

Interest Rates / Swap Points and Volumes of Fine-Tuning Operations

Start Date	Type of Transaction	Interest Rates / Swap points	Total Amount Alloted in bill. GRD	allotment ratio
1/11/1999	Repo(2days)	11,25%	267,6	100,00
3/11/1999	Swap(9days)	11.10% / 0.45	70,1	100,00
4/11/1999	Repo(7days)	11,50%	150,5	60,78
8/11/1999	Repo(3days)	11,50%	112,5	100,00
12/11/1999	Repo(5days)	11,50%	223,5	100,00
19/11/1999	Repo(5days)	11,25%	199,7	100,00
24/11/1999	Repo(7days)	11,25%	70,0	100,00
9/3/2000	Repo(6days)	9,25%	185,0	100,00
16/3/2000	Repo(2days)	9,25%	189,0	100,00
22/3/2000	Repo(7days)	8,90%	300,0	49,81
12/5/2000	Repo(5days)	8,90%	180,0	100,00
17/5/2000	Swap(7days)	8.90% / 0.16	306,8	100,00
24/5/2000	Swap(14days)	8.75% / 0.34	376,0	100,00
26/5/2000	Repo(5days)	8,75%	350,0	72,90
31/5/2000	Swap(14days)	8.75% / 0.32	151,0	100,00
2/6/2000	Repo(5days)	8,75%	150,0	33,83
7/6/2000	Swap(14days)	8.75% / 0.31	186,0	100,00
14/6/2000	Swap(14days)	8.75% / 0.31	95,0	100,00
28/6/2000	Swap(14days)	8.25% / 0.22	11,0	100,00
1/9/2000	Swap(5days)	8.25% / 0.092	37,9	100,00
1/9/2000	Repo(5days)	8,25%	211,9	100,00
11/10/2000	Swap(14days)	7.50% / 0.15	482,3	57,70
25/10/2000	Swap(14days)	7.50% / 0.16	475,6	78,67
8/11/2000	Swap(14days)	7.50% / 0.16	584,1	100,00
22/11/2000	Swap(14days)	7.00% / 0.08	669,5	54,38
6/12/2000	Swap(14days)	6.50% / 0.00	516,1	100,00
20/12/2000	Swap(14days)	5.75% / -0.11	189,4	100,00
27/12/2000	Swap(7days)	4.75% / -0.12	144,2	100,00
27/12/2000	Repo(7days)	4,75%	243,0	27,63