

GESTIÓN DE ACTIVOS TITULIZADOS

Grupo CAIXA CATALUNYA

HIPOCAT 6, Fondo de Titulización de Activos. Information as at 31st August, 2006

Date of Constitution	17 th September, 2003		
Issue Date	22 th September, 2003	Managers	Caixa Catalunya Deutsche Bank Crédit Agricole Indosuez
Management Company	Gestión Activos Titulizados, SGFT,SA	Originator / Servicer	Caixa Catalunya
Paying Agent	Caixa Catalunya	Secondary Market	AIAF
Guaranteed Interest C.	Caixa Catalunya	Register of Book Securities	IBERCLEAR
Class A & B Interest Swap	Caixa Catalunya	Depository	Caixa Catalunya
Subordinated Loan	Caixa Catalunya	Auditors	Deloitte & Touche
Lead Manager	Caixa Catalunya – Deutsche Bank – Crédit Agricole Indosuez		

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

Class ISIN Code Priority Type Redemp.	Principal Outstanding (Unit/Nº Bond/Total)			Coupon Type Frequency	Current Coupon Accrued period: 92 days Base: A /360	Redemption		Moody's/Fitch IBCA Ratings	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
A ES0345782009 Senior Pass-through	47,85%	47.851,69€ 7.876 376.879.910,44€	100.000,00€ 7.876 787.600.000,00€	Floating EURIBOR 3M + 0,28% 15-03 / 06 / 09 / 12	3,2390% Date: 15/09/2006 Interest: 396,09€	31/12/2034 15-03 / 06 / 09 / 12	15/09/2006	Aaa / AAA	Aaa / AAA
B ES0345782017 Mazzanine Pass-through	100%	100.000,00€ 157 15.700.000,00€	100.000,00€ 157 15.700.000,00€	Floating EURIBOR 3M + 0,55% 15-03 / 06 / 09 / 12	3,5090% Date: 15/09/2006 Interest: 896,74€	31/12/2034 15-03 / 06 / 09 / 12	To determine	Aa2 / AA	Aa2 / AA
C ES0345782025 Mazzanine Pass-through	100%	100.000,00€ 340 34.000.000,00€	100.000,00€ 340 34.000.000,00€	Floating EURIBOR 3M + 0,85% 15-03 / 06 / 09 / 12	3,8090% Date: 15/09/2006 Interest: 973,41€	31/12/2034 15-03 / 06 / 09 / 12	To determine	A1 / A	A1 / A
D ES0345782033 Mazzanine Turbo	0%	0,00€ 0 0,00€	100.000,00€ 127 12.700.000,00€	Floating EURIBOR 3M + 0,95% 15-03 / 06 / 09 / 12	3,6510% Date: 15/09/2006 Interest: 0,00€	31/12/2034 15-03 / 06 / 09 / 12	15/09/2006	Baa1 / BBB	Baa1 / BBB
Totals		426.579.910,44€	850.000.000,00€						

Average Life and Final Maturity According to Monthly Rates of Prepayment

	% MCPR	% CPR	Class A Bonds				Class B Bonds				Class C Bonds				Class D Bonds			
			Average Life	Duration ²	% IRR ²	Final Maturity	Average Life	Duration ²	% IRR ²	Final Maturity	Average Life	Duration ²	% IRR ²	Final Maturity	Average Life	Duration ²	% IRR ²	Final Maturity
With Op. Redemp.	0,6589	7,6262	7,45	6,31	3,50	16/03/2020	12,43	9,89	3,96	16/03/2020	12,43	9,72	4,28	16/03/2020	1,48	1,43	3,18	15/09/2006
Without Op. Red.	0,6589	7,6262	7,96	6,60	3,54	17/09/2029	13,52	10,44	4,02	17/09/2029	13,52	10,25	4,35	17/09/2029	1,48	1,43	3,18	15/09/2006
With Op. Redemp.	1,3443	14,9904	4,40	4,01	3,22	16/12/2013	7,50	6,57	3,69	16/12/2013	7,50	6,49	4,00	16/12/2012	1,57	1,51	3,21	15/12/2006
Without Op. Red.	1,3443	14,9904	4,85	4,32	3,29	15/12/2023	8,47	7,20	3,77	15/12/2023	8,47	7,10	4,08	15/12/2023	1,57	1,51	3,21	15/12/2006
With Op. Redemp.	1,5262	16,8523	3,68	3,41	3,11	15/06/2021	6,16	5,34	3,56	15/06/2021	6,16	5,49	3,87	15/06/2021	1,62	1,56	3,22	15/03/2007
Without Op. Red.	1,5262	16,8523	4,09	3,71	3,20	15/06/2021	7,03	6,15	3,65	15/06/2021	7,03	6,08	3,96	15/06/2021	1,62	1,56	3,22	15/03/2007
With Op. Redemp.	1,8107	19,6899	3,41	3,18	3,07	15/09/2011	5,90	5,34	3,53	15/09/2011	5,90	5,29	3,84	15/09/2011	1,65	1,58	3,23	15/06/2007
Without Op. Red.	1,8107	19,6899	3,78	3,46	3,15	15/06/2020	6,72	5,93	3,62	15/06/2020	6,72	5,86	3,93	15/06/2020	1,65	1,58	3,23	15/06/2007

