

# HIPOCAT 6 Fondo de Titulización de Activos

## Cartera de Activos Titulizados / Portfolio of Securitized Assets

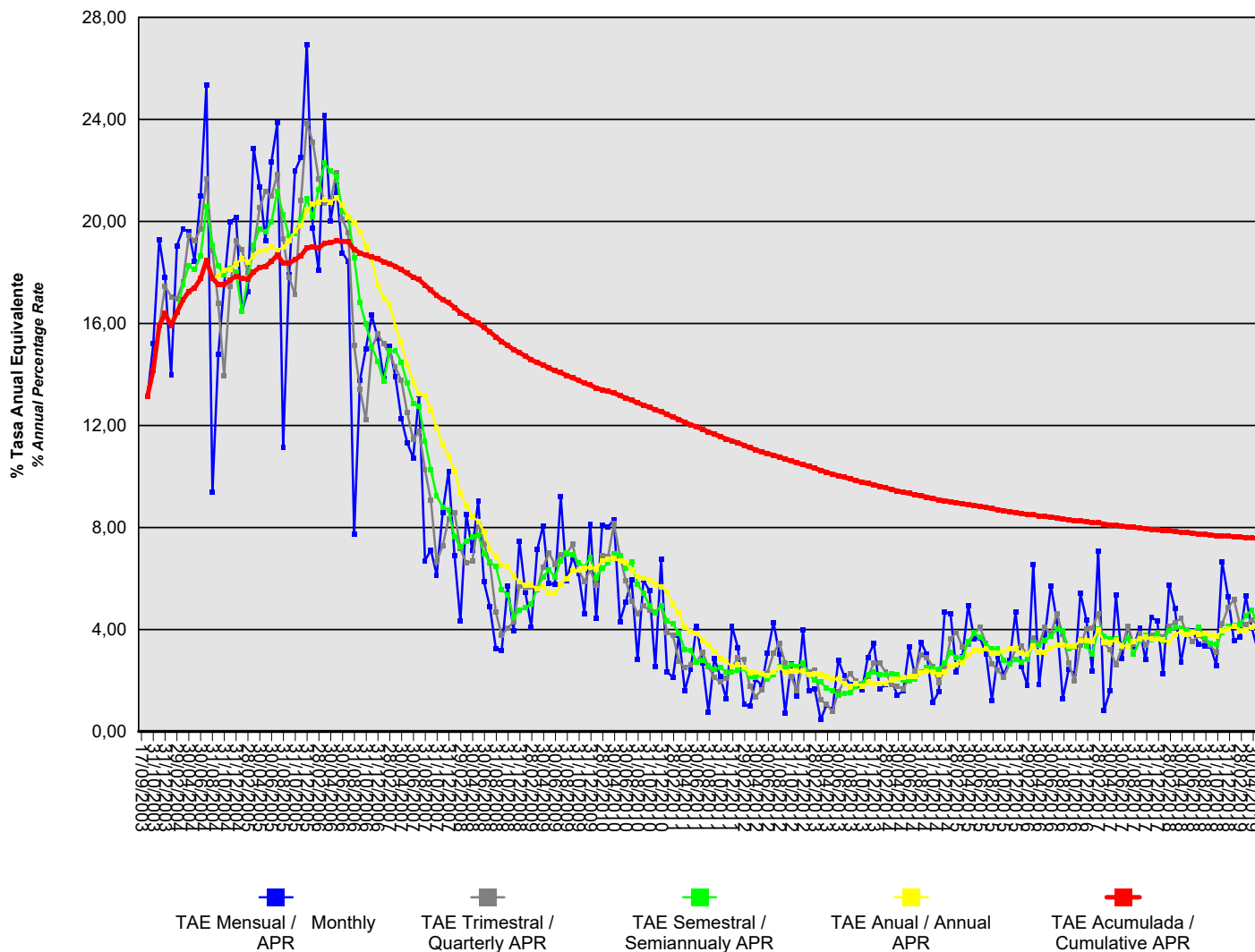
### Tasa de Amortización Anticipada / Prepayment Rate

Activos / Assets: Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

Fecha / Date: 31/05/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitized assets communicated or modified by the relevant Servicer after their effective dates



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### Cartera de Activos Titulizados / Portfolio of Securitized Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

