



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: 91 days Base: A/360	Redemption		Moody's / S & P / Fitch Ibca	
	Current Factor	Current	Original			Final Maturity Frequency	Next	Current	Original
SERIE A ES0345782009 Senior / Pass-Through	33,48%	33.478,47€ 7.876	100.000,00€ 7.876	Floating EURIB.3M+0,28%	3,609% Date: 16-03-2009	15-12-2034	16-03-2009	Aaa	Aaa
		263.676.429,72€	787.600.000,00€	16-3/6/9/12	Interests: 305,42 €	16-3/6/9/12		AAA	AAA
SERIE B ES0345782017 Mezzanine / Pass-Through	73,91%	73.909,29€ 157	100.000,00€ 157	Floating EURIB.3M+0,55%	3,879% Date: 16-03-2009	15-12-2034	16-03-2009	Aa2	Aa2
		11.603.758,53€	15.700.000,00€	16-3/6/9/12	Interests: 724,70 €	16-3/6/9/12		AAA	AA
SERIE C ES0345782025 Mezzanine / Pass-Through	73,91%	73.909,29€ 340	100.000,00€ 340	Floating EURIB.3M+0,85%	4,179% Date: 16-03-2009	15-12-2034	16-03-2009	A1	A1
		25.129.158,60€	34.000.000,00€	16-3/6/9/12	Interests: 780,75 €	16-3/6/9/12		AA-	A
SERIE D ES0345782033 Subordinated / Pass-Through	0,00%	0,00€ 127	100.000,00€ 127	Floating EURIB.3M+0,95%	- % Date: 16-03-2009	15-12-2034	-	Baa1	Baa1
		0,00€	12.700.000,00€	16-3/6/9/12	Interests: -	16-3/6/9/12		BBB	BBB
<b>Totals</b>		<b>300.409.346,85€</b>	<b>850.000.000,00€</b>						

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

Option <sup>(1)</sup>	% monthly constant	% annual constant	0,4884%	0,4967%	0,5087%	1,2364%
			5,7061%	5,8004%	5,9370%	13,8678%
SERIE A ISIN: ES0345782009	With Option Redemption	Average life (years)	8,85	8,76	8,67	4,72
		Final maturity	15/09/2022	15/06/2022	15/06/2022	15/09/2014
	Without Option Redemption	Average life (years)	9,31	9,23	9,13	5,18
		Final maturity	16/09/2030	17/06/2030	17/06/2030	16/12/2024
SERIE B ISIN: ES0345782017	With Option Redemption	Average life (years)	14,60	14,50	14,31	8,02
		Final maturity	15/09/2022	15/06/2022	15/06/2022	15/09/2014
	Without Option Redemption	Average life (years)	15,56	15,51	15,27	9,02
		Final maturity	16/09/2030	17/06/2030	17/06/2030	16/12/2024
SERIE C ISIN: ES0345782025	With Option Redemption	Average life (years)	14,60	14,50	14,31	8,02
		Final maturity	15/09/2022	15/06/2022	15/06/2022	15/09/2014
	Without Option Redemption	Average life (years)	15,56	15,51	15,27	9,02
		Final maturity	16/09/2030	17/06/2030	17/06/2030	16/12/2024
SERIE D ISIN: ES0345782033	With Option Redemption	Average life (years)	-	-	-	-
		Final maturity	-	-	-	-
	Without Option Redemption	Average life (years)	-	-	-	-
		Final maturity	-	-	-	-

Hipotesis WAL5 20,00% and WAFF 0,15%.

<sup>(1)</sup> 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.



### COLLATERAL: TYPE OF GROUPED ASSETS

General	Pool of Mortgage Loans (Floating Rate)	
	Current	Constitution Date
<b>Count Principal</b>		
Number	4.639	10.467
Outstanding Balance	311.311.760,93 €	850.000.308,84 €
Average Loan	66.924,80 €	81.207,63 €
Minimum	1.261,09 €	25.012,48 €
Maximum	429.148,58 €	484.097,30 €
<b>Interest</b>		
Weighted Average	6,0755%	4,7398%
Minimum	4,8920%	2,7500%
Maximum	7,3840%	6,5000%
<b>Remaining Maturity (Months)</b>		
Weighted Average	238,90	307,09
Minimum	2,96	26,48
Maximum	288,00	351,51
<b>Index (Distribution)</b>		
Tipo Activo CECA	1,78%	2,02%
Euribor 1 año	16,66%	12,06%
Préstamos Hipotecarios Cajas	9,17%	9,87%
Mibor 1 Año	3,30%	2,93%
Préstamos Hipotecarios Cajas TAE	69,03%	73,08%
Tipo Activo C.E.C.A TAE	0,06%	0,04%

### PREPAYMENTS

	Current Month	Last 3 Months	Last 6 Months	Last 12 Months	Historical
Single Monthly Mortality (SMM)	0,5087%	0,4884%	0,4023%	0,4967%	1,2364%
Annual Equivalent (CPR)	5,9370%	5,7061%	4,7226%	5,8004%	13,8678%