Simulation Total Cash-Flow for each Bond According to Prepayment

	% MCPR	% CPR	Class A Bonds			Class B Bonds			Class C Bonds			Class D Bonds		
			Principal	Total Interest ³	Total Cash Flow ⁴	Principal	Total Interest ³	Total Cash Flow ⁴	Principal	Total Interest ³	Total Cash Flow ⁴	Principal	Total Interest ³	Total Cash Flow ⁴
With Op. Redemp.	0,6589	7,6262	100.000,00	26.363,20	126.363,20	100.000,00	49.680,82	149.680,82	100.000,00	53.602,34	153.602,34	100.000,00	4.651,64	104.651,64
Without Op. Red.	0,6589	7,6262	100.000,00	28.713,28	128.713,28	100.000,00	55.273,82	155.273,82	100.000,00	59.864,24	159.864,24	100.000,00	4.651,64	104.651,64
With Op. Redemp.	1,3443	14,9904	100.000,00	14.221,71	114.221,71	100.000,00	27.719,04	127.719,04	100.000,00	29.999,42	129.999,42	100.000,00	4.971,91	104.971,91
Without Op. Red.	1,3443	14,9904	100.000,00	16.112,99	116.112,99	100.000,00	32.157,52	132.157,52	100.000,00	34.790,02	134.790,02	100.000,00	4.971,91	104.971,91
With Op. Redemp.	1,5262	16,8523	100.000,00	11.471,63	111.471,63	100.000,00	21.960,93	121.960,93	100.000,00	23.835,95	123.835,95	100.000,00	5.159,49	105.159,49
Without Op. Red.	1,5262	16,8523	100.000,00	13.175,13	113.175,13	100.000,00	25.810,13	125.810,13	100.000,00	27.961,77	127.961,77	100.000,00	5.159,49	105.159,49
With Op. Redemp.	1,8107	19,6899	100.000,00	10.479,70	110.479,70	100.000,00	20.830,83	120.830,83	100.000,00	22.626,36	122.626,36	100.000,00	5.255,29	105.255,29
Without Op. Red.	1,8107	19,6899	100.000,00	11.988,72	111.988,72	100.000,00	24.467,14	124.467,14	100.000,00	26.518,41	126.518,41	100.000,00	5.255,29	105.255,29

M.C.P.R.: Monthly Constant Prepayment Rate, C.P.R.: Annual Constant Prepayment Rate

Hypothesis WAFF 0,15% and WALs 20%. Additionally, there exist other variables which are subject to continuous changes that affect the average life and the duration of the bonds (mainly: interest rate of the mortgage portfolio, prepayment, interest rate of the bonds of the three series, and the option of prepayment by the issuing bank). These variables and their hypothetical initial values are detailed in the Fund Floatation Information Leaflet. For the drafting of this document, actual and past values of the said variables have been used. However, it has been deemed appropriate to apply the Term Structure Interest Rates dated 31/08/06 so as to reflect more accurately variables that affect the dynamic parameters of the bonds.

¹ Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 15% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full, or in 15/10/2107.

² Without statutory deduction for tax purposes, stated in years. Tax regulations: **1)** Individuals or legal Entities resident in Spain. a) Income Tax: RD 3/2004 y RD 214/99 b) Corporate Tax: RD 4/2004 y RD 537/97 **2)** Individuals or legal Entities non-resident in Spain: RD 5/2004

³ Without statutory deduction. ⁴ At the time of the date of amortisation.

All the monetary amounts are expressed in euros

HIPOCAT 6, Fondo de Titulización de Activos.

Information as at 31st August, 2006

COLLATERAL: MORTGAGE PARTICIPATIONS AND MORTGAGE TRANSMISSION CERTIFIES

General		Pool of Mortgage Loans and Mortgage Transmission Certifies	
		Current	Constitution Date
Count		5,724	10,467
Principal:	Total Outstanding	419.994.639,37	850.000.308,84
	Average Loan	73.374,33	81.207,63
	Minimum	1.511,09	25.012,48
	Maximum	451.865,42	484.097,30
Interest Rate:	Weighted Average (WAC)	3,9912%	4,7398%
	Minimum	2,9000%	2,7500%
	Maximum	5,5000%	6,5000%
Remaining Maturity (Months)	Weighted Average (WARM)	267,5952	307,1006
	Minimum	6,9651	26,4805
	Maximum	316,0246	351,5072
Index (Distribution)	Euribor 1 año	16,5882%	10,6993%
	IRPH Cajas	9,2396%	9,8708%
	TAE Cajas	68,8364%	74,4435%
	Mibor 1 año	3,4357%	2,9312%
	CECA	1,8271%	2,0166%
	CECA – TAE	0,0730%	0,0386%

⁽¹⁾ Valuation exclusively for mortgage participations.

