

Monthly Report, March 2013

HIPOCAT 11 FTA Fondo de Titulización de Activos



The amounts are expressed in euros

| | |
|-------------------------------|---|
| Date of Constitution | 09/03/2007 |
| Issue Date | 09/03/2007 |
| Disbursement Date | 15/03/2007 |
| Management Company | Gestión de Activos Titulizados, SGFT, SA |
| Administrator | CatalunyaCaixa |
| Guaranteed Interest C. | Barclays |
| Interest Swap | CECABANK |
| Subordinated Loan | CatalunyaCaixa |
| Lead Manager | CatalunyaCaixa, JP Morgan, Natixis, UBS Investment Bank |

| | |
|------------------------------------|---|
| Managers | CatalunyaCaixa, JP Morgan, Natixis, UBS Investment Bank |
| Originator / Servicer | CatalunyaCaixa |
| Paying Agent | Barclays |
| Secondary Market | AIAF |
| Register of Book Securities | S.C.L.V. Espaclear |
| Depository | CatalunyaCaixa |
| Auditors | Deloitte & Touche |
| Deposit guarantee/liquidity | |
| Liquidity Line/Credit | |

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 90 days Base: A/ 360 | Redemption | | Moody's / S&P / Fitch Ibca / DBRS | |
|--|--|---|--|---|--|---------------------------|------|--------------------------------------|---------------------|
| | Current Factor | Current | Original | | | Final Maturity | Next | Current | Original |
| SERIE A1 ES0345672002 Senior / Pass-Through | - % | 0,00€ 2.000 0,00€ | 100.000,00€ 2.000 200.000.000,00€ | Floating EURIB.3M+0,04% 15-1/4/7/10 | - % Date: 15-04-2013 Interests: - | 17-01-2050 15-1/4/7/10 | | Aaa AAA AAA | Aaa AAA AAA |
| SERIE A2 ES0345672010 Senior / Pass-Through | 43,74% | 43.739,88€ 10.832 473.790.380,16€ | 100.000,00€ 10.832 1.083.200.000,00€ | Floating EURIB.3M+0,13% 15-1/4/7/10 | 0,325% Date: 15-04-2013 Interests: 35,54 € | 17-01-2050 15-1/4/7/10 | | Ba3 B BB | Aaa AAA AAA |
| SERIE A3 ES0345672028 Senior / Pass-Through | 73,62% | 73.617,69€ 2.000 147.235.380,00€ | 100.000,00€ 2.000 200.000.000,00€ | Floating EURIB.3M+0,16% 15-1/4/7/10 | 0,355% Date: 15-04-2013 Interests: 65,34 € | 17-01-2050 15-1/4/7/10 | | Ba3 B BB | Aaa AAA AAA |
| SERIE B ES0345672036 Mezzanine / Pass-Through | 100,00% | 100.000,00€ 528 52.800.000,00€ | 100.000,00€ 528 52.800.000,00€ | Floating EURIB.3M+0,26% 15-1/4/7/10 | 0,455% Date: 15-04-2013 Interests: 113,75 € | 17-01-2050 15-1/4/7/10 | | C D CCC | Aa2 A A+ |
| SERIE C ES0345672044 Subordinated / Pass-Through | 100,00% | 100.000,00€ 640 64.000.000,00€ | 100.000,00€ 640 64.000.000,00€ | Floating EURIB.3M+0,50% 15-1/4/7/10 | 0,695% Date: 15-04-2013 Interests: 173,75 € | 17-01-2050 15-1/4/7/10 | | C D CC | Baa2 BBB BBB |
| SERIE D ES0345672051 Equity / Due to cash Reserve reduction | 100,00% | 100.000,00€ 280 28.000.000,00€ | 100.000,00€ 280 28.000.000,00€ | Floating EURIB.3M+4,50% 15-1/4/7/10 | 4,695% Date: 15-04-2013 Interests: 1173,75 € | 17-01-2050 15-1/4/7/10 | | C D C | Caa3 CCC- CCC |
| Totals | | 765.825.760,16 € | 1.628.000.000,00 € | | | | | | |

