

# Monthly Report, June 2011

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

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

Class ISIN Code Priority/Type Redemption	Principal Outstanding (Unit/Bonds/Total)			Coupon Type Frequency	Current Coupon Accrued Period 92 days Base: A/ 360	Redemption		Moody's / S&P / Fitch Ibca / DBRS	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A ES0345782009 Senior / Pass-Through	25,94%	25.941,01€ 7.876	100.000,00€ 7.876	Floating EURIB.3M+0,28%	1,749% Date: 15-09-2011	15-12-2034	15-3/6/9/12	Aaa	Aaa
		204.311.394,76€	787.600.000,00€	15-3/6/9/12	Interests: 115,95 €			AAA	AAA
SERIE B ES0345782017 Mezzanine / Pass-Through	59,11%	59.109,68€ 157	100.000,00€ 157	Floating EURIB.3M+0,55%	2,019% Date: 15-09-2011	15-12-2034	15-3/6/9/12	Aa2	Aa2
		9.280.219,76€	15.700.000,00€	15-3/6/9/12	Interests: 304,99 €			AAA	AA
SERIE C ES0345782025 Mezzanine / Pass-Through	59,11%	59.109,68€ 340	100.000,00€ 340	Floating EURIB.3M+0,85%	2,319% Date: 15-09-2011	15-12-2034	15-3/6/9/12	A1	A1
		20.097.291,20€	34.000.000,00€	15-3/6/9/12	Interests: 350,30 €			AA-	A
SERIE D ES0345782033 Subordinated / Pass-Through	- %	0,00€ 127	100.000,00€ 127	Floating EURIB.3M+0,95%	- % Date: 15-09-2011	15-12-2034	15-3/6/9/12	Baa1	Baa1
		0,00€	12.700.000,00€	15-3/6/9/12	Interests: -			BBB	BBB
<b>Totals</b>		<b>233.688.905,72 €</b>	<b>850.000.000,00 €</b>						

## COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
<b>Count Principal</b>		
Number	4.089	10.467
Outstanding Balance	245.540.967,87€	850.000.308,84€
Average Loan	59.794,18€	81.207,63€
Minimum	65,82€	25.012,48€
Maximum	307.604,81€	484.097,30€
<b>Interest</b>		
Weighted Average	3,1934%	4,7398%
Minimum	1,7490%	2,7500%
Maximum	5,5100%	6,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	211,64	302,94
Minimum	1,02	6,47
Maximum	258,07	351,51
<b>Index (Distribution)</b>		
Euribor 1 año	16,25%	12,06%
Mibor 1 Año	2,82%	2,93%
Préstamos Hipotecarios Cajas	9,14%	9,87%
Préstamos Hipotecarios Cajas TAE	70,15%	73,08%
Tipo Activo C.E.C.A TAE	0,01%	0,04%
Tipo Activo CECA	1,63%	2,02%

## PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,3513%	0,2237%	0,2259%	0,3211%	0,9556%
Annual Equivalent	4,1352%	2,6515%	2,6779%	3,7853%	10,8837%

## GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	83,48	84,24
Madrid	5,94	5,85
Comunidad Valenciana	6,93	6,32
Baleares	0,82	0,99
Aragón	0,24	0,28
Andalucía	0,93	0,86
Murcia	0,89	0,86
Navarra	0,37	0,26
Rest of Autonomous Regions	0,40	0,34

### 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	61	10.508,90 €	3.616,90 €	14.125,80 €	4.398.074,39 €	4.408.583,29 €	58,92%	68,0066%
From 1 to 2 months	31	11.680,26 €	7.843,92 €	19.524,18 €	2.096.827,61 €	2.108.507,87 €	28,18%	70,4579%
From 2 to 3 months	13	8.925,47 €	6.300,36 €	15.225,83 €	955.737,19 €	964.662,66 €	12,89%	74,3571%
<b>Totals</b>	<b>105</b>	<b>31.114,63 €</b>	<b>17.761,18 €</b>	<b>48.875,81 €</b>	<b>7.450.639,19 €</b>	<b>7.481.753,82 €</b>	<b>100,00%</b>	<b>69,4565%</b>

