

Monthly Report, February 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 90 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: 15-04-2013 Interests: - | - 15-04-2013 15-1/4/7/10 | | Aaa AAA AAA | Aaa AAA AAA |
| SERIE A2A ES0345721015 Senior / Pass-Through | 49,04% | 49.041,57€ 5.000 245.207.850,00€ | 100.000,00€ 5.000 500.000.000,00€ | Floating EURIB.3M+0,13% 15-1/4/7/10 | 0,325% Date: 15-04-2013 Interests: 39,85 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | A3 BBB A | Aaa AAA AAA |
| SERIE A2B ES0345721023 Senior / Pass-Through | 49,04% | 49.041,57€ 2.362 115.836.188,34€ | 100.000,00€ 2.362 236.200.000,00€ | Floating EURIB.3M+0,13% 15-1/4/7/10 | 0,325% Date: 15-04-2013 Interests: 39,85 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | A3 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 | 0,365% Date: 15-04-2013 Interests: 91,25 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | Baa1 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 | 0,485% Date: 15-04-2013 Interests: 121,25 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | Baa2 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 | 0,725% Date: 15-04-2013 Interests: 181,25 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | B1 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 | 4,695% Date: 15-04-2013 Interests: 1173,75 € | 15-07-2038 15-04-2013 15-1/4/7/10 | | C C | Caa3 CC |
| Totals | | 440.844.038,34 € | 1.016.000.000,00 € | | | | | | |

COLLATERAL: TYPE OF GROUPED ASSETS

| General | Current | Constitution Date |
|------------------------------------|-----------------|-------------------|
| Count Principal | | |
| Number | 4.460 | 8.277 |
| Outstanding Balance | 428.385.738,43€ | 1.000.000.168,62€ |
| Average Loan | 95.666,76€ | 120.816,74€ |
| Minimum | 205,21€ | 15.003,29€ |
| Maximum | 572.101,63€ | 773.312,88€ |
| Interest | | |
| Weighted Average | 2,3998% | 3,3632% |
| Minimum | 0,6500% | 2,3770% |
| Maximum | 6,3500% | 5,5000% |
| Remaining Maturity (Months) | | |
| Weighted Average | 236,62 | 315,80 |
| Minimum | 1,02 | 14,23 |
| Maximum | 265,99 | 449,15 |
| Index (Distribution) | | |
| Euribor 1 año | 71,94% | 65,52% |
| Mibor 1 Año | 0,03% | 0,08% |
| Préstamos Hipotecarios Cajas | 0,36% | 0,73% |
| Préstamos Hipotecarios Cajas TAE | 27,62% | 33,54% |
| Tipo Activo CECA | 0,05% | 0,14% |

PREPAYMENTS

| | Current Month | Last 3 Months | Last 6 Months | Last 12 Months | Historical |
|----------------------|------------------|------------------|------------------|-------------------|------------|
| Single Monthly | 0,2487% | 0,3188% | 0,2589% | 0,2436% | 0,6223% |
| Annual Equivalent | 2,9438% | 3,7597% | 3,0632% | 2,8840% | 7,2174% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|----------------------|
| Catalunya | 68,77 | 69,61 |
| Madrid | 10,72 | 10,21 |
| Comunidad Valenciana | 9,93 | 10,05 |
| Baleares | 0,60 | 0,64 |
| Aragón | 1,00 | 1,08 |
| Andalucía | 1,51 | 1,52 |
| Murcia | 2,22 | 2,04 |
| Navarra | 0,37 | 0,49 |
| Rest of Autonomous Regions | 4,88 | 4,36 |

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 | 112 | 34.836,09 € | 13.496,75 € | 48.332,84 € | 13.036.346,32 € | 13.071.182,41 € | 58,33% | 62,8465% |
| From 1 to 2 months | 49 | 34.036,00 € | 26.877,39 € | 60.913,39 € | 6.453.467,93 € | 6.487.503,93 € | 28,95% | 75,4139% |
| From 2 to 3 months | 24 | 27.512,11 € | 19.161,97 € | 46.674,08 € | 2.824.300,47 € | 2.851.812,58 € | 12,73% | 69,5178% |
| Totals | 185 | 96.384,20 € | 59.536,11 € | 155.920,31 € | 22.314.114,72 € | 22.410.498,92 € | 100,00% | 66,8989% |

