



The amounts are expressed in euros

<b>Date of Constitution</b>	17/09/2003	<b>Managers</b>	Caixa Catalunya, Deutsche Bank,
<b>Issue Date</b>	17/09/2003		Crédit Agricole Indosuez
<b>Disbursement Date</b>	22/09/2003	<b>Originator / Servicer</b>	Caixa Catalunya
<b>Management Company</b>	Gestion de Activos Titulizados, SGFT, SA	<b>Swap Guarantee</b>	
<b>Administrator</b>	Caixa Catalunya	<b>Paying Agent</b>	Caixa d'Estalvis de Catalunya
<b>Guaranteed Interest C.</b>	Caixa Catalunya	<b>Secondary Market</b>	AIAF
<b>Interest Swap</b>	Caixa Catalunya	<b>Register of Book Securities</b>	S.C.L.V. Espaclear
<b>Subordinated Loan</b>	Caixa Catalunya	<b>Depository</b>	Caixa Catalunya
<b>Lead Manager</b>	Caixa Catalunya, Deutsche Bank, Crédit Agricole Indosuez	<b>Auditors</b>	Deloitte & Touche

**MORTGAGE BACKED SECURITIES: ASSET SECURITISATION BONDS (STRUCTURE SENIOR / MEZZANINE)**

Class ISIN Code Priority/Type Redemp.	Principal Outstanding (Unit/Bonds/Total)			Coupon Type Frequency	Current Coupon Accrued period: 92 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
SERIE A ES0345782009	40,97%	40.965,26€	100.000,00€	Floating EURIB.3M+0,28%	4,169% Date: 15-06-2007	15-12-2034	15/06/2007	Aaa	Aaa
Senior / Pass-Through		322.642.387,76€	787.600.000,00€	15-3/6/9/12	Interests: 436,45 €	15-3/6/9/12		AAA	AAA
SERIE B ES0345782017	90,44%	90.438,36€	100.000,00€	Floating EURIB.3M+0,55%	4,439% Date: 15-06-2007	15-12-2034	15/06/2007	Aa2	Aa2
Mezzanine / Pass-Through		14.198.822,52€	15.700.000,00€	15-3/6/9/12	Interests: 1025,94 €	15-3/6/9/12		AA+	AA
SERIE C ES0345782025	90,44%	90.438,36€	100.000,00€	Floating EURIB.3M+0,85%	4,739% Date: 15-06-2007	15-12-2034	15/06/2007	A1	A1
Mezzanine / Pass-Through		30.749.042,40€	34.000.000,00€	15-3/6/9/12	Interests: 1095,28 €	15-3/6/9/12		A+	A
SERIE D ES0345782033	0,00%	0,00€	100.000,00€	Floating EURIB.3M+0,95%	- % Date: 15-06-2007	15-12-2034	To determine	Baa1	Baa1
Subordinated / Pass-Through		0,00€	12.700.000,00€	15-3/6/9/12	Interests: -	15-3/6/9/12		BBB	BBB
<b>Totals</b>		<b>367.590.252,68€</b>	<b>850.000.000,00€</b>						

**AVERAGE LIFE AND FINAL MATURITY ACCORDING TO MONTHLY RATES OF PREPAYMENT**

Option (1)	% monthly constant % annual constant	1,0852% 12,2726%				1,2156% 13,6505%				1,3503% 15,0531%				1,5622% 17,2170%			
		Average life (years)	Final maturity	Average life (years)	Final maturity	Average life (years)	Final maturity	Average life (years)	Final maturity	Average life (years)	Final maturity	Average life (years)	Final maturity	Average life (years)	Final maturity		
SERIE A ISIN: ES0345782009	With Option Redemption	5,22	15/09/2015	4,77	15/09/2014	4,39	16/12/2013	3,87	17/09/2012								
	Without Option Redemption	5,72	15/06/2026	5,25	17/03/2025	4,83	15/12/2023	4,29	15/03/2022								
SERIE B ISIN: ES0345782017	With Option Redemption	8,88	15/09/2015	8,05	15/09/2014	7,49	16/12/2013	6,56	17/09/2012								
	Without Option Redemption	9,97	15/06/2026	9,08	17/03/2025	8,45	15/12/2023	7,46	15/03/2022								
SERIE C ISIN: ES0345782025	With Option Redemption	8,88	15/09/2015	8,05	15/09/2014	7,49	16/12/2013	6,56	17/09/2012								
	Without Option Redemption	9,97	15/06/2026	9,08	17/03/2025	8,45	15/12/2023	7,46	15/03/2022								
SERIE D ISIN: ES0345782033	With Option Redemption	-	-	-	-	-	-	-	-								
	Without Option Redemption	-	-	-	-	-	-	-	-								

Hipótesis WALRS 20,00% and WAFF 0,15%.

