

Monthly Report, August 2013

HIPOCAT 9 FTA Fondo de Titulización de Activos



The amounts are expressed in euros

Date of Constitution	25/11/2005
Issue Date	25/11/2005
Disbursement Date	30/11/2005
Management Company	Gestion de Activos Titulizados, SGFT, SA
Administrator	CatalunyaCaixa
Guaranteed Interest C.	Barclays
Interest Swap	CECABANK
Subordinated Loan	CatalunyaCaixa
Lead Manager	CatalunyaCaixa, Ixis CIB, Deutsche Bank

Managers	Merrill Lynch, Barclays Bank plc, Lehman Brother
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 92 days Base: A / 360	Redemption		Moody's / S&P / Fitch Ibca / DBRS	
	Current Factor	Current	Original			Final Maturity	Next	Current	Original
SERIE A1 ES0345721007 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: 15-10-2013 Interests: -	- 15-1/4/7/10		Aaa AAA AAA	Aaa AAA AAA
SERIE A2A ES0345721015 Senior / Pass-Through	45,63%	45.632,53€ 5.000 228.162.650,00€	100.000,00€ 5.000 500.000.000,00€	Floating EURIB.3M+0,13% 15-1/4/7/10	0,348% Date: 15-10-2013 Interests: 40,58 €	15-07-2038 15-1/4/7/10		Baa1 BBB A	Aaa AAA AAA
SERIE A2B ES0345721023 Senior / Pass-Through	45,63%	45.632,53€ 2.362 107.784.035,86€	100.000,00€ 2.362 236.200.000,00€	Floating EURIB.3M+0,13% 15-1/4/7/10	0,348% Date: 15-10-2013 Interests: 40,58 €	15-07-2038 15-1/4/7/10		Baa1 BBB A	Aaa AAA AAA
SERIE B ES0345721031 Mezzanine / Pass-Through	100,00%	100.000,00€ 220 22.000.000,00€	100.000,00€ 220 22.000.000,00€	Floating EURIB.3M+0,17% 15-1/4/7/10	0,388% Date: 15-10-2013 Interests: 99,16 €	15-07-2038 15-1/4/7/10		Ba3 BB+ A	Aa2 AA AA+
SERIE C ES0345721049 Mezzanine / Pass-Through	100,00%	100.000,00€ 183 18.300.000,00€	100.000,00€ 183 18.300.000,00€	Floating EURIB.3M+0,29% 15-1/4/7/10	0,508% Date: 15-10-2013 Interests: 129,82 €	15-07-2038 15-1/4/7/10		B3 BB- BBB	A2 A A+
SERIE D ES0345721056 Subordinated / Pass-Through	100,00%	100.000,00€ 235 23.500.000,00€	100.000,00€ 235 23.500.000,00€	Floating EURIB.3M+0,53% 15-1/4/7/10	0,748% Date: 15-10-2013 Interests: 191,16 €	15-07-2038 15-1/4/7/10		Ca B- CCC	Baa3 BBB- BBB+
SERIE E ES0345721064 Equity / Due to cash Reserve reduction	100,00%	100.000,00€ 160 16.000.000,00€	100.000,00€ 160 16.000.000,00€	Floating EURIB.3M+4,50% 15-1/4/7/10	4,718% Date: 15-10-2013 Interests: 1205,71 €	15-07-2038 15-1/4/7/10		C C	Caa3 CC
Totals		415.746.685,86 €	1.016.000.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
Count Principal		
Number	4.333	8.277
Outstanding Balance	411.000.322,93€	1.000.000.168,62€
Average Loan	94.406,99€	120.816,74€
Minimum	216,72€	15.003,29€
Maximum	556.945,78€	773.312,88€
Interest		
Weighted Average	2,0901%	3,3632%
Minimum	0,6500%	2,3770%
Maximum	5,8500%	5,5000%
Remaining Maturity (Months)		
Weighted Average	231,26	314,46
Minimum	0,99	14,23
Maximum	259,94	449,15
Index (Distribution)		
Euribor 1 año	72,33%	65,52%
Mibor 1 Año	0,02%	0,08%
Préstamos Hipotecarios Cajas	0,33%	0,73%
Préstamos Hipotecarios Cajas TAE	27,27%	33,54%
Tipo Activo CECA	0,05%	0,14%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,1510%	0,2288%	0,2604%	0,2566%	0,5946%
Annual Equivalent	1,7971%	2,7112%	3,0808%	3,0365%	6,9066%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	68,71	69,61
Madrid	10,81	10,21
Comunidad Valenciana	9,91	10,05
Baleares	0,61	0,64
Aragón	0,96	1,08
Andalucía	1,50	1,52
Murcia	2,26	2,04
Navarra	0,38	0,49
Rest of Autonomous Regions	4,86	4,36