COLLATERAL: TYPE OF GROUPED ASSETS

| General | Current | Constitution Date |
|------------------------------------|-----------------|-------------------|
| Count Principal | | |
| Number | 5.689 | 10.635 |
| Outstanding Balance | 667.860.642,50€ | 1.600.000.049,35€ |
| Average Loan | 116.961,01€ | 150.434,99€ |
| Minimum | 243,99€ | 15.043,34€ |
| Maximum | 1.021.533,92€ | 1.562.669,08€ |
| Interest | | |
| Weighted Average | 2,6034% | 4,4261% |
| Minimum | 0,7490% | 2,8500% |
| Maximum | 5,8500% | 5,7500% |
| Remaining Maturity (Months) | | |
| Weighted Average | 265,86 | 337,37 |
| Minimum | 0,99 | 21,82 |
| Maximum | 403,02 | 475,79 |
| Index (Distribution) | | |
| Euribor 1 año | 61,08% | 52,58% |
| Mibor 1 Año | 0,13% | 0,12% |
| Préstamos Hipotecarios Cajas | 0,23% | 0,19% |
| Préstamos Hipotecarios Cajas TAE | 38,53% | 47,08% |
| Tipo Activo C.E.C.A TAE | 0,01% | 0,01% |
| Tipo Activo CECA | 0,02% | 0,02% |

PREPAYMENTS

| | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|-------------------------|---------------|---------------|---------------|----------------|------------|
| Single Monthly | 0,6542% | 0,4697% | 0,3370% | 0,2445% | 0,7417% |
| Anual Equivalent | 7,5739% | 5,4925% | 3,9696% | 2,8952% | 8,5466% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya | 70,53 | 70,19 |
| Madrid | 11,77 | 12,33 |
| Comunidad Valenciana | 7,54 | 7,62 |
| Baleares | 0,52 | 0,43 |
| Aragón | 0,82 | 1,25 |
| Andalucía | 2,22 | 1,89 |
| Murcia | 1,73 | 2,34 |
| Navarra | 0,93 | 0,82 |
| Rest of Autonomous Regions | 3,94 | 3,13 |

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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 | 191 | 58.854,00 € | 27.580,69 € | 86.434,69 € | 27.119.276,08 € | 27.178.130,08 € | 56,83% | 72,3083% |
| From 1 to 2 months | 76 | 60.609,36 € | 46.267,03 € | 106.876,39 € | 11.639.440,87 € | 11.700.050,23 € | 24,47% | 76,7262% |
| From 2 to 3 months | 54 | 61.938,35 € | 60.040,70 € | 121.979,05 € | 8.881.659,88 € | 8.943.598,23 € | 18,70% | 80,3007% |
| Totals | 321 | 181.401,71 € | 133.888,42 € | 315.290,13 € | 47.640.376,83 € | 47.821.778,54 € | 100,00% | 74,7597% |

(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 | 58 | 4.549,91 € | 840,78 € | 5.390,69 € | 8.083.102,26 € | 8.087.652,17 € | 10,25% | 65,8838% |
| From 1 to 2 months | 14 | 1.708,57 € | 1.129,76 € | 2.838,33 € | 1.976.380,87 € | 1.978.089,44 € | 2,51% | 70,8722% |
| From 2 to 3 months | 21 | 5.256,08 € | 3.149,56 € | 8.405,64 € | 2.677.515,74 € | 2.682.771,82 € | 3,40% | 67,3380% |
| From 3 to 6 months | 135 | 195.664,28 € | 205.151,60 € | 400.815,88 € | 23.705.880,72 € | 23.901.545,00 € | 30,28% | 81,6511% |
| From 6 to 12 months | 172 | 232.681,38 € | 260.924,59 € | 493.605,97 € | 28.764.917,84 € | 28.997.599,22 € | 36,74% | 82,6570% |
| From 12 to 18 months | 87 | 107.537,02 € | 125.288,72 € | 232.825,74 € | 13.169.988,85 € | 13.277.525,87 € | 16,82% | 82,6539% |
| Totals | 487 | 547.397,24 € | 596.485,01 € | 1.143.882,25 € | 78.377.786,28 € | 78.925.183,52 € | 100,00% | 79,3666% |

