

TABLE 221 : DAILY FORWARD PREMIA (INTER-BANK)

(Per cent per annum)							
Date	1-month	3-month	6-month	Date	1-month	3-month	6-month
1	2	3	4	1	2	3	4
2010-11							
05-Apr-10	3.09	3.22	3.17	22-Jun-10	4.30	3.82	3.56
06-Apr-10	3.37	3.24	3.19	23-Jun-10	4.53	4.15	3.76
07-Apr-10	3.38	3.29	3.33	24-Jun-10	4.54	3.98	3.50
08-Apr-10	3.36	3.40	3.36	25-Jun-10	4.51	4.21	3.39
09-Apr-10	3.38	3.52	3.56	28-Jun-10	4.55	4.16	3.77
12-Apr-10	3.65	3.47	3.47	29-Jun-10	4.77	4.21	3.70
13-Apr-10	3.63	3.59	3.63	30-Jun-10	4.51	4.21	3.67
15-Apr-10	3.65	3.61	3.56	02-Jul-10	4.76	4.11	3.51
16-Apr-10	3.64	3.64	3.60	05-Jul-10	5.53	4.54	3.86
19-Apr-10	3.63	3.63	3.59	06-Jul-10	5.38	4.62	3.89
20-Apr-10	3.90	3.54	3.50	07-Jul-10	5.23	4.63	3.78
21-Apr-10	3.51	3.42	3.47	08-Jul-10	5.12	4.53	3.76
22-Apr-10	3.37	3.28	3.24	09-Jul-10	5.01	4.62	3.94
23-Apr-10	3.64	3.41	3.28	12-Jul-10	5.39	4.54	3.89
26-Apr-10	3.38	3.43	3.38	13-Jul-10	5.24	4.52	3.96
27-Apr-10	3.10	3.28	3.19	14-Jul-10	5.02	4.63	3.95
28-Apr-10	3.23	3.32	3.18	15-Jul-10	5.13	4.62	3.98
29-Apr-10	3.37	3.37	3.28	16-Jul-10	5.00	4.62	4.06
30-Apr-10	3.65	3.38	3.29	19-Jul-10	5.10	4.50	3.95
03-May-10	3.90	3.37	3.25	20-Jul-10	5.10	4.59	4.12
04-May-10	3.64	3.46	3.28	21-Jul-10	5.21	4.99	4.32
05-May-10	3.48	3.30	3.03	22-Jul-10	5.20	4.73	4.23
06-May-10	3.17	2.82	2.64	23-Jul-10	5.36	4.85	4.21
07-May-10	3.16	2.81	2.63	26-Jul-10	5.51	4.82	4.25
10-May-10	3.60	2.98	2.85	27-Jul-10	5.39	5.05	4.53
11-May-10	3.06	2.75	2.61	28-Jul-10	5.41	5.07	4.68
12-May-10	3.31	2.96	2.74	29-Jul-10	5.40	5.23	4.68
13-May-10	3.33	2.89	2.76	30-Jul-10	5.94	5.51	4.91
14-May-10	2.93	2.57	2.44	02-Aug-10	6.49	5.59	4.98
17-May-10	3.15	2.71	2.45	03-Aug-10	5.97	5.54	4.85
18-May-10	3.29	2.72	2.59	04-Aug-10	5.71	5.54	4.89
19-May-10	2.61	2.26	2.09	05-Aug-10	5.58	5.45	5.06
20-May-10	2.95	2.31	2.01	06-Aug-10	6.00	5.39	5.00
21-May-10	3.19	2.39	2.09	09-Aug-10	5.99	5.56	5.08
24-May-10	3.73	2.70	2.23	10-Aug-10	5.83	5.53	5.14
25-May-10	4.56	3.29	2.57	11-Aug-10	5.54	5.59	5.07
26-May-10	3.91	2.94	2.40	12-Aug-10	5.37	5.28	4.77
28-May-10	3.74	3.01	2.49	13-Aug-10	5.54	5.24	4.55
31-May-10	4.00	3.36	2.84	16-Aug-10	5.77	5.13	4.49
01-Jun-10	4.63	3.26	2.57	17-Aug-10	5.53	5.48	4.76
02-Jun-10	4.70	3.48	2.75	18-Aug-10	5.66	5.32	4.85
03-Jun-10	4.39	3.44	2.79	20-Aug-10	5.67	5.32	4.85
04-Jun-10	4.50	3.43	2.83	23-Aug-10	6.05	5.49	5.06
07-Jun-10	4.44	3.34	2.71	24-Aug-10	5.51	5.21	4.87
08-Jun-10	4.73	3.49	2.85	25-Aug-10	5.63	5.37	4.82
09-Jun-10	4.60	3.58	2.98	26-Aug-10	5.26	5.30	4.79
10-Jun-10	4.34	3.49	3.07	27-Aug-10	4.99	5.12	4.69
11-Jun-10	4.23	3.50	3.08	30-Aug-10	5.51	5.25	4.76
14-Jun-10	3.99	3.44	3.05	31-Aug-10	5.86	5.27	4.72
15-Jun-10	3.98	3.47	3.17	01-Sep-10	5.63	5.38	4.86
16-Jun-10	4.27	3.71	3.28	02-Sep-10	5.52	5.39	4.92
17-Jun-10	4.26	3.78	3.48	03-Sep-10	5.53	5.40	4.93
18-Jun-10	4.16	3.81	3.47	06-Sep-10	5.55	5.42	5.12
21-Jun-10	3.81	3.77	3.37	07-Sep-10	6.04	5.35	5.01