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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	100	34.820,03 €	11.143,42 €	45.963,45 €	12.574.917,23 €	12.609.737,26 €	56,25%	64,3229%
From 1 to 2 months	47	35.293,03 €	20.664,05 €	55.957,08 €	5.644.564,99 €	5.679.858,02 €	25,34%	67,4617%
From 2 to 3 months	30	41.031,15 €	23.484,19 €	64.515,34 €	4.085.360,76 €	4.126.391,91 €	18,41%	75,5611%
Totals	177	111.144,21 €	55.291,66 €	166.435,87 €	22.304.842,98 €	22.415.987,19 €	100,00%	66,9521%

(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	21	1.248,35 €	618,26 €	1.866,61 €	2.464.626,27 €	2.465.874,62 €	5,70%	73,2344%
From 1 to 2 months	8	2.088,23 €	259,06 €	2.347,29 €	1.267.456,54 €	1.269.544,77 €	2,93%	77,7217%
From 2 to 3 months	8	3.678,63 €	1.894,53 €	5.573,16 €	937.252,26 €	940.930,89 €	2,17%	78,8167%
From 3 to 6 months	83	125.629,20 €	81.850,48 €	207.479,68 €	11.620.616,53 €	11.746.245,73 €	27,13%	72,8579%
From 6 to 12 months	113	149.411,32 €	127.994,96 €	277.406,28 €	14.853.233,97 €	15.002.645,29 €	34,66%	78,4517%
From 12 to 18 months	83	104.679,40 €	115.426,90 €	220.106,30 €	11.759.956,42 €	11.864.635,82 €	27,41%	85,7350%
Totals	316	386.735,13 €	328.044,19 €	714.779,32 €	42.903.141,99 €	43.289.877,12 €	100,00%	78,3194%

(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%	19,69%	200.000.000,00€	7,98%
SERIE A2A	54,88%	228.162.650,00€	16,07%	49,21%	500.000.000,00€	7,98%
SERIE A2B	25,93%	107.784.035,86€	16,07%	23,25%	236.200.000,00€	7,98%
SERIE B	5,29%	22.000.000,00€	10,57%	2,17%	22.000.000,00€	5,78%
SERIE C	4,40%	18.300.000,00€	5,99%	1,80%	18.300.000,00€	3,95%
SERIE D	5,65%	23.500.000,00€	0,11%	2,31%	23.500.000,00€	1,60%
SERIE E	3,85%	16.000.000,00€	0,00%	1,57%	16.000.000,00€	0,00%
Totals	415.746.685,86 €			1.016.000.000,00 €		
Theoretical Reserve Funds	17.000.000,00€	4,25%		16.000.000,00€	1,60%	
Real Reserve Funds	447.111,72€	0,11%		16.000.000,00€	1,60%	

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	4.290.701,71 €	0,40%
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	16.030.000,00 €	0,40%
Liquidity Line (Limit) / Credit Line	0,00 €	0,00%
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	0,00 €	0,00%
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.	5.240.411,23	0,00
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.	55.252.691,60	1.172.164,20
Cumulative Write-Off recovery		
Principal Outstanding recovery and recovery by the sale of adjudicated properties.	35.453.582,42	0,00
	Current	At Issue Date
Endowment shortfall amortization or bonds	0,00 €	0,00 €
Delinquency Ratio		
Principal Outstanding With Arrears>90 Days / Principal Outstanding	9,3950%	0,0000%
Weighted Average of LTV Distribution / Valuations		
Valuations exclusively for mortgage participations	63,0576%	76,4534%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	22.028.604,03 €
Interest	346.009,24 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	5,4439%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	1,031041%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	411.000.322,93 €
Principal Outstanding currently paid	345.294.458,62 €
Principal Outstanding with Arrears (< 3 months)	22.415.987,19 €
Principal Outstanding Doubtfully and Subjective	43.289.877,12 €
Amortized Portfolio	577.565.824,47 €
Principal received from the constitution	587.429.962,67 €
Interest capitalization of Forbearance Period	-9.864.138,20 €
Current Outstanding of Defaulted Loans	11.434.021,22 €
Total Securitized	1.000.000.168,62 €

ADDITIONAL INFORMATION:

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

Official Register: Comisión Nacional del Mercado de Valores

INFORMATION CONTENT RESPONSABILITY:

THE EXECUTIVE DIRECTOR

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