

TABLE 180 : FORWARD PREMIA (Inter-Bank)
(Monthly Average)

(Per cent per annum)							
Year/Month	1-month	3-month	6-month	Year/Month	1-month	3-month	6-month
1	2	3	4	1	2	3	4
1993				1997			
Mar		10.74	10.13	Jan	5.14	6.95	7.32
Apr		9.43	9.40	Feb	5.72	6.99	7.26
May		7.76	7.99	Mar	6.02	6.72	6.87
Jun		6.65	6.94	Apr	3.17	4.74	5.49
Jul		5.46	4.70	May	3.11	4.11	4.77
Aug		2.55	2.70	Jun	2.57	3.47	4.23
Sep		2.45	2.64	Jul	2.70	3.13	3.63
Oct		4.37	4.67	Aug	5.07	5.19	5.50
Nov		3.30	4.43	Sep	6.90	6.82	6.63
Dec		3.54	4.41	Oct	4.23	5.08	5.52
1994				Nov	6.51	6.90	6.89
Jan		1.31	1.75	Dec	9.42	9.22	8.60
Feb		0.23	0.78	1998			
Mar		0.86	1.44	Jan	21.05	15.82	12.79
Apr		1.65	2.16	Feb	12.70	15.85	14.57
May		2.13	2.90	Mar	8.81	9.10	9.58
Jun		2.33	2.96	Apr	3.67	5.31	6.91
Jul		2.38	2.68	May	6.49	7.37	8.20
Aug		1.35	1.76	Jun	9.59	10.23	10.10
Sep		1.95	2.25	Jul	5.84	7.34	8.21
Oct		2.79	3.22	Aug	9.58	8.87	9.16
Nov		3.12	3.37	Sep	7.42	7.95	8.47
Dec		4.26	4.17	Oct	5.55	6.80	7.71
1995				Nov	4.33	6.24	7.39
Jan		5.47	5.33	Dec	4.96	6.10	7.45
Feb		6.74	6.56	1999			
Mar		6.89	6.75	Jan	5.08	5.93	6.65
Apr		7.52	7.74	Feb	5.57	6.69	6.97
May		6.30	6.68	Mar	6.98	6.99	7.06
Jun	5.58	5.90	6.19	Apr	5.67	6.06	6.74
Jul	5.10	5.39	5.89	May	4.70	5.09	5.54
Aug	2.27	3.44	4.74	Jun	4.54	4.99	5.23
Sep	3.35	3.99	5.06	Jul	3.99	4.27	4.58
Oct	11.96	10.05	9.30	Aug	4.68	4.54	4.83
Nov	21.70	17.21	15.63	Sep	5.33	5.22	5.47
Dec	14.69	14.42	14.34	Oct	5.76	5.47	5.57
1996				Nov	3.89	4.59	4.82
Jan	14.52	13.98	13.26	Dec	3.39	3.88	4.14
Feb	24.87	20.66	17.21	2000			
Mar	35.01	27.06	23.43	Jan	3.11	3.27	3.41
Apr	15.03	15.57	16.18	Feb	3.31	3.04	2.86
May	11.71	14.00	15.13	Mar	4.56	3.83	3.40
Jun	8.82	11.44	12.78	Apr	2.18	2.59	2.76
Jul	4.70	7.34	9.25	May	2.16	2.29	2.51
Aug	6.75	8.83	10.17	Jun	3.70	3.32	3.17
Sep	7.33	8.95	10.15	Jul	3.70	3.69	3.69
Oct	4.60	6.58	7.85	Aug	6.13	5.10	4.67
Nov	5.34	6.98	7.88	Sep	5.16	5.19	4.92
Dec	7.00	7.56	7.73	Oct	4.20	4.40	4.32
				Nov	3.78	4.05	4.12