

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
2013-14				2014-15			
03-Mar-14	10.28	9.31	8.79	22-May-14	8.40	8.26	8.06
04-Mar-14	9.98	9.31	8.82	23-May-14	8.62	8.48	8.38
05-Mar-14	9.89	9.57	8.79	26-May-14	9.01	8.47	8.43
06-Mar-14	10.18	9.52	8.81	27-May-14	8.53	8.20	8.30
07-Mar-14	10.62	9.71	8.85	28-May-14	8.12	8.06	8.19
10-Mar-14	11.77	9.67	8.76	29-May-14	8.16	8.43	8.50
11-Mar-14	11.86	9.82	9.00	30-May-14	8.13	8.54	8.54
12-Mar-14	11.39	9.95	8.97	02-Jun-14	9.33	8.66	8.83
13-Mar-14	11.60	9.44	8.75	03-Jun-14	8.71	8.44	8.48
14-Mar-14	11.12	9.23	8.65	04-Jun-14	8.60	8.66	8.60
18-Mar-14	11.12	9.39	8.86	05-Jun-14	8.40	8.57	8.63
19-Mar-14	10.41	9.36	8.71	06-Jun-14	8.41	8.65	8.82
20-Mar-14	10.40	8.90	8.47	09-Jun-14	8.64	9.01	9.14
21-Mar-14	10.03	8.85	8.49	10-Jun-14	9.11	8.77	8.84
24-Mar-14	10.28	8.63	8.34	11-Jun-14	8.80	8.97	8.87
25-Mar-14	10.32	8.86	8.60	12-Jun-14	8.50	8.70	8.63
26-Mar-14	10.37	9.04	8.71	13-Jun-14	8.57	8.68	8.61
27-Mar-14	8.78	8.51	8.81	16-Jun-14	8.60	8.67	8.50
28-Mar-14	9.78	8.79	8.95	17-Jun-14	8.95	8.48	8.42
2014-15				18-Jun-14	8.68	8.72	8.55
02-Apr-14	9.66	9.19	9.05	19-Jun-14	8.60	8.67	8.67
03-Apr-14	9.08	8.65	8.68	20-Jun-14	8.56	8.76	8.66
04-Apr-14	8.55	8.42	8.49	23-Jun-14	8.57	8.84	8.84
07-Apr-14	9.21	8.54	8.61	24-Jun-14	8.98	8.78	8.78
09-Apr-14	8.79	8.52	8.76	25-Jun-14	8.76	8.89	8.76
10-Apr-14	8.37	8.44	8.50	26-Jun-14	8.68	8.71	8.71
11-Apr-14	8.56	8.50	8.43	27-Jun-14	8.69	8.79	8.92
15-Apr-14	8.96	8.43	8.33	30-Jun-14	9.39	9.25	8.75
16-Apr-14	8.47	8.57	8.43	01-Jul-14	9.08	9.11	8.91
17-Apr-14	8.35	8.41	8.35	02-Jul-14	8.90	8.87	9.00
21-Apr-14	8.35	8.42	8.49	03-Jul-14	8.74	8.84	8.94
22-Apr-14	8.99	8.37	8.33	04-Jul-14	8.73	8.76	8.90
23-Apr-14	8.45	8.38	8.25	07-Jul-14	9.11	8.61	8.74
25-Apr-14	8.34	8.38	8.21	08-Jul-14	9.03	8.70	8.86
28-Apr-14	8.33	8.40	8.30	09-Jul-14	8.84	8.91	8.71
29-Apr-14	8.33	8.33	8.10	10-Jul-14	8.82	8.62	8.62
30-Apr-14	8.15	7.89	7.69	11-Jul-14	9.87	8.57	8.51
02-May-14	8.27	7.94	7.84	14-Jul-14	9.70	8.60	8.57
05-May-14	8.79	8.13	7.93	15-Jul-14	9.27	8.57	8.73
06-May-14	8.17	7.91	7.81	16-Jul-14	8.97	8.77	8.67
07-May-14	8.09	8.19	7.89	17-Jul-14	8.78	8.58	8.61
08-May-14	8.30	8.20	8.03	18-Jul-14	8.75	8.55	8.55
09-May-14	8.39	8.39	8.23	21-Jul-14	9.37	8.97	8.57
12-May-14	8.74	8.91	8.40	22-Jul-14	9.06	8.83	8.70
13-May-14	8.42	8.68	8.22	23-Jul-14	8.57	8.71	8.61
15-May-14	8.27	8.34	8.10	24-Jul-14	8.80	8.60	8.60
16-May-14	8.26	7.95	7.68	25-Jul-14	8.18	8.71	8.68
19-May-14	8.83	8.01	7.74	28-Jul-14	7.89	8.72	8.72
20-May-14	8.78	8.17	8.00	30-Jul-14	8.98	8.78	8.71
21-May-14	8.37	8.30	7.93	31-Jul-14	8.76	8.63	8.56