



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 ISIN Code Priority/Type Redemp.	Principal Outstanding (Unit/Bonds/Total)			Coupon Type  Frequency	Current Coupon Accrued period: 91 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
SERIE A1 ES0345671004 Senior / Pass-Through	12,10%	12.100,84€ 1.600	100.000,00€ 1.600	Floating EURIB.3M+0,02%	4,008% Date: 24-07-2007	24-10-2007 24-07-2007	Aaa AAA	Aaa AAA	
		19.361.344,00€	160.000.000,00€	24-1/4/7/10	Interests: 122,60 €	24-1/4/7/10	AAA	AAA	
SERIE A2 ES0345671012 Senior / Pass-Through	100,00%	100.000,00€ 7.334	100.000,00€ 7.334	Floating EURIB.3M+0,14%	4,128% Date: 24-07-2007	24-10-2039 To be determined	Aaa AAA	Aaa AAA	
		733.400.000,00€	733.400.000,00€	24-1/4/7/10	Interests: 1043,47 €	24-1/4/7/10	AAA	AAA	
SERIE A3 ES0345671020 Senior / Pass-Through	100,00%	100.000,00€ 3.000	100.000,00€ 3.000	Floating EURIB.3M+0,15%	4,138% Date: 24-07-2007	24-10-2039 To be determined	Aaa AAA	Aaa AAA	
		300.000.000,00€	300.000.000,00€	24-1/4/7/10	Interests: 1045,99 €	24-1/4/7/10	AAA	AAA	
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€ 2.000	100.000,00€ 2.000	Floating EURIB.3M+0,10%	4,088% Date: 24-07-2007	24-04-2012 To be determined	Aaa AAA	Aaa AAA	
		200.000.000,00€	200.000.000,00€	24-1/4/7/10	Interests: 1033,36 €	24-1/4/7/10	AAA	AAA	
SERIE B ES0345671046 Mezzanine / Pass-Through	100,00%	100.000,00€ 548	100.000,00€ 548	Floating EURIB.3M+0,30%	4,288% Date: 24-07-2007	24-10-2039 To be determined	Aa2 A	Aa2 A	
		54.800.000,00€	54.800.000,00€	24-1/4/7/10	Interests: 1083,91 €	24-1/4/7/10	A	A	
SERIE C ES0345671053 Mezzanine / Pass-Through	100,00%	100.000,00€ 518	100.000,00€ 518	Floating EURIB.3M+0,60%	4,588% Date: 24-07-2007	24-10-2039 To be determined	Baa2 BBB	Baa2 BBB	
		51.800.000,00€	51.800.000,00€	24-1/4/7/10	Interests: 1159,74 €	24-1/4/7/10	BBB	BBB	
SERIE D ES0345671061 Subordinated / Due to cash Reserve reduction	100,00%	100.000,00€ 255	100.000,00€ 255	Floating EURIB.3M+4,50%	8,488% Date: 24-07-2007	24-10-2039 To be determined	Caa CCC-	Caa CCC-	
		25.500.000,00€	25.500.000,00€	24-1/4/7/10	Interests: 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 (1)	% monthly constant % annual constant	0,8760%	0,9347%	0,9588%	0,9945%
		10,0194%	10,6578%	10,9182%	11,3027%
SERIE A1 ISIN: ES0345671004	With Option Redemption	Average life (years) 24/07/2007	0,51 24/07/2007	0,48 24/07/2007	0,47 24/07/2007
	Without Option Redemption	Final maturity 24/07/2007	0,46 24/07/2007	0,47 24/07/2007	0,46 24/07/2007
SERIE A2 ISIN: ES0345671012	With Option Redemption	Average life (years) 24/10/2022	7,59 24/10/2022	7,09 24/01/2022	6,95 24/01/2022
	Without Option Redemption	Final maturity 24/04/2036	6,66 24/04/2036	7,69 24/04/2036	7,43 24/04/2036
SERIE A3 ISIN: ES0345671020	With Option Redemption	Average life (years) 24/01/2021	7,95 24/01/2021	7,91 24/01/2021	7,90 24/04/2021
	Without Option Redemption	Final maturity 24/01/2021	7,88 24/01/2021	7,90 24/01/2021	7,88 24/04/2021
SERIE A4 ISIN: ES0345671038	With Option Redemption	Average life (years) 24/04/2012	5,85 24/04/2012	5,85 24/04/2012	5,85 24/04/2012
	Without Option Redemption	Final maturity 24/04/2012	5,85 24/04/2012	5,85 24/04/2012	5,85 24/04/2012
SERIE B ISIN: ES0345671046	With Option Redemption	Average life (years) 24/10/2022	11,26 24/10/2022	10,98 24/01/2022	10,94 24/01/2022
	Without Option Redemption	Final maturity 24/02/2039	10,76 24/02/2039	11,97 24/02/2039	11,79 24/02/2039



