



**HIPOCAT 6 FTA Fondo de Titulización de Activos**

The amounts are expressed in euros

|                               |                                                          |                                    |                                 |
|-------------------------------|----------------------------------------------------------|------------------------------------|---------------------------------|
| <b>Date of Constitution</b>   | 17/09/2003                                               | <b>Managers</b>                    | Caixa Catalunya, Deutsche Bank, |
| <b>Issue Date</b>             | 17/09/2003                                               |                                    | Crédit Agricole Indosuez        |
| <b>Disbursement Date</b>      | 22/09/2003                                               | <b>Originator / Servicer</b>       | Caixa Catalunya                 |
| <b>Management Company</b>     | Gestion de Activos Titulizados, SGFT, SA                 | <b>Swap Guarantee</b>              |                                 |
| <b>Administrator</b>          | Caixa Catalunya                                          | <b>Paying Agent</b>                | Caixa d'Estalvis de Catalunya   |
| <b>Guaranteed Interest C.</b> | Caixa Catalunya                                          | <b>Secondary Market</b>            | AIAF                            |
| <b>Interest Swap</b>          | Caixa Catalunya                                          | <b>Register of Book Securities</b> | S.C.L.V. Espaclear              |
| <b>Subordinated Loan</b>      | Caixa Catalunya                                          | <b>Depository</b>                  | Caixa Catalunya                 |
| <b>Lead Manager</b>           | Caixa Catalunya, Deutsche Bank, Crédit Agricole Indosuez | <b>Auditors</b>                    | Deloitte & Touche               |

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

| Class<br>ISIN Code<br>Priority / Type Redemp. | Principal Outstanding (Unit/Bonds/Total) |                        |                        | Coupon Type<br><br>Frequency | Current Coupon<br>Accrued period:<br>91 days<br>Base: A / 360 | Redemption                  |            | Moody's / S & P / Fitch<br>Ibca |          |
|-----------------------------------------------|------------------------------------------|------------------------|------------------------|------------------------------|---------------------------------------------------------------|-----------------------------|------------|---------------------------------|----------|
|                                               | Current<br>Factor                        | Current                | Original               |                              |                                                               | Final Maturity<br>Frequency | Next       | Current                         | Original |
| SERIE A                                       |                                          | 36.883,02€             | 100.000,00€            | Floating                     | 5,228%                                                        | 15-12-2034                  |            | Aaa                             | Aaa      |
| ES0345782009                                  | 36,88%                                   | 7.876                  | 7.876                  | EURIB.3M+0,28%               | <b>Date:</b> 17-03-2008                                       |                             | 17-03-2008 |                                 |          |
| Senior / Pass-Through                         |                                          | 290.490.665,52€        | 787.600.000,00€        | 15-3/6/9/12                  | <b>Interests:</b> 487,42 €                                    | 15-3/6/9/12                 |            | AAA                             | AAA      |
| SERIE B                                       |                                          | 81.425,91€             | 100.000,00€            | Floating                     | 5,498%                                                        | 15-12-2034                  |            | Aa2                             | Aa2      |
| ES0345782017                                  | 81,43%                                   | 157                    | 157                    | EURIB.3M+0,55%               | <b>Date:</b> 17-03-2008                                       |                             | 17-03-2008 |                                 |          |
| Subordinated / Pass-Through                   |                                          | 12.783.867,87€         | 15.700.000,00€         | 15-3/6/9/12                  | <b>Interests:</b> 1131,63 €                                   | 15-3/6/9/12                 |            | AAA                             | AA       |
| SERIE C                                       |                                          | 81.425,91€             | 100.000,00€            | Floating                     | 5,798%                                                        | 15-12-2034                  |            | A1                              | A1       |
| ES0345782025                                  | 81,43%                                   | 340                    | 340                    | EURIB.3M+0,85%               | <b>Date:</b> 17-03-2008                                       |                             |            |                                 |          |
| Subordinated / Pass-Through                   |                                          | 27.684.809,40€         | 34.000.000,00€         | 15-3/6/9/12                  | <b>Interests:</b> 1193,38 €                                   | 15-3/6/9/12                 |            | A+                              | A        |
| SERIE D                                       |                                          | 0,00€                  | 100.000,00€            | Floating                     | - %                                                           | 15-12-2034                  |            | Baa1                            | Baa1     |
| ES0345782033                                  | 0,00%                                    | 127                    | 127                    | EURIB.3M+0,95%               | <b>Date:</b> 17-03-2008                                       |                             |            |                                 |          |
| Subordinated / Pass-Through                   |                                          | 0,00€                  | 12.700.000,00€         | 15-3/6/9/12                  | <b>Interests:</b> -                                           | 15-3/6/9/12                 |            | BBB                             | BBB      |
| <b>Totals</b>                                 |                                          | <b>330.959.342,79€</b> | <b>850.000.000,00€</b> |                              |                                                               |                             |            |                                 |          |

**AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT**

| Option <sup>(1)</sup>                       |                           | % monthly constant   | 0,5930%    | 0,7423%    | 0,8824%    | 1,4094%    |
|---------------------------------------------|---------------------------|----------------------|------------|------------|------------|------------|
|                                             |                           | % annual constant    | 6,8886%    | 8,5533%    | 10,0895%   | 15,6612%   |
| <b>SERIE A</b><br><b>ISIN: ES0345782009</b> | With Option Redemption    | Average life (years) | 7,95       | 6,89       | 6,12       | 4,22       |
|                                             |                           | Final maturity       | 15/03/2021 | 15/03/2019 | 15/09/2017 | 17/06/2013 |
|                                             | Without Option Redemption | Average life (years) | 8,44       | 7,41       | 6,63       | 4,67       |
|                                             |                           | Final maturity       | 15/03/2030 | 15/03/2029 | 15/03/2028 | 15/06/2023 |
| <b>SERIE B</b><br><b>ISIN: ES0345782017</b> | With Option Redemption    | Average life (years) | 13,22      | 11,59      | 10,33      | 7,11       |
|                                             |                           | Final maturity       | 15/03/2021 | 15/03/2019 | 15/09/2017 | 17/06/2013 |
|                                             | Without Option Redemption | Average life (years) | 14,26      | 12,70      | 11,43      | 8,07       |
|                                             |                           | Final maturity       | 15/03/2030 | 15/03/2029 | 15/03/2028 | 15/06/2023 |
| <b>SERIE C</b><br><b>ISIN: ES0345782025</b> | With Option Redemption    | Average life (years) | 13,22      | 11,59      | 10,33      | 7,11       |
|                                             |                           | Final maturity       | 15/03/2021 | 15/03/2019 | 15/09/2017 | 17/06/2013 |
|                                             | Without Option Redemption | Average life (years) | 14,26      | 12,70      | 11,43      | 8,07       |
|                                             |                           | Final maturity       | 15/03/2030 | 15/03/2029 | 15/03/2028 | 15/06/2023 |
| <b>SERIE D</b><br><b>ISIN: ES0345782033</b> | With Option Redemption    | Average life (years) | -          | -          | -          | -          |
|                                             |                           | Final maturity       | -          | -          | -          | -          |
|                                             | Without Option Redemption | Average life (years) | -          | -          | -          | -          |
|                                             |                           | Final maturity       | -          | -          | -          | -          |

Hipótesis WAL5 20,00% and WAFF 0,15%.

<sup>(1)</sup> Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 15,00% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full, or in 15/12/2018



