

Table 183 : 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				1998			
Mar	.	10.74	10.13	Jan	21.05	15.82	12.79
Apr	.	9.43	9.40	Feb	12.70	15.85	14.57
May	.	7.76	7.99	Mar	8.81	9.10	9.58
Jun	.	6.65	6.94	Apr	3.67	5.31	6.91
Jul	.	5.46	4.70	May	6.49	7.37	8.20
Aug	.	2.55	2.70	Jun	9.59	10.23	10.10
Sept	.	2.45	2.64	Jul	5.84	7.34	8.21
Oct	.	4.37	4.67	Aug	9.58	8.87	9.16
Nov	.	3.30	4.43	Sept	7.42	7.95	8.47
Dec	.	3.54	4.41	Oct	5.55	6.80	7.71
1994				Nov	4.33	6.24	7.39
Jan	.	1.31	1.75	Dec	4.96	6.10	7.45
Feb	.	0.23	0.78	1999			
Mar	.	0.86	1.44	Jan	5.08	5.93	6.65
Apr	.	1.65	2.16	Feb	5.57	6.69	6.97
May	.	2.13	2.90	Mar	6.98	6.99	7.06
Jun	.	2.33	2.96	Apr	5.67	6.06	6.74
Jul	.	2.38	2.68	May	4.70	5.09	5.54
Aug	.	1.35	1.76	Jun	4.54	4.99	5.23
Sept	.	1.95	2.25	Jul	3.99	4.27	4.58
Oct	.	2.79	3.22	Aug	4.68	4.54	4.83
Nov	.	3.12	3.37	Sept	5.33	5.22	5.47
Dec	.	4.26	4.17	Oct	5.76	5.47	5.57
1995				Nov	3.89	4.59	4.82
Jan	.	5.47	5.33	Dec	3.39	3.88	4.14
Feb	.	6.74	6.56	2000			
Mar	.	6.89	6.75	Jan	3.11	3.27	3.41
Apr	.	7.52	7.74	Feb	3.31	3.04	2.86
May	.	6.30	6.68	Mar	4.56	3.83	3.40
Jun	5.58	5.90	6.19	Apr	2.18	2.59	2.76
Jul	5.10	5.39	5.89	May	2.16	2.29	2.51
Aug	2.27	3.44	4.74	Jun	3.70	3.32	3.17
Sept	3.35	3.99	5.06	Jul	3.70	3.69	3.69
Oct	11.96	10.05	9.30	Aug	6.13	5.10	4.67
Nov	21.70	17.21	15.63	Sept	5.16	5.19	4.92
Dec	14.69	14.42	14.34	Oct	4.20	4.40	4.32
1996				Nov	3.78	4.05	4.12
Jan	14.52	13.98	13.26	Dec	3.07	3.48	3.88
Feb	24.87	20.66	17.21	2001			
Mar	35.01	27.06	23.43	Jan	4.24	4.24	4.32
Apr	15.03	15.57	16.18	Feb	3.60	4.15	4.33
May	11.71	14.00	15.13	Mar	4.34	4.44	4.55
Jun	8.82	11.44	12.78	Apr	3.95	4.51	4.84
Jul	4.70	7.34	9.25	May	5.02	4.95	5.06
Aug	6.75	8.83	10.17	Jun	4.43	4.82	4.95
Sep	7.33	8.95	10.15	Jul	4.22	4.50	4.73
Oct	4.60	6.58	7.85	Aug	4.19	4.52	4.71
Nov	5.34	6.98	7.88	Sept	5.57	5.60	5.50
Dec	7.00	7.56	7.73				

1997

Jan	5.14	6.95	7.32
Feb	5.72	6.99	7.26
Mar	6.02	6.72	6.87
Apr	3.17	4.74	5.49
May	3.11	4.11	4.77
Jun	2.57	3.47	4.23
Jul	2.70	3.13	3.63
Aug	5.07	5.19	5.50
Sep	6.90	6.82	6.63
Oct	4.23	5.08	5.52
Nov	6.51	6.90	6.89
Dec	9.42	9.22	8.60