(1) Amortisation, at the discretion of the management company, provided the remaining balance of the principal of the mortgage loans is less than 15,00% of the initial amount and all the payment obligations arising from the bonds can be paid and cancelled in full, or in 30/04/07



**COLLATERAL: TYPE OF GROUPED ASSETS**

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
<b>Count Principal</b>		
Number	5.225	10.467
Outstanding Balance	371.711.359,80 €	850.000.308,84 €
Average Loan	70.950,84 €	81.207,63 €
Minimum	336,33 €	25.012,48 €
Maximum	444.878,21 €	484.097,30 €
<b>Interest</b>		
Weighted Average	4,7772%	4,7398%
Minimum	3,6600%	2,7500%
Maximum	6,0930%	6,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	258,55	307,09
Minimum	1,02	26,48
Maximum	308,07	351,51
<b>Index (Distribution)</b>		
Tipo Activo CECA	1,84%	2,02%
Euribor 1 año	16,61%	12,06%
Préstamos Hipotecarios Cajas	9,24%	9,87%
Mibor 1 Año	3,48%	2,93%
Préstamos Hipotecarios Cajas TAE	68,75%	73,08%
Tipo Activo C.E.C.A TAE	0,08%	0,04%

**PREPAYMENTS**

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	1,0852%	1,2156%	1,2783%	1,3503%	1,5622%
Annual Equivalent (CPR)	12,2726%	13,6505%	14,3059%	15,0531%	17,2170%

**GEOGRAPHIC DISTRIBUTION**

	Current	Constitution Date
Catalunya	82,50	84,24
Madrid	6,41	5,85
Comunidad Valenciana	7,33	6,32
Baleares	0,98	0,99
Aragón	0,22	0,28
Andalucía	0,96	0,86
Murcia	0,88	0,86
Navarra	0,34	0,26
Rest of Autonomous Regions	0,09	0,05

**CURRENT DELINQUENCY**

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interest and Others	Totals		Principal	%	
Up to 30 days	65	7.512,00 €	6.213,10 €	13.725,10 €	4.889.090,60 €	4.896.602,60 €	63,56%	75,5326%
From 1 to 2 months	24	8.817,52 €	10.151,75 €	18.969,27 €	1.810.537,00 €	1.819.354,52 €	23,61%	78,4102%
From 2 to 3 months	7	2.423,16 €	4.150,42 €	6.573,58 €	456.891,67 €	459.314,83 €	5,96%	85,2074%
From 3 to 6 months	7	4.896,47 €	9.200,58 €	14.097,05 €	524.228,13 €	529.124,60 €	6,87%	85,9768%
<b>Totals</b>	<b>103</b>	<b>23.649,15 €</b>	<b>29.715,85 €</b>	<b>53.365,00 €</b>	<b>7.680.747,40 €</b>	<b>7.704.396,55 €</b>	<b>100,00%</b>	<b>77,3852%</b>

(1) Valuations exclusively for mortgage participations.

**CURRENT DOUBTFULLY LOANS OR IN FORECLOSE PROCEDURE**

Aging	Number Mortgage Participations	Mature Debt			Remaining Debt to Mature	Total Debt		% Loan to Value (1)
		Principal	Interest and Others	Totals		Principal	%	
From 3 to 6 months	1	498,62 €	758,18 €	1.256,80 €	40.136,25 €	40.634,87 €	6,13%	84,0172%
From 6 to 12 months	4	8.553,61 €	9.255,81 €	17.809,42 €	563.614,39 €	572.168,00 €	86,35%	73,1054%
From 12 months to 2 years	1	503,79 €	827,41 €	1.331,20 €	49.341,38 €	49.845,17 €	7,52%	92,4175%
<b>Totals</b>	<b>6</b>	<b>9.556,02 €</b>	<b>10.841,40 €</b>	<b>20.397,42 €</b>	<b>653.092,02 €</b>	<b>662.648,04 €</b>	<b>100,00%</b>	<b>74,8804%</b>

(1) Valuation exclusively for mortgage participations.

**CREDIT ENHANCEMENT**

	Current		At Issue Date			
	% CE	% CE	% CE	% CE		
SERIE A	87,77%	322.642.387,76€	17,55%	92,66%	787.600.000,00€	9,64%
SERIE B	3,86%	14.198.822,52€	13,68%	1,85%	15.700.000,00€	7,79%
SERIE C	8,37%	30.749.042,40€	5,32%	4,00%	34.000.000,00€	3,79%
SERIE D	0,00%	0,00€	5,32%	1,49%	12.700.000,00€	2,30%
<b>Totals</b>		<b>367.590.252,68 €</b>			<b>850.000.000,00 €</b>	
Reserve Funds	5,32%	19.550.000,00€	2,30%		19.550.000,00€	

**OTHER FINANCIAL OPERATIONS (Current)**

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	29.845.577,71 €	3,89%
Treasury account (Paying Ag)	0,00 €	0,00%
Repayment account	0,00 €	0,00%
Liquidity Line (Limit)	0,00 €	0,00%
<b>Liabilities</b>		
Other	19.269.943,93 €	3,89%
Amount of the Liquidity Line	0,00 €	3,89%
Generalitat Guarantee	0,00 €	



**OTHER INFORMATION**

	Current	At Issue Date
Cumulative outstanding losses	11.722,74€	0,00 €
Cumulative outstanding Write-Off	0,00 €	0,00 €
Cumulative outstanding Write-Off recovery	0,00 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	0,3206%	0,0000%
Weighted Average of LTV Distribution (1)	76,2974%	86,7118%

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	4.675.956,21 €
Interest	70.494,78 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	1,2769%

**INTERESTS SWAP**

Swap	Notional Principal	Interest
Receiving	To be determined	4,877110%
Paying	To be determined	To be determined

**ADDITIONAL INFORMATION:**

Management Company: Gestión de Activos Titulizados, SGFT, S.A. c/ Fontanella 5-7, Barcelona Tel. 93 484 73 36 - FAX: 93 484 73 41 [info@gat-sgft.com](mailto:info@gat-sgft.com) [www.gat-sgft.info](http://www.gat-sgft.info)  
 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**