Monthly Report, September 2013

HIPOCAT 11 FTA Fondo de Titulización de Activos

CatalunyaCaixa Titulización

The amounts are expressed in euros

Date of Constitution	09/03/2007	**Managers**	CatalunyaCaixa, JP Morgan, Natixis, UBS Investment Bank
Issue Date	09/03/2007		
Disbursement Date	15/03/2007	**Originator / Servicer**	CatalunyaCaixa
Management Company	Gestión de Activos Titulizados, SGFT, SA	**Paying Agent**	Barclays
Administrator	CatalunyaCaixa	**Secondary Market**	AIAF
Guaranteed Interest C.	Barclays	**Register of Book Securities**	S.C.L.V. Espaclear
Interest Swap	CECABANK	**Depositary**	CatalunyaCaixa
Subordinated Loan	CatalunyaCaixa	**Auditors**	Deloitte & Touche
Lead Manager	CatalunyaCaixa, JP Morgan, Natixis, UBS Investment Bank	**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	Current Coupon Accrued Period	Redemption		Moody's / S&P / Fitch Ibca / DBRS	
	Current Factor	Current	Original	Frequency	92 days Base: A / 360	Final Maturity	Next	Current	Original
SERIE A1		0,00€	100.000,00€	Floating	- %	17-01-2050		Aaa	Aaa
ES0345672002	- %	2.000	2.000	EURIB.3M+0,04%	**Date:** 15-10-2013			AAA	AAA
Senior / Pass-Through		0,00€	200.000.000,00€	15-1/4/7/10	**Interests:** -	15-1/4/7/10		AAA	AAA
SERIE A2		41.692,33€	100.000,00€	Floating	0,348%	17-01-2050		B1	Aaa
ES0345672010	41,69%	10.832	10.832	EURIB.3M+0,13%	**Date:** 15-10-2013			B	AAA
Senior / Pass-Through		451.611.318,56€	1.083.200.000,00€	15-1/4/7/10	**Interests:** 37,08 €	15-1/4/7/10		BB-	AAA
SERIE A3		70.171,41€	100.000,00€	Floating	0,378%	17-01-2050		B1	Aaa
ES0345672028	70,17%	2.000	2.000	EURIB.3M+0,16%	**Date:** 15-10-2013			B	AAA
Senior / Pass-Through		140.342.820,00€	200.000.000,00€	15-1/4/7/10	**Interests:** 67,79 €	15-1/4/7/10		BB-	AAA
SERIE B		100.000,00€	100.000,00€	Floating	0,478%	17-01-2050		C	Aa2
ES0345672036	100,00%	528	528	EURIB.3M+0,26%	**Date:** 15-10-2013			D	A
Mezzanine / Pass-Through		52.800.000,00€	52.800.000,00€	15-1/4/7/10	**Interests:** 122,16 €	15-1/4/7/10		CC	A+
SERIE C		100.000,00€	100.000,00€	Floating	0,718%	17-01-2050		C	Baa2
ES0345672044	100,00%	640	640	EURIB.3M+0,50%	**Date:** 15-10-2013			D	BBB
Subordinated / Pass-Through		64.000.000,00€	64.000.000,00€	15-1/4/7/10	**Interests:** 183,49 €	15-1/4/7/10		CC	BBB
SERIE D		100.000,00€	100.000,00€	Floating	4,718%	17-01-2050		C	Caa3
ES0345672051	100,00%	280	280	EURIB.3M+4,50%	**Date:** 15-10-2013			D	CCC-
Equity / Due to cash Reserve reduction		28.000.000,00€	28.000.000,00€	15-1/4/7/10	**Interests:** 1205,71 €	15-1/4/7/10		C	CCC
Totals		**736.754.138,56 €**	**1.628.000.000,00 €**						

COLLATERAL: TYPE OF GROUPED ASSETS

General		Current	Constitution Date
Count Principal			
	Number	5.474	10.635
	Outstanding Balance	629.686.725,10€	1.600.000.049,35€
	Average Loan	114.536,65€	150.434,99€
	Minimum	230,60€	15.043,34€
	Maximum	1.001.673,47€	1.562.669,08€
Interest			
	Weighted Average	2,3765%	4,4261%
	Minimum	0,7490%	2,8500%
	Maximum	5,8500%	5,7500%
Remaining Maturity (Months)			
	Weighted Average	260,09	335,37
	Minimum	1,02	16,79
	Maximum	397,01	475,79
Index (Distribution)			
Euribor 1 año		61,78%	52,58%
Mibor 1 Año		0,13%	0,12%
Préstamos Hipotecarios Cajas		0,22%	0,19%
Préstamos Hipotecarios Cajas TAE		37,85%	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	0,3378%	0,4324%	0,4054%	0,3666%	0,7073%
Anual Equivalent	3,9795%	5,0673%	4,7577%	4,3113%	8,1652%

GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	70,52	70,19
Madrid	11,76	12,33
Comunidad Valenciana	7,51	7,62
Baleares	0,52	0,43
Aragón	0,86	1,25
Andalucía	2,17	1,89
Murcia	1,73	2,34
Navarra	0,95	0,82
Rest of Autonomous Regions	3,98	3,13

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CatalunyaCaixa Titulización

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	170	61.210,48 €	28.332,04 €	89.542,52 €	22.756.864,50 €	22.818.074,98 €	53,75%	17,4464%
From 1 to 2 months	63	46.149,24 €	30.458,07 €	76.607,31 €	9.001.394,36 €	9.047.543,60 €	21,31%	77,4258%
From 2 to 3 months	66	86.384,21 €	65.047,92 €	151.432,13 €	10.502.658,81 €	10.589.043,02 €	24,94%	76,3093%
Totals	**299**	**193.743,93 €**	**123.838,03 €**	**317.581,96 €**	**42.260.917,67 €**	**42.454.661,60 €**	**100,00%**	**27,1826%**

(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	54	3.313,06 €	701,89 €	4.014,95 €	8.141.149,05 €	8.144.462,11 €	8,07%	71,6208%
From 1 to 2 months	14	3.232,59 €	905,23 €	4.137,82 €	1.724.067,98 €	1.727.300,57 €	1,71%	60,0943%
From 2 to 3 months	8	2.691,60 €	621,41 €	3.313,01 €	1.096.574,47 €	1.099.266,07 €	1,09%	83,9832%
From 3 to 6 months	140	194.647,42 €	156.999,99 €	351.647,41 €	21.870.365,00 €	22.065.012,42 €	21,87%	76,3217%
From 6 to 12 months	230	357.660,02 €	354.070,31 €	711.730,33 €	41.094.481,02 €	41.452.141,04 €	41,09%	83,8509%
From 12 to 18 months	156	222.271,72 €	250.934,26 €	473.205,98 €	26.168.685,46 €	26.390.957,18 €	26,16%	82,4471%
Totals	**602**	**783.816,41 €**	**764.233,09 €**	**1.548.049,50 €**	**100.095.322,98 €**	**100.879.139,39 €**	**100,00%**	**80,1313%**

(1) Valuations exclusively for mortgage participations

CREDIT ENHANCEMENT

Descripcion	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	61,30%	451.611.318,56€	16,48%	66,54%	1.083.200.000,00€	9,05%
SERIE A3	19,05%	140.342.820,00€	16,48%	12,29%	200.000.000,00€	9,05%
SERIE B	7,17%	52.800.000,00€	9,03%	3,24%	52.800.000,00€	5,75%
SERIE C	8,69%	64.000.000,00€	0,00%	3,93%	64.000.000,00€	1,75%
SERIE D	3,80%	28.000.000,00€	0,00%	1,72%	28.000.000,00€	0,00%
Totals		**736.754.138,56 €**			**1.628.000.000,00 €**	
Theoretical Reserve Funds		28.000.000,00€	3,95%		28.000.000,00€	1,75%
Real Reserve Funds		8,81€	0,00%		28.000.000,00€	1,75%

OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
Assets		
Guaranteed Interest C.	13.345.688,04 €	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	17.040.000,00 €	0,40%
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	334.503,24 €	0,22%
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.	43.187.900,50 €	8.402,83 €
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.	280.005.544,11 €	3.899.201,11 €
Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties.	156.964.010,15 €	-45.048,61 €
	Current	**At Issue Date**
Endowment shortfall amortization or bonds	59.873.415,68 €	0,00 €
Delinquency Ratio Principal Outstanding With Arrears>90 days / Principal Outstanding	14,2782%	0,0000%
Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations	69,2150%	81,6581%

FORBEARANCE PERIOD INFORMATION

Principal Outstanding of Forbearance Period	41.375.210,67 €
Interest	708.720,66 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	6,6833%

INTEREST SWAP

	Notional Principal	Interest
Swap		
Receiving	To Determine	1,047036%
Paying	To Determine	To Determine

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SITUATION PORTFOLIO

Current Outstanding Portfolio	**629.686.725,10 €**
Principal Outstanding Currently Paid	486.352.924,11 €
Principal Outstanding with Arrears (< 3 months)	42.454.661,60 €
Principal Outstanding Doubtfully and Subjective	100.879.139,39 €
Amortized Portfolio	**897.496.299,31 €**
Principal Received from the Constitution	916.822.203,58 €
Interest Capitalization of Forbearance Period	-19.325.904,27 €
Current Outstanding of Default Loans	**72.817.024,94 €**
Total Securitized	**1.600.000.049,35 €**

ADDITIONAL INFORMATION:

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

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Oficial 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

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