Monthly Report, May 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 91 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:** 24-07-2015			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		37.600,56€	100.000,00€	Floating	0,138%	24-10-2039		Ba3	Aaa
ES0345671012	37,60%	7.334	7.334	EURIB.3M+0,14%	**Date:** 24-07-2015			B-	AAA
Senior / Pass-Through		275.762.507,04€	733.400.000,00€	24-1/4/7/10	**Interests:** 13,12 €	24-1/4/7/10		BB	AAA
SERIE A3		51.752,79€	100.000,00€	Floating	0,148%	24-10-2039		Ba3	Aaa
ES0345671020	51,75%	3.000	3.000	EURIB.3M+0,15%	**Date:** 24-07-2015			B-	AAA
Senior / Pass-Through		155.258.370,00€	300.000.000,00€	24-1/4/7/10	**Interests:** 19,36 €	24-1/4/7/10		BB	AAA
SERIE A4		0,00€	100.000,00€	Floating	- %	-		Aa1	Aaa
ES0345671038	- %	2.000	2.000	EURIB.3M+0,10%	**Date:** 24-07-2015			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	0,298%	24-10-2039		Caa3	Aa2
ES0345671046	100,00%	548	548	EURIB.3M+0,30%	**Date:** 24-07-2015			D	A
Mezzanine / Pass-Through		54.800.000,00€	54.800.000,00€	24-1/4/7/10	**Interests:** 75,33 €	24-1/4/7/10		B	A
SERIE C		100.000,00€	100.000,00€	Floating	0,598%	24-10-2039		C	Baa2
ES0345671053	100,00%	518	518	EURIB.3M+0,60%	**Date:** 24-07-2015			D	BBB
Subordinated / Pass-Through		51.800.000,00€	51.800.000,00€	24-1/4/7/10	**Interests:** 151,16 €	24-1/4/7/10		CC	BBB
SERIE D		100.000,00€	100.000,00€	Floating	4,498%	24-10-2039		C	Caa
ES0345671061	100,00%	255	255	EURIB.3M+4,50%	**Date:** 24-07-2015			D	CCC-
Equity / Due to cash Reserve reduction		25.500.000,00€	25.500.000,00€	24-1/4/7/10	**Interests:** 1136,99 €	24-1/4/7/10		C	CCC
Totals		**563.120.877,04 €**	**1.525.500.000,00 €**						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
Count Principal		
Number	4.939	11.370
Outstanding Balance	451.576.831,29€	1.500.001.310,05€
Average Loan	90.969,55€	131.906,46€
Minimum	146,96€	15.076,16€
Maximum	525.451,76€	842.481,92€
Interest		
Weighted Average	1,8420%	3,6313%
Minimum	0,4620%	2,4500%
Maximum	4,5850%	5,5000%
Remaining Maturity (Months)		
Weighted Average	216,74	319,10
Minimum	0,99	2,89
Maximum	251,01	357,88
Index (Distribution)		
Euribor 1 año	68,93%	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	30,92%	0,00%
Tipo Activo CECA	0,00%	0,03%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,8691%	0,6136%	0,5493%	0,5792%	0,5681%
Anual Equivalent	9,9449%	7,1201%	6,3961%	6,7332%	6,6083%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,66	70,58
Madrid	11,25	11,72
Comunidad Valenciana	7,73	7,65
Baleares	0,57	0,45
Aragón	1,03	1,39
Andalucía	2,15	1,81
Murcia	1,85	2,70
Navarra	0,30	0,42
Rest of Autonomous Regions	4,46	3,28