## COLLATERAL: TYPE OF GROUPED ASSETS

| General                            | Pool of Mortgage Loans (Floating Rate) |                   |
|------------------------------------|----------------------------------------|-------------------|
|                                    | Current                                | Constitution Date |
| <b>Count Principal</b>             |                                        |                   |
| Number                             | 4.888                                  | 10.467            |
| Outstanding Balance                | 338.515.851,25 €                       | 850.000.308,84 €  |
| Average Loan                       | 69.066,75 €                            | 81.207,63 €       |
| Minimum                            | 429,93 €                               | 25.012,48 €       |
| Maximum                            | 437.762,42 €                           | 484.097,30 €      |
| <b>Interest</b>                    |                                        |                   |
| Weighted Average                   | 5,4729%                                | 4,7398%           |
| Minimum                            | 4,5930%                                | 2,7500%           |
| Maximum                            | 6,7250%                                | 6,5000%           |
| <b>Remaining Maturity (Months)</b> |                                        |                   |
| Weighted Average                   | 249,25                                 | 307,09            |
| Minimum                            | 1,97                                   | 26,48             |
| Maximum                            | 299,01                                 | 351,51            |
| <b>Index (Distribution)</b>        |                                        |                   |
| Tipo Activo CECA                   | 1,83%                                  | 2,02%             |
| Euribor 1 año                      | 16,86%                                 | 12,06%            |
| Préstamos Hipotecarios Cajas       | 9,18%                                  | 9,87%             |
| Mibor 1 Año                        | 3,46%                                  | 2,93%             |
| Préstamos Hipotecarios Cajas TAE   | 68,62%                                 | 73,08%            |
| Tipo Activo C.E.C.A TAE            | 0,06%                                  | 0,04%             |

## PREPAYMENTS

|                                | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|--------------------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly Mortality (SMM) | 0,5930%       | 0,7423%       | 0,6537%       | 0,8824%        | 1,4094%    |
| Annual Equivalent (CPR)        | 6,8886%       | 8,5533%       | 7,5687%       | 10,0895%       | 15,6612%   |

## GEOGRAPHIC DISTRIBUTION

|                            | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya                  | 82,66   | 84,24             |
| Madrid                     | 6,37    | 5,85              |
| Comunidad Valenciana       | 7,32    | 6,32              |
| Baleares                   | 0,86    | 0,99              |
| Aragón                     | 0,22    | 0,28              |
| Andalucía                  | 0,92    | 0,86              |
| Murcia                     | 0,89    | 0,86              |
| Navarra                    | 0,36    | 0,26              |
| Rest of Autonomous Regions | 0,39    | 0,34              |

## CURRENT DELINQUENCY

| Aging              | Number Mortgage Participations | Mature Debt        |                     |                    | Remaining Debt to Mature | Total Debt            |                 | % Loan to Value <sup>(1)</sup> |
|--------------------|--------------------------------|--------------------|---------------------|--------------------|--------------------------|-----------------------|-----------------|--------------------------------|
|                    |                                | Principal          | Interest and Others | Totals             |                          | Principal             | %               |                                |
| Up to 30 days      | 83                             | 9.101,91 €         | 9.971,68 €          | 19.073,59 €        | 5.852.018,51 €           | 5.861.120,42 €        | 66,17%          | 74,4751%                       |
| From 1 to 2 months | 21                             | 6.188,99 €         | 9.939,55 €          | 16.128,54 €        | 1.615.982,13 €           | 1.622.171,12 €        | 18,31%          | 77,0055%                       |
| From 2 to 3 months | 10                             | 4.594,91 €         | 10.299,17 €         | 14.894,08 €        | 914.244,32 €             | 918.839,23 €          | 10,37%          | 80,7281%                       |
| From 3 to 6 months | 7                              | 3.856,54 €         | 7.858,30 €          | 11.714,84 €        | 451.918,59 €             | 455.775,13 €          | 5,15%           | 67,8362%                       |
| <b>Totals</b>      | <b>121</b>                     | <b>23.742,35 €</b> | <b>38.068,70 €</b>  | <b>61.811,05 €</b> | <b>8.834.163,55 €</b>    | <b>8.857.905,90 €</b> | <b>100,00 %</b> | <b>75,1528 %</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 <sup>(1)</sup> |
|---------------------------|--------------------------------|--------------------|---------------------|--------------------|--------------------------|-----------------------|-----------------|--------------------------------|
|                           |                                | Principal          | Interest and Others | Totals             |                          | Principal             | %               |                                |
| From 2 to 3 months        | 1                              | 137,71 €           | 39,25 €             | 176,96 €           | 59.705,60 €              | 59.843,31 €           | 4,90%           | 74,5612%                       |
| From 3 to 6 months        | 1                              | 1.119,52 €         | 2.517,05 €          | 3.636,57 €         | 112.308,53 €             | 113.428,05 €          | 9,29%           | 91,1296%                       |
| From 6 to 12 months       | 6                              | 11.114,30 €        | 13.285,46 €         | 24.399,76 €        | 507.236,69 €             | 518.350,99 €          | 42,44%          | 81,5673%                       |
| From 12 months to 2 years | 3                              | 14.703,42 €        | 19.041,67 €         | 33.745,09 €        | 514.979,34 €             | 529.682,76 €          | 43,37%          | 74,9343%                       |
| <b>Totals</b>             | <b>11</b>                      | <b>27.074,95 €</b> | <b>34.883,43 €</b>  | <b>61.958,38 €</b> | <b>1.194.230,16 €</b>    | <b>1.221.305,11 €</b> | <b>100,00 %</b> | <b>78,9264 %</b>               |