SERIE C	With Option Redemption	Average life (years)	11,26	10,98	10,94	10,76
		Final maturity	24/10/2022	24/01/2022	24/01/2022	24/07/2021
ISIN: ES0345671053	Without Option Redemption	Average life (years)	12,16	11,97	11,90	11,79
		Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039
SERIE D	With Option Redemption	Average life (years)	12,06	11,57	11,53	11,23
		Final maturity	24/10/2022	24/01/2022	24/01/2022	24/07/2021
ISIN: ES0345671061	Without Option Redemption	Average life (years)	18,68	18,56	18,52	18,47
		Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039

Hipótesis WAL 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	10.258	11.370
Outstanding Balance	1.336.646.075,14 €	1.500.001.310,05 €
Average Loan	130.049,13 €	131.906,46 €
Minimum	6.377,94 €	15.076,16 €
Maximum	827.132,87 €	842.481,92 €
<b>Interest</b>		
Weighted Average	4,6309%	3,6313%
Minimum	3,5580%	2,4500%
Maximum	6,0000%	5,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	312,48	322,39
Minimum	18,04	28,91
Maximum	345,00	355,88
<b>Index (Distribution)</b>		
Tipo Activo CECA	0,02%	0,03%
Euribor 1 año	58,11%	58,12%
Préstamos Hipotecarios Cajas	0,52%	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)	0,9588%	0,9945%	0,9225%		0,8759%
Annual Equivalent (CPR)	10,9182%	11,3027%	10,5251%		10,0194%

### GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,09	70,58
Madrid	12,24	11,72
Comunidad Valenciana	7,58	7,65
Baleares	0,40	0,45
Aragón	1,40	1,39
Andalucía	1,75	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	355	60.065,20 €	60.282,55 €	120.347,75 €	50.174.156,54 €	50.234.221,74 €	68,53%	77,3186%
From 1 to 2 months	116	47.958,64 €	87.265,91 €	135.224,55 €	15.871.137,86 €	15.919.096,50 €	21,72%	78,2435%
From 2 to 3 months	30	17.903,91 €	32.667,80 €	50.571,71 €	3.792.678,93 €	3.810.582,84 €	5,20%	84,4846%
From 3 to 6 months	27	23.123,61 €	48.544,22 €	71.667,83 €	3.111.647,97 €	3.134.771,58 €	4,28%	74,3367%
From 6 to 12 months	2	2.760,23 €	4.995,65 €	7.755,88 €	200.111,64 €	202.871,87 €	0,28%	63,1068%
<b>Totals</b>	<b>530</b>	<b>151.811,59 €</b>	<b>233.756,13 €</b>	<b>385.567,72 €</b>	<b>73.149.732,94 €</b>	<b>73.301.544,53 €</b>	<b>100,00%</b>	<b>77,6785%</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	%	
Up to 30 days	4	0,00 €	0,00 €	0,00 €	494.265,03 €	494.265,03 €	24,06%	79,3882%
From 3 to 6 months	4	3.495,63 €	6.849,83 €	10.345,46 €	475.376,80 €	478.872,43 €	23,31%	85,2613%
From 6 to 12 months	11	11.038,21 €	20.141,14 €	31.179,35 €	1.069.805,05 €	1.080.843,26 €	52,62%	53,8623%
<b>Totals</b>	<b>19</b>	<b>14.533,84 €</b>	<b>26.990,97 €</b>	<b>41.524,81 €</b>	<b>2.039.446,88 €</b>	<b>2.053.980,72 €</b>	<b>100,00%</b>	<b>64,2999%</b>

(1) Valuation exclusively for mortgage participations.

### CREDIT ENHANCEMENT

	Current		At Issue Date	
	% CE	% CE	% 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%

### OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	53.791.439,20 €	3,99%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%

DISCLAIMER: This communication is for informational purposes only, it is not intended as an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. All data and other information are not warranted as to completeness or accuracy. Additional information is available on request. The assumptions underlying the information, including structure and collateral may be modified from the time to time to reflect changed circumstances. Past performance is not indicative of future returns. The Spanish Offering Circular, approved by the CNMV, is the only legally binding document for this issue.



**HIPOCAT 10 FTA Fondo de Titulización de Activos**

SERIE A4	14,44%	200.000.000,00€	9,72%	13,11%	200.000.000,00€	8,81%
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	0,4034%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	77,9482%	78,9781%

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	42.999.176,96 €
Interest	603.184,34 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,2621%

**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

c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 [info@gat-sgft.com](mailto:info@gat-sgft.com) [www.gat-sgft.info](http://www.gat-sgft.info)  
 Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSIBILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**