 €**

ADDITIONAL INFORMATION:

Management Company: Gestión de Activos Titulizados, SGFT, S.A.

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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