Monthly Report, May 2015

HIPOCAT 10 FTA   Fondo de Titulización de Activos

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	113	32.052,21 €	7.519,49 €	39.571,70 €	11.352.259,78 €	11.384.311,99 €	56,62%	61,1864%
From 1 to 2 months	51	37.498,93 €	11.531,34 €	49.030,27 €	5.357.368,30 €	5.394.867,23 €	26,83%	51,5645%
From 2 to 3 months	28	34.976,60 €	17.219,42 €	52.196,02 €	3.293.151,99 €	3.328.128,59 €	16,55%	66,3584%
Totals	**192**	**104.527,74 €**	**36.270,25 €**	**140.797,99 €**	**20.002.780,07 €**	**20.107.307,81 €**	**100,00%**	**58,9954%**

(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	34	1.487,46 €	511,18 €	1.998,64 €	3.446.499,09 €	3.447.986,55 €	8,76%	84,5882%
From 1 to 2 months	2	404,28 €	0,00 €	404,28 €	330.260,36 €	330.664,64 €	0,84%	92,5559%
From 2 to 3 months	2	139,49 €	0,00 €	139,49 €	175.236,96 €	175.376,45 €	0,45%	97,1063%
From 3 to 6 months	59	96.174,48 €	49.619,42 €	145.793,90 €	7.787.352,87 €	7.883.527,35 €	20,04%	78,5089%
From 6 to 12 months	91	121.392,30 €	73.449,46 €	194.841,76 €	11.861.283,78 €	11.982.676,08 €	30,45%	92,8412%
From 12 to 18 months	112	145.785,96 €	104.232,93 €	250.018,89 €	15.382.477,46 €	15.528.263,42 €	39,46%	121,7473%
Totals	**300**	**365.383,97 €**	**227.812,99 €**	**593.196,96 €**	**38.983.110,52 €**	**39.348.494,49 €**	**100,00%**	**97,6101%**

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

Descripcion	Current % Notes	Current Nominal	Current % CE	At Issue Date % Notes	At Issue Date Nominal	At Issue Date % CE
SERIE A1	0,00%	0,00€	0,00%	10,49%	160.000.000,00€	8,81%
SERIE A2	48,97%	275.762.507,04€	19,83%	48,08%	733.400.000,00€	8,81%
SERIE A3	27,57%	155.258.370,00€	19,83%	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	9,73%	54.800.000,00€	9,64%	3,59%	54.800.000,00€	5,15%
SERIE C	9,20%	51.800.000,00€	0,00%	3,40%	51.800.000,00€	1,70%
SERIE D	4,53%	25.500.000,00€	0,00%	1,67%	25.500.000,00€	0,00%
Totals		**563.120.877,04 €**			**1.525.500.000,00 €**	
Theoretical Reserve Funds		25.500.000,00€	4,74%		25.500.000,00€	1,70%
Real Reserve Funds		27,26€	0,00%		25.500.000,00€	1,70%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	8.939.799,13 €	0,11%
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.	31.343.234,15 €	185.552,42 €
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.	246.945.348,26 €	2.964.080,65 €
Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties.	109.560.293,38 €	1.417.356,84 €

	Current	At Issue Date
Endowment shortfall amortization or bonds	74.245.211,14 €	0,00 €
Delinquency Ratio Principal Outstanding With Arrears>90 days / Principal Outstanding	7,8380%	0,0000%
Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations	64,4167%	78,9781%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	3.786.991,68 €
Interest	38.730,91 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	0,8472%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	0,851518%
Paying	To Determine	To Determine

Monthly Report, May 2015

HIPOCAT 10 FTA Fondo de Titulización de Activos

CatalunyaCaixa Titulización

SITUATION PORTFOLIO

Current Outstanding Portfolio	**451.576.831,29 €**
Principal Outstanding Currently Paid	392.121.028,99 €
Principal Outstanding with Arrears (< 3 months)	20.107.307,81 €
Principal Outstanding Doubtfully and Subjective	39.348.494,49 €
Amortized Portfolio	**957.098.659,86 €**
Principal Received from the Constitution	976.854.217,28 €
Interest Capitalization of Forbearance Period	-19.755.557,42 €
Current Outstanding of Default Loans	**91.325.818,90 €**
Number of default loans	1.110
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