

Monthly Report, June 2016

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.	Societe Generale
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	Societe Generale
Secondary Market	AIAF
Register of Book Securities	Iberclear
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 91 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: 15-07-2016 Interests: -	- 15-1/4/7/10		Aaa AAA AAA	Aaa AAA AAA
SERIE A2A ES0345721015 Senior / Pass-Through	31,17%	31.170,27€ 5.000 155.851.350,00€	100.000,00€ 5.000 500.000.000,00€	Floating EURIB.3M+0,13% 15-1/4/7/10	-0,119% Date: 15-07-2016 Interests: 0,00 €	15-07-2038 15-1/4/7/10		Aa3 BB- BBB	Aaa AAA AAA
SERIE A2B ES0345721023 Senior / Pass-Through	31,17%	31.170,27€ 2.362 73.624.177,74€	100.000,00€ 2.362 236.200.000,00€	Floating EURIB.3M+0,13% 15-1/4/7/10	-0,119% Date: 15-07-2016 Interests: 0,00 €	15-07-2038 15-1/4/7/10		Aa3 BB- BBB	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	-0,079% Date: 15-07-2016 Interests: 0,00 €	15-07-2038 15-1/4/7/10		Ba3 B- BB	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	0,041% Date: 15-07-2016 Interests: 10,36 €	15-07-2038 15-1/4/7/10		Caa3 CCC- CCC	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	0,281% Date: 15-07-2016 Interests: 71,03 €	15-07-2038 15-1/4/7/10		Ca D CC	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	4,251% Date: 15-07-2016 Interests: 1074,56 €	15-07-2038 15-1/4/7/10		C C	Caa3 C CC
Totals		309.275.527,74 €	1.016.000.000,00 €						

COLLATERAL: TYPE OF GROUPED ASSETS

General	Current	Constitution Date
Count Principal		
Number	3.321	8.277
Outstanding Balance	268.060.636,25€	1.000.000.168,62€
Average Loan	80.282,20€	120.816,74€
Minimum	74,34€	15.003,29€
Maximum	462.941,80€	773.312,88€
Interest		
Weighted Average	1,2116%	3,3632%
Minimum	0,4380%	2,3770%
Maximum	3,5950%	5,5000%
Remaining Maturity (Months)		
Weighted Average	199,09	320,03
Minimum	1,02	18,17
Maximum	227,98	353,15
Index (Distribution)		
Euribor 1 año	78,48%	65,52%
Mibor 1 Año	0,02%	0,08%
Préstamos Hipotecarios Cajas	0,00%	0,73%
Préstamos Hipotecarios Cajas TAE	0,00%	33,54%
Préstamos Hipotecarios Entidades	21,50%	0,00%
Tipo Activo CECA	0,00%	0,14%

PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly	0,2400%	0,3079%	0,2918%	0,3382%	0,5079%
Annual Equivalent	2,8421%	3,6324%	3,4459%	3,9842%	5,9274%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	67,98	69,61
Madrid	11,19	10,21
Comunidad Valenciana	10,51	10,05
Baleares	0,68	0,64
Aragón	1,13	1,08
Andalucía	1,44	1,52
Murcia	1,70	2,04
Navarra	0,38	0,49
Rest of Autonomous Regions	4,99	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	42	13.437,12 €	1.834,33 €	15.271,45 €	4.476.926,63 €	4.490.363,75 €	71,09%	57,7883%
From 1 to 2 months	10	8.562,48 €	1.418,96 €	9.981,44 €	1.116.142,75 €	1.124.705,23 €	17,81%	56,3932%
From 2 to 3 months	7	8.051,64 €	1.233,99 €	9.285,63 €	693.188,27 €	701.239,91 €	11,10%	63,1813%
Totals	59	30.051,24 €	4.487,28 €	34.538,52 €	6.286.257,65 €	6.316.308,89 €	100,00 %	58,0833 %