(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 | 33 | 1.273,72 € | 729,71 € | 2.003,43 € | 4.014.982,65 € | 4.016.256,37 € | 13,58% | 72,9494% |
| From 1 to 2 months | 8 | 2.054,69 € | 374,58 € | 2.429,27 € | 960.790,34 € | 962.845,03 € | 3,25% | 78,8010% |
| From 2 to 3 months | 7 | 2.046,81 € | 1.122,98 € | 3.169,79 € | 694.075,67 € | 696.122,48 € | 2,35% | 73,7679% |
| From 3 to 6 months | 61 | 72.628,32 € | 63.175,47 € | 135.803,79 € | 8.160.829,26 € | 8.233.457,58 € | 27,83% | 78,8328% |
| From 6 to 12 months | 91 | 103.204,92 € | 113.778,12 € | 216.983,04 € | 12.486.571,42 € | 12.589.776,34 € | 42,56% | 84,2545% |
| From 12 to 18 months | 24 | 30.550,77 € | 31.700,58 € | 62.251,35 € | 3.054.557,54 € | 3.085.108,31 € | 10,43% | 86,7851% |
| Totals | 224 | 211.759,23 € | 210.881,44 € | 422.640,67 € | 29.371.806,88 € | 29.583.566,11 € | 100,00% | 80,8151% |

(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 | 55,62% | 245.207.850,00€ | 17,16% | 49,21% | 500.000.000,00€ | 7,98% |
| SERIE A2B | 26,28% | 115.836.188,34€ | 17,16% | 23,25% | 236.200.000,00€ | 7,98% |
| SERIE B | 4,99% | 22.000.000,00€ | 11,98% | 2,17% | 22.000.000,00€ | 5,78% |
| SERIE C | 4,15% | 18.300.000,00€ | 7,67% | 1,80% | 18.300.000,00€ | 3,95% |
| SERIE D | 5,33% | 23.500.000,00€ | 2,14% | 2,31% | 23.500.000,00€ | 1,60% |
| SERIE E | 3,63% | 16.000.000,00€ | 0,00% | 1,57% | 16.000.000,00€ | 0,00% |
| Totals | | 440.844.038,34 € | | | 1.016.000.000,00 € | |
| Theoretical Reserve Funds | | 17.000.000,00€ | 4,00% | | 16.000.000,00€ | 1,60% |
| Real Reserve Funds | | 9.084.914,41€ | 2,14% | | 16.000.000,00€ | 1,60% |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|--|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 13.498.394,03 € | 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 | 15.770.000,00 € | 0,39% |
| Liquidity Line (Limit) / Credit Line | 0,00 € | 0,00% |
| Liabilities | | |
| Subordinated Loan | 0,00 € | 0,00% |
| Loan Contract for Initial Expenses | 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. | 4.982.660,21 | 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. | 52.569.830,18 | 654.148,51 |
| Cumulative Write-Off recovery Principal Outstanding recovery and recovery by the sale of adjudicated properties. | 35.705.066,77 | 249.241,92 |
| | Current | At Issue Date |
| Endowment shortfall amortization or bonds | 0,00 € | 0,00 € |
| Delinquency Ratio Principal Outstanding With Arrears > 90 Days / Principal Outstanding | 5,5810% | 0,0000% |
| Weighted Average of LTV Distribution / Valuations Valuations exclusively for mortgage participations | 64,0808% | 76,4534% |

FORBEARANCE PERIOD INFORMATION

| | |
|---|-----------------|
| Principal Outstanding of Forbearance Period | 38.613.816,32 € |
| Interest | 692.379,08 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 9,1754% |

INTEREST SWAP

| Swap | Notional Principal | Interest |
|-----------|--------------------|--------------|
| Receiving | To Determine | 1,006089% |
| Paying | To Determine | To Determine |

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SITUATION PORTFOLIO

| | |
|---|---------------------------|
| Current Outstanding Portfolio | 428.385.738,43 € |
| Principal Outstanding currently paid | 376.391.673,40 € |
| Principal Outstanding with Arrears (< 3 months) | 22.410.498,92 € |
| Principal Outstanding Doubtfully and Subjective | 29.583.566,11 € |
| Amortized Portfolio | 562.315.278,59 € |
| Principal received from the constitution | 571.559.445,07 € |
| Interest capitalization of Forbearance Period | -9.244.166,48 € |
| Current Outstanding of Defaulted Loans | 9.299.151,60 € |
| 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 RESPONSIBILITY:

THE EXECUTIVE DIRECTOR

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