(Continued)

TABLE 221 : DAILY FORWARD PREMIA (INTER-BANK) (Contd.)

				(Per cent per annum)			
Date	1-month	3-month	6-month	Date	1-month	3-month	6-month
1	2	3	4	1	2	3	4
08-Sep-10	5.52	5.40	5.10	30-Nov-10	6.78	5.91	5.26
09-Sep-10	5.54	5.41	5.07	01-Dec-10	6.70	5.95	5.43
13-Sep-10	5.70	5.53	5.23	02-Dec-10	6.74	6.35	5.82
14-Sep-10	6.08	5.43	5.09	03-Dec-10	6.92	6.48	6.08
15-Sep-10	5.82	5.61	5.09	06-Dec-10	7.49	6.60	6.33
16-Sep-10	5.96	5.79	5.40	07-Dec-10	7.49	6.78	6.51
17-Sep-10	5.87	5.74	5.31	08-Dec-10	7.18	6.65	6.38
20-Sep-10	5.79	5.70	5.26	09-Dec-10	7.17	6.82	6.33
21-Sep-10	6.30	5.69	5.34	10-Dec-10	7.43	6.81	6.41
22-Sep-10	6.33	6.06	5.67	13-Dec-10	7.96	6.81	6.45
23-Sep-10	6.05	6.05	5.70	14-Dec-10	7.73	6.84	6.49
24-Sep-10	6.32	6.24	6.02	15-Dec-10	7.02	6.80	6.35
27-Sep-10	6.53	6.48	6.04	16-Dec-10	6.87	6.35	6.12
28-Sep-10	6.91	6.65	6.07	20-Dec-10	7.14	6.35	6.13
29-Sep-10	6.95	6.32	5.92	21-Dec-10	7.16	6.45	6.32
01-Oct-10	7.52	6.36	6.04	22-Dec-10	6.78	6.56	6.49
04-Oct-10	7.44	6.67	6.31	23-Dec-10	6.93	6.66	6.44
05-Oct-10	6.98	6.53	6.35	24-Dec-10	6.77	6.54	6.54
06-Oct-10	6.77	6.77	6.37	27-Dec-10	7.18	6.56	6.56
07-Oct-10	6.78	6.59	6.37	28-Dec-10	6.91	6.64	6.60
08-Oct-10	6.62	6.49	6.26	29-Dec-10	6.38	6.38	6.43
11-Oct-10	7.04	6.41	6.23	30-Dec-10	6.55	6.77	6.55
12-Oct-10	6.71	6.26	5.99	31-Dec-10	6.69	6.87	6.69
13-Oct-10	6.74	6.74	6.25	03-Jan-11	7.39	6.98	6.76
14-Oct-10	7.74	7.11	6.75	04-Jan-11	6.82	6.78	6.56
15-Oct-10	8.18	7.18	6.72	05-Jan-11	6.64	6.46	6.19