(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	44	3.126,69 €	553,31 €	3.680,00 €	4.418.191,78 €	4.421.318,47 €	36,21%	61,3070%
From 1 to 2 months	7	2.092,62 €	397,15 €	2.489,77 €	680.232,04 €	682.324,66 €	5,59%	57,2385%
From 2 to 3 months	8	6.568,24 €	1.358,91 €	7.927,15 €	1.016.256,36 €	1.022.824,60 €	8,38%	74,1684%
From 3 to 6 months	12	13.014,20 €	3.808,27 €	16.822,47 €	1.152.763,67 €	1.165.777,87 €	9,55%	47,1166%
From 6 to 12 months	24	31.350,95 €	8.993,35 €	40.344,30 €	2.223.731,30 €	2.255.082,25 €	18,47%	63,6667%
From 12 to 18 months	25	34.649,57 €	16.395,05 €	51.044,62 €	2.628.723,56 €	2.663.373,13 €	21,81%	78,3449%
Totals	120	90.802,27 €	31.506,04 €	122.308,31 €	12.119.898,71 €	12.210.700,98 €	100,00 %	63,6115 %

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

Current				At Issue Date		
Descripcion	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A1	0,00%	0,00€	0,00%	19,69%	200.000.000,00€	7,98%
SERIE A2A	50,39%	155.851.350,00€	21,75%	49,21%	500.000.000,00€	7,98%
SERIE A2B	23,81%	73.624.177,74€	21,75%	23,25%	236.200.000,00€	7,98%
SERIE B	7,11%	22.000.000,00€	14,25%	2,17%	22.000.000,00€	5,78%
SERIE C	5,92%	18.300.000,00€	8,01%	1,80%	18.300.000,00€	3,95%
SERIE D	7,60%	23.500.000,00€	0,00%	2,31%	23.500.000,00€	1,60%
SERIE E	5,17%	16.000.000,00€	0,00%	1,57%	16.000.000,00€	0,00%
Totals		309.275.527,74 €			1.016.000.000,00 €	
Theoretical Reserve Funds		17.000.000,00€	5,80%		16.000.000,00€	1,60%
Real Reserve Funds		38,23€	0,00%		16.000.000,00€	1,60%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	6.647.268,68 €	0,00%
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/CREDIT LINE (LIMIT)	0,00 €	0,00%
CASH ADVANCE DEPOSIT AGREEMENT	0,00 €	
DEPOSIT GUARANTEE	0,00 €	
Liabilities		
Subordinated Loan	0,00 €	0,00%
Loan Contract for Initial Expenses	0,00 €	0,00%
Amount of Liquidity Line /Credit Line	0,00 €	0,00%
Loan B	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.	10.768.519,79 €	107.976,13 €
Cumulative Write-Off Amount of accumulated defaulted loans defined as operations unpaid for a period greater than eighteen (18) months, or classified as defaulted by the Assignor.	102.294.451,74 €	214.692,25 €
Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties.	44.510.534,56 €	527.646,14 €
Endowment shortfall amortization or bonds	22.805.709,12 €	0,00 €
Delinquency Ratio Principal Outstanding With Arrears>90 days / Principal Outstanding	2,2697%	0,0000%
Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations	54,6396%	76,4534%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	1.468.684,57 €
Interest	7.954,94 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	0,5509%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	0,576036%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	268.060.636,25 €
Principal Outstanding Currently Paid	249.533.626,38 €
Principal Outstanding with Arrears (< 3 months)	6.316.308,89 €
Principal Outstanding Doubtfully and Subjective	12.210.700,98 €
- In enforcement of the mortgage security	3.874.711,28 €
- Not in enforcement of the mortgage security	8.335.989,70 €
Amortized Portfolio	693.754.675,97 €
Principal Received from the Constitution	704.275.463,38 €
Interest Capitalization of Forbearance Period	-10.520.787,41 €
Current Outstanding of Default Loans	38.184.856,40 €
Number of default loans	515
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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