Prepayments					
	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	0,6589%	1,3443%	1,6803%	1,8107%	1,6566%
Annual Equivalent (CPR)	7,6262%	14,9904%	18,4002%	19,6899%	18,1639%

Mortgage Part. And Mortgage Transmission Certifies Geographical Distribution		
	Current	Constitution Date
Cataluña	82,7143%	84,2423%
Madrid	6,4609%	6,3230%
Comunidad Valenciana	7,1577%	5,8487%
Baleares	0,9206%	0,9915%
Andalucía	0,9546%	0,8561%
Rest of Autonomous Regions	1,7919%	1,7384%

Current Delinquency								
Aging	Number of MP and MTC	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value ⁽¹⁾
		Principal	Interest and others	Totals		Principal	%	
Up to 30 days	84	10.128,67	8.569,04	18.697,71	6.541.569,89	6.551.698,56	67,00%	78,0075%
From 31 to 60 days	24	9.019,61	8.889,60	17.909,21	1.782.070,80	1.791.090,41	18,32%	74,2686%
From 61 to 90 days	8	6.884,95	7.355,90	14.240,85	978.391,13	985.276,08	10,08%	71,3118%
From 91 to 180 days	7	6.481,12	5.249,93	11.731,05	444.067,56	450.548,68	4,61%	78,5039%
From 181 to 365 days	-	-	-	-	-	-	-	-
Totals	123	32.514,35	30.064,47	62.578,82	9.746.099,38	9.778.613,73	100,00%	76,5946%
Current doubtful loans or in Foreclose Procedure								
Up to 30 days	-	-	-	-	-	-	-	-
From 31 to 60 days	-	-	-	-	-	-	-	-
From 61 to 90 days	-	-	-	-	-	-	-	-
From 91 to 180 days	2	1.404,33	2.292,38	3.696,71	141.701,38	143.105,71	43,85%	92,6384%
From 181 to 365 days	2	958,82	1.403,96	2.362,78	83.770,61	84.729,43	25,96%	76,0005%
From 1 to 2 years	2	1.299,08	1.912,31	3.211,39	97.237,36	98.536,44	30,19%	90,7627%
From 2 to 3 years	-	-	-	-	-	-	-	-
Totals	6	3.662,23	5.608,65	9.270,88	322.709,35	326.371,58	100,00%	87,1438%

Other Financial Operations (Current)

Credit Enhancement		Current	At Issue Date	Assets	Balance	Interest
Outstanding Principal of B + C + D + Additional amount paid of Bonds With regard to Total Outstanding Of all Bonds		14,6280% < 14,7000%	7,3412% < 14,7000%	Repayment Account	40.866.124,05	2,9590%
Outstanding Principal of C + D + Additional amount paid of Bonds With regard to Total Outstanding Of all Bonds		10,9475% < 11,0000%	5,4941% < 11,0000%	Liabilities	Balance	Interest
				Subordinated Loan	20.719.623,97	2,9590%
Other Information				"Forbearance Period" Information		
Reserve Fund		19.550.000,00	4,5830%	Principal Outstanding of Forbearance Period	5.100.550,84	
				Interest	103.720,04	
Cumulative outstanding losses		11.722,74 €	0,00 €	Rate: (Outstanding FP + Interest) / Total Outstanding		
Cumulative outstanding Write-Off		0,00 €	0,00 €	1,2358%		
Cumulative outstanding Write-Off recovery		0,00 €	0,00 €	Interest Swaps		
				Notional Principal		
Weighted Average of LTV Distribution ⁽¹⁾		78,2097%	86,7118%	• Swap	Receiving Paying	To determine To determine
						3,944368% To determine

ADDITIONAL INFORMATION:

MANAGEMENT COMPANY: GESTIÓN ACTIVOS TITULIZADOS, SA, SGFT

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OFFICIAL REGISTER: COMISIÓN NACIONAL MERCADO DE VALORES

- PASSEIG DE GRÀCIA 16 – BARCELONA.

INFORMATION CONTENT RESPONSABILITY:

GESTIÓN ACTIVOS TITULIZADOS, SA, SGFT

The Executive Director