### GEOGRAPHIC DISTRIBUTION

	Current	Constitution Date
Catalunya	82,83	84,24
Madrid	6,38	5,85
Comunidad Valenciana	7,22	6,32
Baleares	0,81	0,99
Aragón	0,23	0,28
Andalucía	0,91	0,86
Murcia	0,91	0,86
Navarra	0,34	0,26
Rest of Autonomous Regions	0,38	0,34

### 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	61	7.741,98 €	11.640,61 €	19.382,59 €	4.398.298,96 €	4.406.040,94 €	54,37%	76,6015%
From 1 to 2 months	29	10.988,78 €	19.860,92 €	30.849,70 €	2.774.548,30 €	2.785.537,08 €	34,37%	74,9817%
From 2 to 3 months	9	3.686,05 €	6.816,51 €	10.502,56 €	570.183,70 €	573.869,75 €	7,08%	72,3974%
From 3 to 6 months	4	2.627,67 €	7.723,97 €	10.351,64 €	335.326,09 €	337.953,76 €	4,17%	76,1748%
<b>Totals</b>	<b>103</b>	<b>25.044,48 €</b>	<b>46.042,01 €</b>	<b>71.086,49 €</b>	<b>8.078.357,05 €</b>	<b>8.103.401,53 €</b>	<b>100,00%</b>	<b>75,7072%</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	%	
Up to 30 days	1	0,00 €	0,00 €	0,00 €	57.973,39 €	57.973,39 €	6,42%	72,1841%
From 6 to 12 months	2	2.597,63 €	5.702,52 €	8.300,15 €	179.542,10 €	182.139,73 €	20,17%	74,5071%
From 12 months to 2 years	7	12.628,27 €	17.530,17 €	30.158,44 €	650.324,79 €	662.953,06 €	73,41%	78,8665%
<b>Totals</b>	<b>10</b>	<b>15.225,90 €</b>	<b>23.232,69 €</b>	<b>38.458,59 €</b>	<b>887.840,28 €</b>	<b>903.066,18 €</b>	<b>100,00%</b>	<b>77,4979%</b>

(1) Valuation exclusively for mortgage participations.

### CREDIT ENHANCEMENT

	Current			At Issue Date		
	% Notes	Nominal	% CE	% Notes	Nominal	% CE
SERIE A	87,77%	263.676.429,72€	17,98%	92,66%	787.600.000,00€	9,64%
SERIE B	3,86%	11.603.758,53€	14,11%	1,85%	15.700.000,00€	7,79%
SERIE C	8,36%	25.129.158,60€	5,75%	4,00%	34.000.000,00€	3,79%
SERIE D	0,00%	0,00€	0,00%	1,49%	12.700.000,00€	2,30%
<b>Totals</b>		<b>300.409.346,85 €</b>			<b>850.000.000,00 €</b>	
Reserve Funds	5,75%	17.273.537,44€		2,30%	19.550.000,00€	

### OTHER FINANCIAL OPERATIONS (Current)

	Balance	Interest
<b>Assets</b>		
Guaranteed Interest C.	19.248.505,14 €	3,33%
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 (Limit)	0,00 €	0,00%
<b>Liabilities</b>		
Subordinated Loan	17.478.185,15 €	3,33%
Loan Contract for Initial Expenses	0,00 €	0,00%
Amount of the Liquidity Line	0,00 €	0,00%
Generalitat Guarantee	0,00 €	0,00%



**OTHER INFORMATION**

	Current	At Issue Date
Cumulative outstanding losses	48.811,34€	0,00 €
Cumulative outstanding Write-Off	48.724,11 €	0,00 €
Cumulative outstanding Write-Off recovery	0,00 €	0,00 €
Principal Outstanding With arrears > 90 days / Principal Outstanding	0,3986%	0,0000%
Weighted Average of LTV Distribution <sup>(1)</sup>	72,9516%	86,7118%

**"FORBEARANCE PERIOD" INFORMATION**

Principal Outstanding of Forbearance Period	8.987.604,65 €
Interest	186.305,69 €
Ratio: (Outstanding FP + Interest) / Total Outstanding	2,9469%

**INTERESTS SWAP**

Swap	Notional Principal	Interest
Receiving	To be determined	4,317109%
Paying	To be determined	To be determined

**ACQUISITION ADDITIONAL CREDIT RIGHTS**

Last acquisition

Date	
Number of additional credit rights	0
Principal of additional credit rights	

Acumulative acquisition

Number of additional credit rights	0
Principal of additional credit rights	

Next acquisition

The last expected maturity date of the credit rights

**ADDITIONAL INFORMATION:**

Management Company: Gestión de Activos Titulizados, SGFT, S.A.  
 Official Register: Comisión Nacional del Mercado de Valores

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)  
 Passeig de Gràcia 16, Barcelona

**INFORMATION CONTENT RESPONSABILITY:**

Gestión de Activos Titulizados, SGFT, S.A.

**THE EXECUTIVE DIRECTOR**