**Activos / Assets:** Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

**Fecha / Date:** 31/05/2019

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|--|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/05/2019    | 3,20   | 4,20                    | 4,19                     | 4,04            | 7,57                    |
| 30/04/2019    | 4,07   | 4,37                    | 4,77                     | 4,11            | 7,59                    |
| 31/03/2019    | 5,30   | 4,20                    | 4,53                     | 3,99            | 7,61                    |
| 28/02/2019    | 3,72   | 4,19                    | 4,20                     | 3,95            | 7,62                    |
| 31/01/2019    | 3,55   | 5,17                    | 4,14                     | 4,12            | 7,64                    |
| 31/12/2018    | 5,28   | 4,86                    | 4,12                     | 4,02            | 7,66                    |
| 30/11/2018    | 6,66   | 4,22                    | 3,90                     | 3,94            | 7,67                    |
| 31/10/2018    | 2,60   | 3,10                    | 3,44                     | 3,75            | 7,68                    |
| 30/09/2018    | 3,34   | 3,37                    | 3,46                     | 3,77            | 7,71                    |
| 31/08/2018    | 3,36   | 3,58                    | 3,70                     | 3,83            | 7,73                    |
| 31/07/2018    | 3,43   | 3,77                    | 4,11                     | 3,83            | 7,75                    |
| 30/06/2018    | 3,94   | 3,54                    | 3,91                     | 3,89            | 7,78                    |
| 31/05/2018    | 3,95   | 3,83                    | 3,98                     | 3,80            | 7,80                    |
| 30/04/2018    | 2,72   | 4,44                    | 4,07                     | 3,91            | 7,82                    |
| 31/03/2018    | 4,81   | 4,28                    | 4,08                     | 3,82            | 7,85                    |
| 28/02/2018    | 5,74   | 4,13                    | 3,96                     | 3,49            | 7,87                    |
| 31/01/2018    | 2,26   | 3,70                    | 3,55                     | 3,61            | 7,88                    |
| 31/12/2017    | 4,35   | 3,88                    | 3,86                     | 3,62            | 7,91                    |
| 30/11/2017    | 4,48   | 3,78                    | 3,61                     | 3,62            | 7,93                    |
| 31/10/2017    | 2,81   | 3,40                    | 3,76                     | 3,70            | 7,95                    |
| 30/09/2017    | 4,06   | 3,84                    | 3,56                     | 3,65            | 7,98                    |
| 31/08/2017    | 3,33   | 3,44                    | 3,03                     | 3,52            | 8,00                    |
| 31/07/2017    | 4,13   | 4,12                    | 3,66                     | 3,35            | 8,03                    |
| 30/06/2017    | 2,85   | 3,28                    | 3,37                     | 3,37            | 8,05                    |
| 31/05/2017    | 5,36   | 2,61                    | 3,62                     | 3,61            | 8,08                    |
| 30/04/2017    | 1,58   | 3,20                    | 3,63                     | 3,48            | 8,10                    |
| 31/03/2017    | 0,83   | 3,46                    | 3,74                     | 3,50            | 8,14                    |
| 28/02/2017    | 7,07   | 4,63                    | 4,01                     | 3,98            | 8,18                    |
| 31/01/2017    | 2,37   | 4,06                    | 3,03                     | 3,53            | 8,19                    |
| 31/12/2016    | 4,38   | 4,02                    | 3,36                     | 3,55            | 8,22                    |
| 30/11/2016    | 5,42   | 3,38                    | 3,59                     | 3,57            | 8,25                    |
| 31/10/2016    | 2,25   | 1,99                    | 3,32                     | 3,35            | 8,27                    |
| 30/09/2016    | 2,45   | 2,69                    | 3,25                     | 3,35            | 8,30                    |
| 31/08/2016    | 1,28   | 3,79                    | 3,95                     | 3,39            | 8,34                    |
| 31/07/2016    | 4,33   | 4,63                    | 4,03                     | 3,39            | 8,38                    |
| 30/06/2016    | 5,72   | 3,81                    | 3,74                     | 3,28            | 8,41                    |
| 31/05/2016    | 3,82   | 4,10                    | 3,56                     | 3,11            | 8,43                    |
| 30/04/2016    | 1,86   | 3,43                    | 3,39                     | 3,09            | 8,46                    |
| 31/03/2016    | 6,56   | 3,66                    | 3,45                     | 3,35            | 8,50                    |
| 29/02/2016    | 1,81   | 3,02                    | 2,83                     | 3,04            | 8,51                    |
| 31/01/2016    | 2,56   | 3,34                    | 2,74                     | 3,09            | 8,55                    |
| 31/12/2015    | 4,67   | 3,23                    | 2,82                     | 3,26            | 8,59                    |
| 30/11/2015    | 2,78   | 2,65                    | 2,65                     | 3,26            | 8,62                    |
| 31/10/2015    | 2,23   | 2,13                    | 2,79                     | 3,16            | 8,66                    |