(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	2	161,43 €	0,00 €	161,43 €	79.725,34 €	79.886,77 €	9,22%	73,1652%
From 3 to 6 months	3	2.375,02 €	1.934,83 €	4.309,85 €	186.759,76 €	189.134,78 €	21,82%	84,0538%
From 6 to 12 months	2	1.300,09 €	1.171,41 €	2.471,50 €	126.254,76 €	127.554,85 €	14,72%	78,5602%
From 12 months to 2 years	5	5.570,44 €	5.497,73 €	11.068,17 €	464.609,56 €	470.180,00 €	54,25%	75,3669%
<b>Totals</b>	<b>12</b>	<b>9.406,98 €</b>	<b>8.603,97 €</b>	<b>18.010,95 €</b>	<b>857.349,42 €</b>	<b>866.756,40 €</b>	<b>100,00%</b>	<b>77,3620%</b>

(1) Valuations exclusively for mortgage participations

### CREDIT ENHANCEMENT

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A	87,43%	204.311.394,76€	19,79%	92,66%	787.600.000,00€	9,64%
SERIE B	3,97%	9.280.219,76€	15,82%	1,85%	15.700.000,00€	7,79%
SERIE C	8,60%	20.097.291,20€	7,22%	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>233.688.905,72 €</b>			<b>850.000.000,00 €</b>	
<b>Theoretical Reserve Funds</b>		16.877.653,88€	7,22%		19.550.000,00€	2,30%
<b>Hung Reserve Funds</b>		16.877.653,88€	7,22%		19.550.000,00€	2,30%

### OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
<b>Assets</b>		
<b>Guaranteed Interest C.</b>	17.781.122,24 €	1,47%
<b>Treasury account (Paying Ag)</b>	0,00 €	0,00%
<b>Repayment account</b>	0,00 €	0,00%
<b>Principal WithHolding Account</b>	0,00 €	0,00%
<b>Treasury account - IRS Collateral</b>	0,00 €	0,00%
<b>Liquidity Line (Limit)</b>	0,00 €	0,00%
<b>Liabilities</b>		
<b>Subordinated Loan</b>	17.046.381,74 €	1,47%
<b>Loan Contract for Initial Expenses</b>	0,00 €	0,00%
<b>Amount of the Liquidity Line</b>	0,00 €	0,00%

### OTHER INFORMATION

	Current	At Issue Date
<b>Consolidated accumulated losses of the portfolio</b> Principal, costs and interest condonation and losses for adjudication or sale of properties.	111.382,08 €	0,00 €
<b>Cumulative Write-Off</b> Amount of accumulated defaulted loans defined as operations with a delinquency greater than 24 months (personal loans) or greater than 36 months (mortgage loans), or classified as defaulted by the Assignor.	1.600.633,11 €	0,00 €
<b>Cumulative Write-Off recovery</b> Principal Outstanding recovery and recovery by the sale of adjudicated properties.	1.319.438,46 €	0,00 €
<b>Endowment shortfall amortization or bonds</b>	0,00 €	0,00 €
<b>Delinquency Ratio</b> Principal Outstanding with Arrears > 90 days / Principal Outstanding	0,5786%	0,0000%
<b>Weighted Average of LTV Distribution / Valuations</b> Valuations exclusively for mortgage participations	68,0396%	86,8107%

### FORBEARANCE PERIOD INFORMATION

<b>Principal Outstanding of Forbearance Period</b>	7.875.835,36 €
<b>Interest</b>	110.565,51 €
<b>Ratio: (Outstanding FP + Interest) / Total Outstanding</b>	3,2526%

### INTEREST SWAP

	Notional Principal	Interest
<b>Swap</b>		
<b>Receiving</b>	To Determine	2,458742%
<b>Paying</b>	To Determine	To Determine

# Monthly Report, June 2011

HIPOCAT 6 FTA Fondo de Titulización de Activos



## SITUATION PORTFOLIO

<b>Current Outstanding Portfolio</b>	<b>245.540.967,87 €</b>
Principal Outstanding currently paid	237.192.457,65 €
Principal Outstanding with Arrears (< 3 months)	7.481.753,82€
Principal Outstanding Doubtfully and Subjective	866.756,40€
<b>Amortized Portfolio</b>	<b>604.406.335,84 €</b>
Principal received from the constitution	607.025665,76 €
Interest capitalization of Forbearance Period	-2.619.329,92 €
<b>Current Outstanding of Defaulted Loans</b>	<b>53.005,13 €</b>
<b>Total Securitized</b>	<b>850.000.308,84 €</b>

### ADDITIONAL INFORMATION:

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

Official Register: Comisión Nacional del Mercado de Valores

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](mailto:info@gat-sgft.com) [www.gat-sgft.info](http://www.gat-sgft.info)  
Passeig de Gràcia 16, Barcelona

Gestión de Activos Titulizados, SGFT, S.A.

### INFORMATION CONTENT RESPONSIBILITY:

### THE EXECUTIVE DIRECTOR