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

| | Current | | | At Issue Date | | |
|----------------------------------|---------|-------------------------|--------|---------------|---------------------------|-------|
| | % Notes | Nominal | % CE | % Notes | Nominal | % CE |
| SERIE A1 | 0,00% | 0,00€ | 0,00% | 12,29% | 200.000.000,00€ | 9,05% |
| SERIE A2 | 61,87% | 473.790.380,16€ | 15,83% | 66,54% | 1.083.200.000,00€ | 9,05% |
| SERIE A3 | 19,23% | 147.235.380,00€ | 15,83% | 12,29% | 200.000.000,00€ | 9,05% |
| SERIE B | 6,89% | 52.800.000,00€ | 8,67% | 3,24% | 52.800.000,00€ | 5,75% |
| SERIE C | 8,36% | 64.000.000,00€ | 0,00% | 3,93% | 64.000.000,00€ | 1,75% |
| SERIE D | 3,66% | 28.000.000,00€ | 0,00% | 1,72% | 28.000.000,00€ | 0,00% |
| Totals | | 765.825.760,16 € | | | 1.628.000.000,00 € | |
| Theoretical Reserve Funds | | 28.000.000,00€ | 3,79% | | 28.000.000,00€ | 1,75% |
| Real Reserve Funds | | 9,37€ | 0,00% | | 28.000.000,00€ | 1,75% |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|---|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 15.002.600,85 € | 0,39% |
| 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 | 18.950.000,00 € | 0,39% |
| Liquidity Line (Limit) / Credit Line | 0,00 € | 0,00% |
| Liabilities | | |
| Subordinated Loan | 0,00 € | 0,00% |
| Loan Contract for Initial Expenses | 334.503,24 € | 0,20% |
| Amount of the Liquidity Line / Credit Line | 0,00 € | 0,00% |

OTHER INFORMATION

| | Accumulated | Period |
|---|------------------|----------------|
| Consolidated accumulated losses of the portfolio Principal, costs and interest condonation and losses for adjudication or sale of properties. | 41.806.251,39 € | 563.638,04 € |
| Cumulative Write-Off Amount of accumulated defaulted loans defined as operations unpaid for a period equal to or greater than eighteen (18) months, or classified as defaulted by the Assignor. | 271.318.325,59 € | 2.291.972,36 € |
| Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties. | 160.675.783,46 € | 1.481.978,93 € |
| Endowment shortfall amortization or bonds | 54.253.805,12 € | 0,00 € |
| Delinquency Ratio Principal Outstanding With Arrears>90 Days / Principal Outstanding | 9,9088% | 0,0000% |
| Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations | 70,3725% | 81,6581% |

FORBEARANCE PERIOD INFORMATION

| | |
|---|-----------------|
| Principal Outstanding of Forbearance Period | 62.052.311,12 € |
| Interest | 1.058.212,40 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 9,4497% |

INTEREST SWAP

| | Notional Principal | Interest |
|------------------|--------------------|--------------|
| Swap | | |
| Receiving | To Determine | 1,022384% |
| Paying | To Determine | To Determine |

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SITUATION PORTFOLIO

| | |
|---|---------------------------|
| Current Outstanding Portfolio | 667.860.642,50 € |
| Principal Outstanding currently paid | 541.113.680,44 € |
| Principal Outstanding with Arrears (< 3 months) | 47.821.778,54 € |
| Principal Outstanding Doubtfully and Subjective | 78.925.183,52 € |
| Amortized Portfolio | 869.831.165,58 € |
| Principal received from the constitution | 888.238.093,93 € |
| Interest capitalization of Forbearance Period | -18.406.928,35 € |
| Current Outstanding of Defaulted Loans | 62.308.241,27 € |
| Total Securitized | 1.600.000.049,35 € |

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