## HIPOCAT 6 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

**Activos / Assets:** Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

**Fecha / Date:** 31/05/2019

**Divisa / Currency:** EUR

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                         |                 |                         |
|---------------|--|-------------------------|-------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannual | Anual<br>Annual | Acumulada<br>Cumulative |
| 30/09/2015    | 2,93   | 2,40                    | 3,25                    | 3,07            | 8,70                    |
| 31/08/2015    | 1,22   | 2,65                    | 3,25                    | 3,08            | 8,74                    |
| 31/07/2015    | 3,05   | 3,45                    | 3,43                    | 3,26            | 8,79                    |
| 30/06/2015    | 3,66   | 4,08                    | 3,69                    | 3,19            | 8,83                    |
| 31/05/2015    | 3,63   | 3,84                    | 3,87                    | 3,16            | 8,87                    |
| 30/04/2015    | 4,94   | 3,42                    | 3,52                    | 2,99            | 8,90                    |
| 31/03/2015    | 2,93   | 3,31                    | 2,89                    | 2,70            | 8,93                    |
| 28/02/2015    | 2,36   | 3,89                    | 2,90                    | 2,62            | 8,97                    |
| 31/01/2015    | 4,61   | 3,63                    | 3,10                    | 2,58            | 9,02                    |
| 31/12/2014    | 4,68   | 2,47                    | 2,68                    | 2,33            | 9,05                    |
| 30/11/2014    | 1,56   | 1,91                    | 2,45                    | 2,23            | 9,08                    |
| 31/10/2014    | 1,14   | 2,56                    | 2,46                    | 2,34            | 9,14                    |
| 30/09/2014    | 3,02   | 2,90                    | 2,51                    | 2,38            | 9,19                    |
| 31/08/2014    | 3,51   | 2,99                    | 2,34                    | 2,29            | 9,24                    |
| 31/07/2014    | 2,16   | 2,36                    | 2,06                    | 2,15            | 9,28                    |
| 30/06/2014    | 3,30   | 2,11                    | 1,98                    | 2,15            | 9,33                    |
| 31/05/2014    | 1,61   | 1,68                    | 2,01                    | 2,11            | 9,38                    |
| 30/04/2014    | 1,42   | 1,77                    | 2,22                    | 2,05            | 9,44                    |
| 31/03/2014    | 2,02   | 1,85                    | 2,26                    | 2,02            | 9,50                    |
| 28/02/2014    | 1,86   | 2,33                    | 2,24                    | 1,89            | 9,55                    |
| 31/01/2014    | 1,66   | 2,68                    | 2,24                    | 1,88            | 9,61                    |
| 31/12/2013    | 3,46   | 2,68                    | 2,33                    | 1,87            | 9,68                    |
| 30/11/2013    | 2,91   | 2,16                    | 2,22                    | 1,91            | 9,72                    |
| 31/10/2013    | 1,65   | 1,80                    | 1,87                    | 1,78            | 9,78                    |
| 30/09/2013    | 1,91   | 1,98                    | 1,77                    | 1,87            | 9,84                    |
| 31/08/2013    | 1,85   | 2,28                    | 1,53                    | 1,77            | 9,91                    |
| 31/07/2013    | 2,18   | 1,95                    | 1,51                    | 1,87            | 9,97                    |
| 30/06/2013    | 2,80   | 1,57                    | 1,41                    | 2,05            | 10,03                   |
| 31/05/2013    | 0,85   | 0,78                    | 1,61                    | 2,07            | 10,09                   |
| 30/04/2013    | 1,04   | 1,07                    | 1,69                    | 2,15            | 10,17                   |
| 31/03/2013    | 0,47   | 1,25                    | 1,96                    | 2,23            | 10,24                   |
| 28/02/2013    | 1,69   | 2,42                    | 2,01                    | 2,28            | 10,33                   |
| 31/01/2013    | 1,58   | 2,32                    | 2,23                    | 2,23            | 10,40                   |
| 31/12/2012    | 3,97   | 2,67                    | 2,69                    | 2,37            | 10,47                   |
| 30/11/2012    | 1,38   | 1,59                    | 2,53                    | 2,38            | 10,53                   |
| 31/10/2012    | 2,65   | 2,15                    | 2,60                    | 2,37            | 10,61                   |
| 30/09/2012    | 0,73   | 2,70                    | 2,50                    | 2,33            | 10,68                   |
| 31/08/2012    | 3,04   | 3,47                    | 2,55                    | 2,51            | 10,77                   |
| 31/07/2012    | 4,28   | 3,06                    | 2,22                    | 2,32            | 10,84                   |
| 30/06/2012    | 3,06   | 2,31                    | 2,05                    | 2,18            | 10,90                   |
| 31/05/2012    | 1,82   | 1,62                    | 2,22                    | 2,27            | 10,97                   |
| 30/04/2012    | 2,05   | 1,37                    | 2,13                    | 2,33            | 11,05                   |
| 31/03/2012    | 0,99   | 1,78                    | 2,15                    | 2,29            | 11,13                   |
| 29/02/2012    | 1,06   | 2,82                    | 2,46                    | 2,52            | 11,23                   |

