

Monthly Report, September 2011

HIPOCAT 6 FTA Fondo de Titulización de Activos



The amounts are expressed in euros

Date of Constitution	17/09/2003	Managers	CatalunyaCaixa, Deutsche Bank, Crédit Agricole Indosuez
Issue Date	17/09/2003	Originator / Servicer	CatalunyaCaixa
Disbursement Date	22/09/2003	Swap Guarantee	
Management Company	Gestion de Activos Titulizados, SGFT, SA	Paying Agent	Banco Sabadell Atlántico
Administrator	CatalunyaCaixa	Secondary Market	AIAF
Guaranteed Interest C.	Banco Sabadell Atlántico	Register of Book Securities	S.C.L.V. Espaclear
Interest Swap	CatalunyaCaixa	Depository	CatalunyaCaixa
Subordinated Loan	CatalunyaCaixa	Auditors	Deloitte & Touche
Lead Manager	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 91 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	25,44%	25.439,65€ 7.876	100.000,00€ 7.876	Floating EURIB.3M+0,28%	1,808% Date: 15-12-2011 Interests: 116,26 €	15-12-2034	15-3/6/9/12	Aaa	Aaa
SERIE B ES0345782017 Mezzanine / Pass-Through	57,97%	57.967,11€ 157	100.000,00€ 157	Floating EURIB.3M+0,55%	2,078% Date: 15-12-2011 Interests: 304,49 €	15-12-2034	15-3/6/9/12	Aa2	Aa2
SERIE C ES0345782025 Mezzanine / Pass-Through	57,97%	57.967,11€ 340	100.000,00€ 340	Floating EURIB.3M+0,85%	2,378% Date: 15-12-2011 Interests: 348,44 €	15-12-2034	15-3/6/9/12	A1	A1
SERIE D ES0345782033 Subordinated / Pass-Through	- %	0,00€ 127	100.000,00€ 127	Floating EURIB.3M+0,95%	- % Date: 15-12-2011 Interests: -	15-12-2034	15-3/6/9/12	Baa1	Baa1
Totals		229.172.337,07 €	850.000.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
Count Principal		
Number	4.052	10.467
Outstanding Balance	241.308.096,24€	850.000.308,84€
Average Loan	59.298,83€	81.207,63€
Minimum	138,89€	25.012,48€
Maximum	303.759,83€	484.097,30€
Interest		
Weighted Average	3,3473%	4,7398%
Minimum	1,9200%	2,7500%
Maximum	5,7500%	6,5000%
Remaining Maturity (Months)		
Weighted Average	209,02	302,94
Minimum	1,02	6,47
Maximum	255,05	351,51
Index (Distribution)		
Euribor 1 año	16,24%	12,06%
Mibor 1 Año	2,77%	2,93%
Préstamos Hipotecarios Cajas	9,04%	9,87%
Préstamos Hipotecarios Cajas TAE	70,35%	73,08%
Tipo Activo C.E.C.A TAE	0,01%	0,04%
Tipo Activo CECA	1,59%	2,02%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2427%	0,1776%	0,1996%	0,2620%	0,9299%
Annual Equivalent	2,8737%	2,1103%	2,3685%	3,0991%	10,6057%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	83,51	84,24
Madrid	5,92	5,85
Comunidad Valenciana	6,91	6,32
Baleares	0,82	0,99
Aragón	0,24	0,28
Andalucía	0,94	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	58	9.190,75 €	3.174,17 €	12.364,92 €	3.932.813,21 €	3.942.003,96 €	56,14%	68,8382%
From 1 to 2 months	29	13.575,90 €	7.851,81 €	21.427,71 €	2.174.108,11 €	2.187.684,01 €	31,15%	71,1315%
From 2 to 3 months	13	8.246,91 €	5.496,26 €	13.743,17 €	884.246,75 €	892.493,66 €	12,71%	62,5592%
Totals	100	31.013,56 €	16.522,24 €	47.535,80 €	6.991.168,07 €	7.022.181,63 €	100,00%	68,6495%

(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	1	0,00 €	0,00 €	0,00 €	23.635,45 €	23.635,45 €	1,81%	70,7996%
From 1 to 2 months	1	0,00 €	0,00 €	0,00 €	55.416,06 €	55.416,06 €	4,25%	73,1051%
From 2 to 3 months	1	77,43 €	0,00 €	77,43 €	64.864,74 €	64.942,17 €	4,98%	80,3201%
From 3 to 6 months	8	6.272,08 €	5.291,64 €	11.563,72 €	562.425,80 €	568.697,88 €	43,60%	81,8224%
From 6 to 12 months	2	1.604,82 €	1.548,56 €	3.153,38 €	153.000,63 €	154.605,45 €	11,85%	87,6729%
From 12 months to 2 years	4	5.097,11 €	5.188,64 €	10.285,75 €	431.854,32 €	436.951,43 €	33,50%	77,8990%
Totals	17	13.051,44 €	12.028,84 €	25.080,28 €	1.291.197,00 €	1.304.248,44 €	100,00%	80,3962%

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A	87,43%	200.362.683,40€	19,94%	92,66%	787.600.000,00€	9,64%
SERIE B	3,97%	9.100.836,27€	15,96%	1,85%	15.700.000,00€	7,79%
SERIE C	8,60%	19.708.817,40€	7,36%	4,00%	34.000.000,00€	3,79%
SERIE D	0,00%	0,00€	0,00%	1,49%	12.700.000,00€	2,30%
Totals		229.172.337,07 €			850.000.000,00 €	
Theoretical Reserve Funds		16.877.653,88€	7,36%		19.550.000,00€	2,30%
Real Reserve Funds		16.877.653,88€	7,36%		19.550.000,00€	2,30%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	17.529.966,60 €	1,53%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Principal WithHolding Account	0,00 €	0,00%
Treasury account - IRS Collateral	0,00 €	0,00%
Liquidity Line (Limit)	0,00 €	0,00%
Liabilities		
Subordinated Loan	17.043.103,38 €	1,53%
Loan Contract for Initial Expenses	0,00 €	0,00%
Amount of the Liquidity Line	0,00 €	0,00%

OTHER INFORMATION

	Current	At Issue Date
Consolidated accumulated losses of the portfolio		
Principal, costs and interest condonation and losses for adjudication or sale of properties.	111.695,81 €	0,00 €
Cumulative Write-Off		
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 €
Cumulative Write-Off recovery		
Principal Outstanding recovery and recovery by the sale of adjudicated properties.	1.319.438,46 €	0,00 €
Endowment shortfall amortization or bonds	0,00 €	0,00 €
Delinquency Ratio		
Principal Outstanding with Arrears > 90 days / Principal Outstanding	0,5405%	0,0000%
Weighted Average of LTV Distribution / Valuations		
Valuations exclusively for mortgage participations	67,0459%	86,8004%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	8.789.527,38 €
Interest	155.512,60 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	3,7069%

INTEREST SWAP

Swap	Notional Principal	Interest
Receiving	To Determine	2,517742%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	241.308.096,24 €
Principal Outstanding currently paid	232.981.666,17 €
Principal Outstanding with Arrears (< 3 months)	7.022.181,63 €
Principal Outstanding Doubtfully and Subjective	1.304.248,44 €
Amortized Portfolio	608.639.207,47 €
Principal received from the constitution	611.314.969,36 €
Interest capitalization of Forbearance Period	-2.675.761,89 €
Current Outstanding of Defaulted Loans	53.005,13 €
Total Securitized	850.000.308,84 €

ADDITIONAL INFORMATION:

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

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Official Register: Comisión Nacional del Mercado de Valores

Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR