



The amounts are expressed in euros

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

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: 90 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 | 30,07% | 30.068,19€ 7.876 | 100.000,00€ 7.876 | Floating EURIB.3M+0,28% | 0,994% Date: 15-03-2010 | 15-12-2034 | | Aaa | Aaa |
| SERIE B ES0345782017 Mezzanine / Pass-Through | 68,51% | 68.514,18€ 157 | 100.000,00€ 157 | Floating EURIB.3M+0,55% | 1,264% Date: 15-03-2010 | 15-12-2034 | | Aa2 | Aa2 |
| SERIE C ES0345782025 Mezzanine / Pass-Through | 68,51% | 68.514,18€ 340 | 100.000,00€ 340 | Floating EURIB.3M+0,85% | 1,564% Date: 15-03-2010 | 15-12-2034 | | A1 | A1 |
| SERIE D ES0345782033 Subordinated / Pass-Through | 0,00% | 0,00€ 127 | 100.000,00€ 127 | Floating EURIB.3M+0,95% | - % Date: 15-03-2010 | 15-12-2034 | | Baa1 | Baa1 |
| Totals | | 270.868.611,90€ | 850.000.000,00€ | | | | | | |

COLLATERAL: TYPE OF GROUPED ASSETS

| General | Pool of Mortgage Loans (Floating Rate) | |
|------------------------------------|--|-------------------|
| | Current | Constitution Date |
| Count Principal | | |
| Number | 4.375 | 10.467 |
| Outstanding Balance | 281.629.208,31 € | 850.000.308,84 € |
| Average Loan | 64.155,53 € | 81.207,63 € |
| Minimum | 792,75 € | 25.012,48 € |
| Maximum | 378.456,53 € | 484.097,30 € |
| Interest | | |
| Weighted Average | 4,0877% | 4,7398% |
| Minimum | 1,7430% | 2,7500% |
| Maximum | 7,2800% | 6,5000% |
| Remaining Maturity (Months) | | |
| Weighted Average | 227,28 | 307,09 |
| Minimum | 2,96 | 26,48 |
| Maximum | 276,01 | 351,51 |
| Index (Distribution) | | |
| Tipo Activo CECA | 1,75% | 2,02% |
| Euribor 1 a o | 16,61% | 12,06% |
| Pr stamos Hipotecarios Cajas | 9,18% | 9,87% |
| Mibor 1 A o | 3,10% | 2,93% |
| Pr stamos Hipotecarios Cajas TAE | 69,31% | 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 Morgality (SMM) | 0,6341% | 0,4730% | 0,5407% | 0,5492% | 1,1104% |
| Annual Equivalent (CPR) | 7,3494% | 5,5310% | 6,2991% | 6,3944% | 12,5400% |

GEOGRAPHIC DISTRIBUTION

| | Current | Constitution Date |
|----------------------------|---------|-------------------|
| Catalunya | 82,96 | 84,24 |
| Madrid | 6,20 | 5,85 |
| Comunidad Valenciana | 7,22 | 6,32 |
| Baleares | 0,77 | 0,99 |
| Arag n | 0,23 | 0,28 |
| Andaluc a | 0,96 | 0,86 |
| Murcia | 0,91 | 0,86 |
| Navarra | 0,35 | 0,26 |
| Rest of Autonomous Regions | 0,39 | 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 | 58 | 8.527,43 € | 6.191,62 € | 14.719,05 € | 3.889.930,75 € | 3.898.458,18 € | 54,35% | 63,7207% |
| From 1 to 2 months | 23 | 11.070,35 € | 16.355,75 € | 27.426,10 € | 2.354.591,24 € | 2.365.661,59 € | 32,98% | 78,6586% |
| From 2 to 3 months | 13 | 6.984,11 € | 7.534,78 € | 14.518,89 € | 809.051,64 € | 816.035,75 € | 11,38% | 75,8323% |
| From 3 to 6 months | 1 | 790,50 € | 1.248,42 € | 2.038,92 € | 91.437,56 € | 92.228,06 € | 1,29% | 40,1035% |
| Totals | 95 | 27.372,39 € | 31.330,57 € | 58.702,96 € | 7.145.011,19 € | 7.172.383,58 € | 100,00% | 68,7693% |

(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 2 to 3 months | 1 | 0,00 € | 0,00 € | 0,00 € | 25.545,69 € | 25.545,69 € | 3,17% | 76,5217% |
| From 3 to 6 months | 2 | 952,70 € | 2.331,95 € | 3.284,65 € | 154.729,43 € | 155.682,13 € | 19,35% | 83,5275% |
| From 6 to 12 months | 7 | 8.405,57 € | 7.442,93 € | 15.848,50 € | 444.176,88 € | 452.582,45 € | 56,25% | 62,3705% |
| From 12 months to 2 years | 2 | 1.132,43 € | 3.332,93 € | 4.465,36 € | 169.672,50 € | 170.804,93 € | 21,23% | 87,0126% |
| Totals | 12 | 10.490,70 € | 13.107,81 € | 23.598,51 € | 794.124,50 € | 804.615,20 € | 100,00% | 70,4777% |

(1) Valuation exclusively for mortgage participations.

CREDIT ENHANCEMENT

| | Current | | | At Issue Date | | |
|----------------------|---------|-------------------------|--------|---------------|-------------------------|-------|
| | % Notes | Nominal | % CE | % Notes | Nominal | % CE |
| SERIE A | 87,43% | 236.817.064,44€ | 18,80% | 92,66% | 787.600.000,00€ | 9,64% |
| SERIE B | 3,97% | 10.756.726,26€ | 14,83% | 1,85% | 15.700.000,00€ | 7,79% |
| SERIE C | 8,60% | 23.294.821,20€ | 6,23% | 4,00% | 34.000.000,00€ | 3,79% |
| SERIE D | 0,00% | 0,00€ | 0,00% | 1,49% | 12.700.000,00€ | 2,30% |
| Totals | | 270.868.611,90 € | | | 850.000.000,00 € | |
| Reserve Funds | 6,23% | 16.877.653,88€ | | 2,30% | 19.550.000,00€ | |

OTHER FINANCIAL OPERATIONS (Current)

| | Balance | Interest |
|---|-----------------|----------|
| Assets | | |
| Guaranteed Interest C. | 19.222.507,84 € | 0,71% |
| 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% |
| Liabilities | | |
| Subordinated Loan | 17.072.688,55 € | 0,71% |
| 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 | 54.693,19 € | 0,00 € |
| Cumulative outstanding Write-Off | 1.243.839,90 € | 0,00 € |
| Cumulative outstanding Write-Off recovery | 956.559,86 € | 0,00 € |
| Principal Outstanding With arrears>90 days / Principal Outstanding | 0,3184% | 0,0000% |
| Weighted Average of LTV Distribution ⁽¹⁾ | 71,0730% | 86,7118% |

"FORBEARANCE PERIOD" INFORMATION

| | |
|---|-----------------|
| Principal Outstanding of Forbearance Period | 15.525.867,84 € |
| Interest | 517.998,89 € |
| Ratio: (Outstanding FP + Interest) / Total Outstanding | 5,6968% |

INTERESTS SWAP

| | Notional Principal | Interest |
|------------------|--------------------|------------------|
| Swap | | |
| Receiving | To be determined | 1,703742% |
| 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

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Passeig de Gràcia 16, Barcelona

INFORMATION CONTENT RESPONSIBILITY:

Gestión de Activos Titulizados, SGFT, S.A.

THE EXECUTIVE DIRECTOR