## HIPOCAT 6 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

**Activos / Assets:** Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

**Fecha / Date:** 31/05/2019

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|--|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/01/2012    | 3,28   | 2,90                    | 2,42                     | 2,61            | 11,32                   |
| 31/12/2011    | 4,11   | 2,52                    | 2,32                     | 2,53            | 11,40                   |
| 30/11/2011    | 1,28   | 2,10                    | 2,32                     | 2,76            | 11,47                   |
| 31/10/2011    | 2,15   | 1,94                    | 2,52                     | 2,86            | 11,57                   |
| 30/09/2011    | 2,88   | 2,12                    | 2,43                     | 3,14            | 11,66                   |
| 31/08/2011    | 0,77   | 2,55                    | 2,58                     | 3,40            | 11,75                   |
| 31/07/2011    | 2,70   | 3,10                    | 2,80                     | 3,57            | 11,86                   |
| 30/06/2011    | 4,14   | 2,73                    | 2,74                     | 3,84            | 11,95                   |
| 31/05/2011    | 2,44   | 2,61                    | 3,19                     | 3,92            | 12,03                   |
| 30/04/2011    | 1,61   | 2,51                    | 3,20                     | 4,08            | 12,13                   |
| 31/03/2011    | 3,77   | 2,75                    | 3,85                     | 4,64            | 12,24                   |
| 28/02/2011    | 2,13   | 3,76                    | 4,22                     | 5,00            | 12,33                   |
| 31/01/2011    | 2,33   | 3,89                    | 4,33                     | 5,49            | 12,44                   |
| 31/12/2010    | 6,75   | 4,95                    | 4,93                     | 5,67            | 12,55                   |
| 30/11/2010    | 2,53   | 4,67                    | 4,65                     | 5,78            | 12,61                   |
| 31/10/2010    | 5,52   | 4,77                    | 4,94                     | 5,95            | 12,72                   |
| 30/09/2010    | 5,93   | 4,91                    | 5,42                     | 6,01            | 12,80                   |
| 31/08/2010    | 2,83   | 4,63                    | 5,77                     | 6,09            | 12,88                   |
| 31/07/2010    | 5,94   | 5,12                    | 6,64                     | 6,34            | 13,00                   |
| 30/06/2010    | 5,08   | 5,92                    | 6,39                     | 6,61            | 13,08                   |
| 31/05/2010    | 4,32   | 6,90                    | 6,90                     | 6,67            | 13,17                   |
| 30/04/2010    | 8,31   | 8,14                    | 6,95                     | 6,79            | 13,28                   |
| 31/03/2010    | 8,02   | 6,87                    | 6,60                     | 6,77            | 13,34                   |
| 28/02/2010    | 8,09   | 6,90                    | 6,40                     | 6,70            | 13,40                   |
| 31/01/2010    | 4,44   | 5,75                    | 6,04                     | 6,37            | 13,47                   |
| 31/12/2009    | 8,12   | 6,33                    | 6,83                     | 6,45            | 13,58                   |
| 30/11/2009    | 4,63   | 5,89                    | 6,44                     | 6,39            | 13,66                   |
| 31/10/2009    | 6,20   | 6,32                    | 6,63                     | 6,34            | 13,77                   |
| 30/09/2009    | 6,84   | 7,34                    | 6,94                     | 6,30            | 13,87                   |
| 31/08/2009    | 5,93   | 6,98                    | 6,99                     | 6,00            | 13,96                   |
| 31/07/2009    | 9,21   | 6,94                    | 6,69                     | 5,77            | 14,07                   |
| 30/06/2009    | 5,77   | 6,55                    | 6,06                     | 5,41            | 14,14                   |
| 31/05/2009    | 5,79   | 7,00                    | 6,35                     | 5,42            | 14,26                   |
| 30/04/2009    | 8,07   | 6,45                    | 6,04                     | 5,69            | 14,37                   |
| 31/03/2009    | 7,13   | 5,57                    | 5,64                     | 5,61            | 14,47                   |
| 28/02/2009    | 4,10   | 5,68                    | 4,99                     | 5,73            | 14,57                   |
| 31/01/2009    | 5,46   | 5,63                    | 4,85                     | 5,75            | 14,72                   |
| 31/12/2008    | 7,46   | 5,72                    | 4,75                     | 5,87            | 14,86                   |
| 30/11/2008    | 3,94   | 4,29                    | 4,48                     | 6,10            | 14,97                   |
| 31/10/2008    | 5,71   | 4,06                    | 5,34                     | 6,49            | 15,14                   |
| 30/09/2008    | 3,19   | 3,78                    | 5,58                     | 6,53            | 15,29                   |
| 31/08/2008    | 3,24   | 4,67                    | 6,47                     | 6,85            | 15,48                   |
| 31/07/2008    | 4,89   | 6,61                    | 6,64                     | 7,13            | 15,67                   |
| 30/06/2008    | 5,86   | 7,35                    | 6,97                     | 7,84            | 15,84                   |

