

# Monthly Report, October 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 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	15-12-2034		Aaa	Aaa
		200.362.683,40€	787.600.000,00€	15-3/6/9/12	Interests: 116,26 €	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	15-12-2034		Aa2	Aa2
		9.100.836,27€	15.700.000,00€	15-3/6/9/12	Interests: 304,49 €	15-3/6/9/12		AAA	AA
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	15-12-2034		A1	A1
		19.708.817,40€	34.000.000,00€	15-3/6/9/12	Interests: 348,44 €	15-3/6/9/12		AA-	A
SERIE D ES0345782033 Subordinated / Pass-Through	- %	0,00€ 127	100.000,00€ 127	Floating EURIB.3M+0,95%	- % Date: 15-12-2011	15-12-2034		Baa1	Baa1
		0,00€	12.700.000,00€	15-3/6/9/12	Interests: -	15-3/6/9/12		BBB	BBB
<b>Totals</b>		<b>229.172.337,07 €</b>	<b>850.000.000,00 €</b>						

## COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
<b>Count Principal</b>		
Number	4.036	10.467
Outstanding Balance	239.810.508,84€	850.000.308,84€
Average Loan	59.165,81€	81.207,63€
Minimum	321,49€	25.012,48€
Maximum	302.472,32€	484.097,30€
<b>Interest</b>		
Weighted Average	3,4044%	4,7398%
Minimum	1,9200%	2,7500%
Maximum	5,9500%	6,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	208,11	302,94
Minimum	0,99	6,47
Maximum	254,03	351,51
<b>Index (Distribution)</b>		
Euribor 1 año	16,27%	12,06%
Mibor 1 Año	2,76%	2,93%
Préstamos Hipotecarios Cajas	9,02%	9,87%
Préstamos Hipotecarios Cajas TAE	70,35%	73,08%
Tipo Activo C.E.C.A TAE	0,01%	0,04%
Tipo Activo CECA	1,58%	2,02%

## PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2227%	0,1757%	0,2170%	0,2413%	0,9220%
Annual Equivalent	2,6398%	2,0876%	2,5735%	2,8574%	10,5199%

## GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	83,49	84,24
Madrid	5,93	5,85
Comunidad Valenciana	6,92	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	81	11.803,96 €	6.005,36 €	17.809,32 €	5.491.848,96 €	5.503.652,92 €	69,46%	67,0958%
From 1 to 2 months	29	12.307,51 €	7.862,21 €	20.169,72 €	2.022.605,28 €	2.034.912,79 €	25,68%	70,6548%
From 2 to 3 months	6	4.585,79 €	2.422,02 €	7.007,81 €	380.062,84 €	384.648,63 €	4,85%	63,8907%
<b>Totals</b>	<b>116</b>	<b>28.697,26 €</b>	<b>16.289,59 €</b>	<b>44.986,85 €</b>	<b>7.894.517,08 €</b>	<b>7.923.214,34 €</b>	<b>100,00%</b>	<b>67,8088%</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	0,00 €	0,00 €	0,00 €	87.974,28 €	87.974,28 €	6,97%	77,9723%
From 2 to 3 months	1	0,00 €	0,00 €	0,00 €	55.416,06 €	55.416,06 €	4,39%	73,1051%
From 3 to 6 months	6	4.825,52 €	4.049,99 €	8.875,51 €	482.278,00 €	487.103,52 €	38,57%	82,8362%
From 6 to 12 months	3	2.112,34 €	1.897,13 €	4.009,47 €	193.464,65 €	195.576,99 €	15,48%	84,0202%
From 12 months to 2 years	4	5.097,11 €	5.188,64 €	10.285,75 €	431.854,32 €	436.951,43 €	34,60%	77,8990%
<b>Totals</b>	<b>16</b>	<b>12.034,97 €</b>	<b>11.135,76 €</b>	<b>23.170,73 €</b>	<b>1.250.987,31 €</b>	<b>1.263.022,28 €</b>	<b>100,00%</b>	<b>80,4309%</b>

(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%
<b>Totals</b>		<b>229.172.337,07 €</b>			<b>850.000.000,00 €</b>	
<b>Theoretical Reserve Funds</b>		16.877.653,88€	7,36%		19.550.000,00€	2,30%
<b>Real Reserve Funds</b>		16.877.653,88€	7,36%		19.550.000,00€	2,30%

### OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
<b>Assets</b>		
<b>Guaranteed Interest C.</b>	19.718.862,21 €	1,53%
<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>	17.043.103,38 €	1,53%
<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.	111.695,81 €	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	0,5267%	0,0000%
<b>Weighted Average of LTV Distribution / Valuations</b>		
Valuations exclusively for mortgage participations	66,8406%	86,8004%

### FORBEARANCE PERIOD INFORMATION

<b>Principal Outstanding of Forbearance Period</b>	8.748.786,11 €
<b>Interest</b>	142.028,31 €
<b>Ratio: (Outstanding FP + Interest) / Total Outstanding</b>	3,7074%

### INTEREST SWAP

	Notional Principal	Interest
<b>Swap</b>		
<b>Receiving</b>	A Determinar	2,517742%
<b>Paying</b>	A Determinar	A Determinar

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## SITUATION PORTFOLIO

<b>Current Outstanding Portfolio</b>	<b>239.810.508,84 €</b>
Principal Outstanding currently paid	230.624.272,22 €
Principal Outstanding with Arrears (< 3 months)	7.923.214,34 €
Principal Outstanding Doubtfully and Subjective	1.263.022,28 €
<b>Amortized Portfolio</b>	<b>610.136.794,87 €</b>
Principal received from the constitution	612.839.655,15 €
Interest capitalization of Forbearance Period	-2.702.860,28 €
<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.

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Official Register: Comisión Nacional del Mercado de Valores

Passeig de Gràcia 16, Barcelona

### INFORMATION CONTENT RESPONSABILITY:

Gestión de Activos Titulizados, SGFT, S.A.

### THE EXECUTIVE DIRECTOR