(1) Valuation exclusively for mortgage participations.

## CREDIT ENHANCEMENT

| Current              |         |                         |        | At Issue Date |                         |       |
|----------------------|---------|-------------------------|--------|---------------|-------------------------|-------|
| % Notes              | Nominal | % CE                    |        | % Notes       | Nominal                 | % CE  |
| SERIE A              | 87,77%  | 290.490.665,52€         | 17,98% | 92,66%        | 787.600.000,00€         | 9,64% |
| SERIE B              | 3,86%   | 12.783.867,87€          | 14,12% | 1,85%         | 15.700.000,00€          | 7,79% |
| SERIE C              | 8,37%   | 27.684.809,40€          | 5,75%  | 4,00%         | 34.000.000,00€          | 3,79% |
| SERIE D              | 0,00%   | 0,00€                   | 0,00%  | 1,49%         | 12.700.000,00€          | 2,30% |
| <b>Totals</b>        |         | <b>330.959.342,79 €</b> |        |               | <b>850.000.000,00 €</b> |       |
| <b>Reserve Funds</b> | 5,75%   | 19.030.162,21€          |        | 2,30%         | 19.550.000,00€          |       |

## OTHER FINANCIAL OPERATIONS (Current)

|                              | Balance         | Interest |
|------------------------------|-----------------|----------|
| <b>Assets</b>                |                 |          |
| Guaranteed Interest C.       | 25.958.009,32 € | 4,95%    |
| Treasury account (Paying Ag) | 0,00 €          | 0,00%    |
| Repayment account            | 0,00 €          | 0,00%    |
| Liquidity Line (Limit)       | 0,00 €          | 0,00%    |
| <b>Liabilities</b>           |                 |          |
| Subordinated Loan            | 18.716.151,78 € | 4,95%    |
| Other                        | 0,00 €          | 0,00%    |
| Amount of the Liquidity Line | 0,00 €          | 0,00%    |
| Generalitat Guarantee        | 0,00 €          | 0,00%    |

**OTHER INFORMATION**

|                                                                      | Current    | At Issue Date |
|----------------------------------------------------------------------|------------|---------------|
| Cumulative outstanding losses                                        | 11.722,74€ | 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 | 0,4954%    | 0,0000%       |
| Weighted Average of LTV Distribution <sup>(1)</sup>                  | 74,6661%   | 86,7118%      |

**"FORBEARANCE PERIOD" INFORMATION**

|                                                        |                |
|--------------------------------------------------------|----------------|
| Principal Outstanding of Forbearance Period            | 4.427.407,33 € |
| Interest                                               | 96.229,86 €    |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 1,3363%        |

**INTERESTS SWAP**

|             | Notional Principal | Interest         |
|-------------|--------------------|------------------|
| <b>Swap</b> |                    |                  |
| Receiving   | To be determined   | 5,936110%        |
| Paying      | To be determined   | To be determined |

**ADDITIONAL INFORMATION:**

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