## HIPOCAT 6 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|--|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 31/05/2008    | 9,03   | 8,23                    | 7,70                     | 8,24            | 16,01                   |
| 30/04/2008    | 7,12   | 6,67                    | 7,63                     | 8,44            | 16,13                   |
| 31/03/2008    | 8,52   | 6,60                    | 7,47                     | 8,87            | 16,28                   |
| 29/02/2008    | 4,33   | 7,17                    | 7,23                     | 9,33            | 16,42                   |
| 31/01/2008    | 6,90   | 8,57                    | 7,62                     | 10,23           | 16,63                   |
| 31/12/2007    | 10,19  | 8,32                    | 8,69                     | 10,81           | 16,81                   |
| 30/11/2007    | 8,60   | 7,29                    | 8,79                     | 11,25           | 16,94                   |
| 31/10/2007    | 6,14   | 6,65                    | 9,25                     | 11,91           | 17,09                   |
| 30/09/2007    | 7,12   | 9,06                    | 10,26                    | 12,63           | 17,30                   |
| 31/08/2007    | 6,70   | 10,26                   | 11,39                    | 13,17           | 17,50                   |
| 31/07/2007    | 13,21  | 11,76                   | 12,77                    | 13,25           | 17,72                   |
| 30/06/2007    | 10,73  | 11,45                   | 12,88                    | 13,70           | 17,82                   |
| 31/05/2007    | 11,33  | 12,51                   | 13,66                    | 14,37           | 17,97                   |
| 30/04/2007    | 12,27  | 13,77                   | 14,49                    | 15,23           | 18,11                   |
| 31/03/2007    | 13,91  | 14,28                   | 14,94                    | 15,88           | 18,24                   |
| 28/02/2007    | 15,09  | 14,79                   | 14,92                    | 16,77           | 18,34                   |
| 31/01/2007    | 13,84  | 15,20                   | 13,73                    | 17,02           | 18,42                   |
| 31/12/2006    | 15,42  | 15,59                   | 14,51                    | 17,51           | 18,53                   |
| 30/11/2006    | 16,32  | 15,04                   | 15,09                    | 18,51           | 18,61                   |
| 31/10/2006    | 15,01  | 12,23                   | 15,97                    | 19,03           | 18,67                   |
| 30/09/2006    | 13,78  | 13,42                   | 16,82                    | 19,60           | 18,77                   |
| 31/08/2006    | 7,73   | 15,13                   | 18,58                    | 19,93           | 18,90                   |
| 31/07/2006    | 18,44  | 19,56                   | 20,18                    | 20,18           | 19,20                   |
| 30/06/2006    | 18,77  | 20,09                   | 20,39                    | 20,64           | 19,22                   |
| 31/05/2006    | 21,44  | 21,90                   | 21,79                    | 20,94           | 19,23                   |
| 30/04/2006    | 20,02  | 20,80                   | 21,97                    | 20,75           | 19,16                   |
| 31/03/2006    | 24,17  | 20,70                   | 22,29                    | 20,87           | 19,14                   |
| 28/02/2006    | 18,09  | 21,68                   | 21,26                    | 20,75           | 18,96                   |
| 31/01/2006    | 19,72  | 23,12                   | 20,18                    | 20,69           | 18,99                   |
| 31/12/2005    | 26,93  | 23,84                   | 20,88                    | 20,43           | 18,97                   |
| 30/11/2005    | 22,52  | 20,83                   | 20,08                    | 19,84           | 18,66                   |
| 31/10/2005    | 21,98  | 17,14                   | 19,52                    | 19,62           | 18,50                   |
| 30/09/2005    | 17,92  | 17,81                   | 19,42                    | 19,25           | 18,36                   |
| 31/08/2005    | 11,15  | 19,31                   | 20,25                    | 18,99           | 18,38                   |
| 31/07/2005    | 23,86  | 21,84                   | 21,19                    | 18,86           | 18,68                   |
| 30/06/2005    | 22,35  | 20,99                   | 19,96                    | 19,00           | 18,44                   |
| 31/05/2005    | 19,24  | 21,17                   | 19,59                    | 18,88           | 18,24                   |
| 30/04/2005    | 21,36  | 20,53                   | 19,72                    | 18,81           | 18,19                   |
| 31/03/2005    | 22,88  | 18,92                   | 19,08                    | 18,66           | 18,02                   |
| 28/02/2005    | 17,25  | 17,98                   | 17,72                    | 18,39           | 17,75                   |
| 31/01/2005    | 16,48  | 18,89                   | 16,46                    | 18,54           | 17,78                   |
| 31/12/2004    | 20,17  | 19,23                   | 18,01                    | 18,34           | 17,86                   |
| 30/11/2004    | 19,98  | 17,46                   | 18,16                    | 18,14           | 17,70                   |
| 31/10/2004    | 17,52  | 13,96                   | 17,90                    | 18,08           | 17,53                   |

