



The amounts are expressed in euros

Date of Constitution	05/07/2006	Managers	Merrill Lynch, Santander
Issue Date	05/07/2006	Originator / Servicer	Caixa Catalunya
Disbursement Date	10/07/2006	Swap Guarantee	
Management Company	Gestion de Activos Titulizados, SGFT, SA	Paying Agent	Caixa d'Estalvis de Catalunya
Administrator	Caixa Catalunya	Secondary Market	AIAF
Guaranteed Interest C.	Caixa Catalunya	Register of Book Securities	S.C.L.V. Espaclear
Interest Swap	Caixa Catalunya	Depository	Caixa Catalunya
Subordinated Loan	Caixa Catalunya	Auditors	Deloitte & Touche
Lead Manager	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		12.100,84€ 1,600 19.361.344,00€	100.000,00€ 1.600 160.000.000,00€	Floating EURIB.3M+0,02% 24-1/4/7/10	4,008% Date: 24-07-2007 Interests: 122,60 €	24-10-2007 24-07-2007 24-1/4/7/10		Aaa AAA AAA	Aaa AAA AAA
SERIE A2 ES0345671012 Senior / Pass-Through		100.000,00€ 7.334 733.400.000,00€	100.000,00€ 7.334 733.400.000,00€	Floating EURIB.3M+0,14% 24-1/4/7/10	4,128% Date: 24-07-2007 Interests: 1043,47 €	24-10-2039 24-07-2007 24-1/4/7/10		Aaa AAA AAA	Aaa AAA AAA
SERIE A3 ES0345671020 Senior / Pass-Through	100,00%	100.000,00€ 3.000 300.000.000,00€	100.000,00€ 3.000 300.000.000,00€	Floating EURIB.3M+0,15% 24-1/4/7/10	4,138% Date: 24-07-2007 Interests: 1045,99 €	24-10-2039 24-07-2007 24-1/4/7/10	To be determined	Aaa AAA AAA	Aaa AAA AAA
SERIE A4 ES0345671038 Senior / Pass-Through	100,00%	100.000,00€ 2.000 200.000.000,00€	100.000,00€ 2.000 200.000.000,00€	Floating EURIB.3M+0,10% 24-1/4/7/10	4,088% Date: 24-07-2007 Interests: 1033,36 €	24-04-2012 24-07-2007 24-1/4/7/10	To be determined	Aaa AAA AAA	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	4,288% Date: 24-07-2007 Interests: 1083,91 €	24-10-2039 24-07-2007 24-1/4/7/10	To be determined	Aa2 A A	Aa2 A A
SERIE C ES0345671053 Mezzanine / 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	4,588% Date: 24-07-2007 Interests: 1159,74 €	24-10-2039 24-07-2007 24-1/4/7/10	To be determined	Baa2 BBB BBB	Baa2 BBB BBB
SERIE D ES0345671061 Mezzanine / Pass-Through	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	8,488% Date: 24-07-2007 Interests: 2145,58 €	24-10-2039 24-07-2007 24-1/4/7/10	To be determined	Caa CCC- CCC	Caa CCC- CCC
Totals		1.384.861.344,00€	1.525.500.000,00€						

AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT

Option (1)	% monthly constant	% annual constant	0,5344%	0,7876%	0,8498%	0,8852%
			6,2277%	9,0529%	9,7347%	10,1204%
SERIE A1 ISIN: ES0345671004	With Option Redemption	Average life (years)	24/10/2007	24/07/2007	24/07/2007	24/07/2007
		Final maturity				
SERIE A2 ISIN: ES0345671012	Without Option Redemption	Average life (years)	0,67	0,54	0,51	0,50
		Final maturity	24/10/2007	24/07/2007	27/07/2007	24/07/2007
SERIE A3 ISIN: ES0345671020	With Option Redemption	Average life (years)	10,91	8,32	7,80	7,48
		Final maturity	24/04/2026	24/07/2023	24/01/2023	24/07/2022
SERIE A4 ISIN: ES0345671038	Without Option Redemption	Average life (years)	11,58	9,06	8,53	8,24
		Final maturity	24/04/2036	24/04/2036	24/04/2036	24/04/2036
SERIE B ISIN: ES0345671046	With Option Redemption	Average life (years)	8,42	8,05	7,98	7,94
		Final maturity	24/10/2020	24/10/2020	24/01/2021	24/01/2021
SERIE B	Without Option Redemption	Average life (years)	8,42	8,05	7,98	7,94
		Final maturity	24/10/2020	24/10/2020	24/01/2021	24/01/2021
SERIE A1	With Option Redemption	Average life (years)	5,85	5,85	5,85	5,85
		Final maturity	24/04/2012	24/04/2012	24/04/2012	24/04/2012
SERIE A2	Without Option Redemption	Average life (years)	5,85	5,85	5,85	5,85
		Final maturity	14/04/2012	24/04/2012	24/04/2012	24/04/2012
SERIE B	With Option Redemption	Average life (years)	13,95	11,61	11,37	11,19
		Final maturity	24/04/2026	24/07/2023	24/01/2023	24/07/2022
SERIE B	Without Option Redemption	Average life (years)	14,73	12,47	12,25	12,13
		Final maturity	24/02/2039	24/02/2039	24/02/2039	24/02/2039