18-Oct-10	8.68	7.05	6.51	06-Jan-11	6.62	6.71	6.36
19-Oct-10	8.37	7.20	6.61	07-Jan-11	6.74	6.61	6.39
20-Oct-10	9.21	7.68	6.91	10-Jan-11	7.26	6.87	6.43
21-Oct-10	7.98	6.90	6.45	11-Jan-11	7.02	6.88	6.58
22-Oct-10	7.83	7.02	6.43	12-Jan-11	6.64	6.91	6.55
25-Oct-10	8.39	7.12	6.67	13-Jan-11	6.65	6.74	6.38
26-Oct-10	8.91	7.38	6.93	14-Jan-11	6.49	6.62	6.27
27-Oct-10	10.38	8.00	7.14	17-Jan-11	7.37	6.76	6.36
28-Oct-10	8.77	7.46	6.83	18-Jan-11	7.25	6.85	6.41
29-Oct-10	7.81	6.92	6.47	19-Jan-11	7.14	6.88	6.48
01-Nov-10	7.16	6.66	6.30	20-Jan-11	6.58	6.93	6.36
02-Nov-10	7.29	6.57	6.21	21-Jan-11	6.56	6.74	6.30
03-Nov-10	6.76	6.49	6.13	24-Jan-11	7.11	6.93	6.49
04-Nov-10	6.77	6.68	6.36	25-Jan-11	6.72	6.76	6.33
08-Nov-10	7.18	6.87	6.55	27-Jan-11	5.92	6.58	6.23
09-Nov-10	7.97	7.21	6.58	28-Jan-11	6.30	6.82	6.34
10-Nov-10	8.25	7.21	6.58	31-Jan-11	6.53	6.70	6.35
11-Nov-10	7.86	7.23	6.64	01-Feb-11	6.29	6.81	6.46
12-Nov-10	7.39	6.81	6.27	02-Feb-11	6.18	6.75	6.40
15-Nov-10	7.71	6.47	5.85	03-Feb-11	5.92	6.75	6.40
16-Nov-10	7.16	6.55	5.75	04-Feb-11	6.05	0.00	6.44
18-Nov-10	6.86	6.42	5.90	07-Feb-11	5.79	6.58	6.36
19-Nov-10	6.89	6.45	5.88	08-Feb-11	5.82	6.43	6.21
22-Nov-10	7.29	6.36	5.87	09-Feb-11	5.82	6.35	6.22
23-Nov-10	6.84	6.23	5.48	10-Feb-11	5.79	6.41	6.14
24-Nov-10	6.57	5.87	5.17	11-Feb-11	5.77	6.38	6.16
25-Nov-10	6.70	6.13	5.48	14-Feb-11	5.80	6.59	6.24
26-Nov-10	6.82	5.95	5.33	15-Feb-11	6.07	6.51	6.34
29-Nov-10	7.33	6.02	5.37	17-Feb-11	6.08	6.52	6.26

TABLE 221 : DAILY FORWARD PREMIA (INTER-BANK) (Concl'd.)

				(Per cent per annum)			
Date	1-month	3-month	6-month	Date	1-month	3-month	6-month
1	2	3	4	1	2	3	4
18-Feb-11	6.51	6.68	6.35	12-May-11	6.97	6.97	6.79
21-Feb-11	6.38	6.65	6.30	13-May-11	7.75	7.04	6.81
22-Feb-11	6.37	6.64	6.33	16-May-11	6.12	6.21	5.99
23-Feb-11	6.37	6.81	6.46	18-May-11	6.12	6.12	5.90
24-Feb-11	7.41	7.05	6.48	19-May-11	6.40	6.40	6.27
25-Feb-11	8.20	6.96	6.57	20-May-11	6.14	6.23	6.19
28-Feb-11	7.70	6.91	6.60	23-May-11	6.10	5.74	5.43
01-Mar-11	7.18	6.83	6.47	24-May-11	5.83	5.83	5.83
03-Mar-11	6.94	6.76	6.36	25-May-11	5.82	6.26	6.04
04-Mar-11	7.07	6.85	6.45	26-May-11	6.09	6.27	6.18
07-Mar-11	7.71	6.91	6.51	27-May-11	6.10	6.37	6.33
08-Mar-11	7.33	6.93	6.62	30-May-11	6.92	6.39	6.08
09-Mar-11	7.20	7.11	6.66	31-May-11	6.26	6.04	5.82
10-Mar-11	8.11	7.18	6.78	01-Jun-11	6.68	6.68	6.42
11-Mar-11	7.83	7.17	6.68	02-Jun-11	6.41	6.50	6.32
14-Mar-11	8.50	7.26	6.82	03-Jun-11	6.56	6.60	6.42
15-Mar-11	8.48	7.33	6.89	06-Jun-11	6.71	6.89	6.62
16-Mar-11	9.03	7.88	7.13	07-Jun-11	7.24	6.79	6.53
17-Mar-11	8.49	7.52	6.94	08-Jun-11	6.99	6.72	6.14
18-Mar-11	9.18	7.45	7.01	09-Jun-11	6.71	6.80	6.44
21-Mar-11	8.79	7.46	7.01	10-Jun-11	6.98	6.89	6.62
22-Mar-11	8.54	7.47	7.16	13-Jun-11	6.69	6.69	6.42
23-Mar-11	8.54	7.83	7.30	14-Jun-11	7.24	6.88	6.70
24-Mar-11	8.58	7.68	7.28	15-Jun-11	7.12	7.12	6.80
25-Mar-11	8.60	7.70	7.30	16-Jun-11	6.68	6.77	6.41
28-Mar-11	8.31	7.77	7.32	17-Jun-11	6.68	6.68	6.41
29-Mar-11	8.06	7.61	7.16	20-Jun-11	6.40	6.40	5.91
30-Mar-11	7.10	7.10	6.83	21-Jun-11	6.81	6.55	6.19
31-Mar-11	6.99	6.99	6.85	22-Jun-11	6.69	6.69	6.38
2011-12				23-Jun-11	6.41	6.59	6.28
05-Apr-11	7.56	7.29	7.06	24-Jun-11	6.14	6.50	6.28
06-Apr-11	7.33	7.33	7.33	27-Jun-11	5.85	6.39	6.21
07-Apr-11	7.06	7.33	7.10	28-Jun-11	5.86	6.30	6.26
08-Apr-11	7.36	7.45	7.31	29-Jun-11	6.54	6.68	6.45
11-Apr-11	7.33	7.42	7.33	30-Jun-11	6.98	6.71	6.57
13-Apr-11	7.15	7.33	7.15	04-Jul-11	7.56	7.11	6.84
15-Apr-11	7.55	7.55	7.50	05-Jul-11	7.28	6.92	6.83
18-Apr-11	7.32	7.59	7.45	06-Jul-11	6.76	6.94	6.62
19-Apr-11	7.52	7.52	7.48	07-Jul-11	6.75	6.57	6.53
20-Apr-11	7.30	7.66	7.62	08-Jul-11	6.77	6.68	6.63
21-Apr-11	7.31	7.67	7.63	11-Jul-11	7.30	6.49	6.27
25-Apr-11	7.29	7.56	7.51	12-Jul-11	6.85	6.27	6.13
26-Apr-11	8.07	7.54	7.40	13-Jul-11	6.73	6.46	6.23
27-Apr-11	7.70	7.48	7.34	14-Jul-11	6.74	6.38	6.15
28-Apr-11	7.31	7.40	7.31	15-Jul-11	7.28	6.42	6.15
29-Apr-11	7.57	7.48	7.48	18-Jul-11	7.27	6.37	6.01
02-May-11	7.86	7.49	7.40	19-Jul-11	6.86	6.41	6.10
03-May-11	7.58	7.49	7.53	20-Jul-11	6.75	6.66	6.21
04-May-11	7.27	7.54	7.45	21-Jul-11	6.62	6.48	6.17
05-May-11	7.00	7.09	7.00	22-Jul-11	6.62	6.67	6.31
06-May-11	7.24	7.06	7.06	25-Jul-11	7.02	6.57	6.26
09-May-11	7.79	7.16	7.07	26-Jul-11	7.04	6.77	6.68
10-May-11	7.51	7.15	7.06	27-Jul-11	7.10	7.01	6.69
11-May-11	7.25	7.43	7.07	28-Jul-11	7.07	6.80	6.53
12-May-11	6.97	6.97	6.79	29-Jul-11	6.79	6.70	6.43