## HIPOCAT 6 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

#### Tasa de Amortización Anticipada / Prepayment Rate

**Activos / Assets:** Préstamos hipotecarios vivienda (PHs/CTHs) / Residential mortgage loans (PTCs/MCs)

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| Fecha<br>Date | % Tasa Anual Equivalente<br>% Annual Percentage Rate |                         |                          |                 |                         |
|---------------|--|-------------------------|--------------------------|-----------------|-------------------------|
|               | Mensual<br>Monthly                                   | Trimestral<br>Quarterly | Semestral<br>Semiannualy | Anual<br>Annual | Acumulada<br>Cumulative |
| 30/09/2004    | 14,79  | 16,78                   | 18,25                    | 17,89           | 17,53                   |
| 31/08/2004    | 9,38   | 18,85                   | 19,05                    | 17,76           | 17,76                   |
| 31/07/2004    | 25,36  | 21,66                   | 20,56                    |                 | 18,48                   |
| 30/06/2004    | 21,00  | 19,69                   | 18,66                    |                 | 17,76                   |
| 31/05/2004    | 18,46  | 19,25                   | 18,12                    |                 | 17,39                   |
| 30/04/2004    | 19,59  | 19,45                   | 18,26                    |                 | 17,26                   |
| 31/03/2004    | 19,70  | 17,62                   | 17,53                    |                 | 16,92                   |
| 29/02/2004    | 19,05  | 16,97                   | 16,44                    |                 | 16,44                   |
| 31/01/2004    | 13,98  | 17,05                   |                          |                 | 15,91                   |
| 31/12/2003    | 17,80  | 17,45                   |                          |                 | 16,39                   |
| 30/11/2003    | 19,29  | 15,92                   |                          |                 | 15,92                   |
| 31/10/2003    | 15,20  |                         |                          |                 | 14,17                   |
| 30/09/2003    | 13,14  |                         |                          |                 | 13,14                   |
| 17/09/2003    |  |                         |                          |                 |                         |