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HIPOCAT 10 FTA Fondo de Titulización de Activos

		Average life (years)	13,95	11,61	11,37	11,19
SERIE C	With Option Redemption	Final maturity	24/04/2026	24/07/2023	24/01/2023	24/07/2022
	ISIN: ES0345671053	Without Option Redemption	Final maturity	24/02/2039	24/02/2039	24/02/2039
SERIE D		With Option Redemption	Final maturity	24/04/2026	24/07/2023	24/01/2023
	ISIN: ES0345671061	Without Option Redemption	Final maturity	24/02/2039	24/02/2039	24/02/2039

Hipótesis WAL5 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
Count Principal		
Number	10.185	11.370
Outstanding Balance	1.326.658.859,90 €	1.500.001.310,05 €
Average Loan	130.003,50 €	131.906,46 €
Minimum	6.337,65 €	15.076,16 €
Maximum	825.953,66 €	842.481,92 €
Interest		
Weighted Average	4,7426%	3,6313%
Minimum	3,5580%	2,4500%
Maximum	6,0000%	5,5000%
Remaining Maturity (Months)		
Weighted Average	311,61	322,39
Minimum	17,05	28,91
Maximum	344,02	355,88
Index (Distribution)		
Tipo Activo CECA	0,02%	0,03%
Euribor 1 año	58,12%	58,12%
Préstamos Hipotecarios Cajas	0,51%	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 Morgality (SMM)	0,5344%	0,7876%	0,8593%	- %	0,8498%
Annual Equivalent (CPR)	6,2277%	9,0529%	9,8374%	- %	9,7347%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,10	70,58
Madrid	12,26	11,72
Comunidad Valenciana	7,57	7,65
Baleares	0,40	0,45
Aragón	1,41	1,39
Andalucía	1,74	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	329	56.502,82 €	64.249,72 €	120.752,54 €	47.559.319,24 €	47.615.822,06 €	65,58%	80,8885%
From 1 to 2 months	125	47.687,01 €	85.527,82 €	133.214,83 €	15.910.553,10 €	15.958.240,11 €	21,98%	74,8218%
From 2 to 3 months	37	26.260,36 €	50.138,04 €	76.398,40 €	5.218.564,86 €	5.244.825,22 €	7,22%	78,8478%
From 3 to 6 months	26	23.279,14 €	50.045,23 €	73.324,37 €	3.281.243,84 €	3.304.522,98 €	4,55%	82,8008%
From 6 to 12 months	3	5.488,82 €	12.935,18 €	18.424,00 €	476.580,93 €	482.069,75 €	0,66%	94,3719%
Totals	520	159.218,15 €	262.895,99 €	422.114,14 €	72.446.261,97 €	72.605.480,12 €	100,00%	79,4817%

(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	%	
From 3 to 6 months	3	3.728,06 €	9.284,23 €	13.012,29 €	456.914,49 €	460.642,55 €	25,87%	61,4367%
From 6 to 12 months	14	12.685,95 €	23.027,37 €	35.713,32 €	1.306.962,09 €	1.319.648,04 €	74,13%	56,7278%
Totals	17	16.414,01 €	32.311,60 €	48.725,61 €	1.763.876,58 €	1.780.290,59 €	100,00%	57,8779%

(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%
SERIE A4	14,44%	200.000.000,00€	9,72%	13,11%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	68.938.709,29 €	3,99%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%

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HIPOCAT 10 FTA Fondo de Titulización de Activos

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%
Totals		1.384.861.344,00 €			1.525.500.000,00 €	
Reserve Funds	1,84%	25.500.000,00€		1,67%	25.500.000,00€	

Liquidity Line (Limit)	101.000.000,00 €	0,00%
Liabilities		
Other	500.000,00 €	3,99%
Amount of the Liquidity Line	0,00 €	3,99%
Generalitat Guarantee	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	0,4196%	0,0000%
Weighted Average of LTV Distribution ⁽¹⁾	77,8547%	78,9781%

"FORBEARANCE PERIOD" INFORMATION

Principal Outstanding of Forbearance Period	38.845.401,22 €
Interest	566.287,70 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	2,9707%

INTERESTS SWAP

	Notional Principal	Interest
Swap		
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

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 Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR