

TABLE 227 : 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
2014-15				2015-16			
19-Jan-15	8.46	7.68	7.23	13-Apr-15	8.37	7.82	8.37
20-Jan-15	8.15	7.66	7.24	15-Apr-15	8.08	7.69	8.18
21-Jan-15	7.89	7.66	7.24	16-Apr-15	7.89	7.76	7.92
22-Jan-15	7.88	7.75	7.26	17-Apr-15	7.99	7.83	7.99
23-Jan-15	7.60	7.73	7.30	20-Apr-15	7.77	7.67	7.80
27-Jan-15	7.22	7.74	7.39	21-Apr-15	8.39	7.63	8.36
28-Jan-15	7.03	7.72	7.43	22-Apr-15	8.21	7.64	7.64
29-Jan-15	7.12	7.93	7.45	23-Apr-15	7.60	7.47	7.41
30-Jan-15	7.09	7.84	7.35	24-Apr-15	7.67	7.51	7.44
02-Feb-15	7.08	7.63	7.24	27-Apr-15	7.73	7.55	7.39
03-Feb-15	7.19	7.71	7.45	28-Apr-15	7.48	7.64	7.45
04-Feb-15	7.88	7.72	7.52	29-Apr-15	7.97	7.66	7.50
05-Feb-15	7.18	7.89	7.50	30-Apr-15	8.49	7.61	7.39
06-Feb-15	7.09	7.81	7.52	05-May-15	8.31	7.62	7.49
09-Feb-15	7.15	7.72	7.47	06-May-15	8.11	7.86	7.48
10-Feb-15	7.17	7.75	7.52	07-May-15	8.08	7.70	7.61
11-Feb-15	7.14	7.72	7.53	08-May-15	7.96	7.62	7.49
12-Feb-15	7.11	7.69	7.50	11-May-15	8.27	7.52	7.39
13-Feb-15	7.34	7.79	7.60	12-May-15	8.04	7.48	7.41
16-Feb-15	7.14	7.72	7.56	13-May-15	7.76	7.73	7.45
18-Feb-15	7.13	7.97	6.79	14-May-15	7.80	7.64	7.46
20-Feb-15	7.23	7.90	6.93	15-May-15	7.93	7.61	7.49
23-Feb-15	7.33	7.85	7.09	18-May-15	8.27	7.52	7.37
24-Feb-15	7.32	7.77	7.14	19-May-15	7.91	7.54	7.47
25-Feb-15	8.41	8.06	8.24	20-May-15	7.74	7.68	7.36
26-Feb-15	9.49	8.27	9.20	21-May-15	7.91	7.54	7.38
27-Feb-15	9.32	8.29	8.99	22-May-15	7.74	7.55	7.46
02-Mar-15	8.93	8.28	8.68	25-May-15	8.11	7.48	7.39
03-Mar-15	8.93	8.41	8.82	26-May-15	7.89	7.46	7.33
04-Mar-15	8.54	8.21	8.30	27-May-15	7.88	7.51	7.19
05-Mar-15	8.49	8.10	8.25	28-May-15	7.32	7.26	7.07
09-Mar-15	9.20	8.11	8.87	29-May-15	7.34	7.28	7.09
10-Mar-15	9.19	8.17	8.94	01-Jun-15	8.11	7.36	7.17
11-Mar-15	8.89	8.35	8.28	02-Jun-15	7.71	7.33	7.17
12-Mar-15	8.92	8.25	8.54	03-Jun-15	7.52	7.58	7.27
13-Mar-15	8.90	8.17	8.59	04-Jun-15	7.29	7.29	7.20
16-Mar-15	9.36	8.02	8.99	05-Jun-15	7.23	7.32	7.20
17-Mar-15	9.00	8.04	8.75	08-Jun-15	7.21	7.24	7.11
18-Mar-15	8.81	8.23	8.33	09-Jun-15	7.70	7.26	7.13
19-Mar-15	9.04	8.20	8.75	10-Jun-15	7.51	7.45	7.29
20-Mar-15	9.03	8.19	8.74	11-Jun-15	7.23	7.32	7.23
23-Mar-15	10.02	8.41	9.83	12-Jun-15	7.31	7.31	7.18
24-Mar-15	9.65	8.62	9.47	15-Jun-15	7.12	7.30	7.08
25-Mar-15	9.53	8.79	9.08	16-Jun-15	7.67	7.23	7.11
26-Mar-15	9.77	8.55	9.33	17-Jun-15	7.49	7.42	7.24
27-Mar-15	9.78	8.50	9.33	18-Jun-15	7.24	7.33	7.17
30-Mar-15	8.24	7.92	8.14	19-Jun-15	7.15	7.33	7.21
31-Mar-15	7.86	7.86	7.73	22-Jun-15	7.18	7.31	7.37
2015-16				23-Jun-15	7.54	7.54	7.32
06-Apr-15	8.20	8.04	8.20	24-Jun-15	7.35	7.48	7.29
07-Apr-15	8.66	8.02	8.63	25-Jun-15	7.17	7.29	7.20
08-Apr-15	8.28	7.96	8.41	26-Jun-15	7.36	7.30	7.23
09-Apr-15	8.00	7.97	8.03	29-Jun-15	7.79	7.26	7.29
10-Apr-15	7.89	7.82	7.95	30-Jun-15	7.53	7.47	7.28