

Table 191 : 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							
Mar	.	10.74	10.13	Mar	8.81	9.1	9.58
Apr	.	9.43	9.4	Apr	3.67	5.31	6.91
May	.	7.76	7.99	May	6.49	7.37	8.2
Jun	.	6.65	6.94	Jun	9.59	10.23	10.1
Jul	.	5.46	4.7	Jul	5.84	7.34	8.21
Aug	.	2.55	2.7	Aug	9.58	8.87	9.16
Sep	.	2.45	2.64	Sep	7.42	7.95	8.47
Oct	.	4.37	4.67	Oct	5.55	6.8	7.71
Nov	.	3.3	4.43	Nov	4.33	6.24	7.39
Dec	.	3.54	4.41	Dec	4.96	6.1	7.45
1994				1999			
Jan	.	1.31	1.75	Jan	5.08	5.93	6.65
Feb	.	0.23	0.78	Feb	5.57	6.69	6.97
Mar	.	0.86	1.44	Mar	6.98	6.99	7.06
Apr	.	1.65	2.16	Apr	5.67	6.06	6.74
May	.	2.13	2.9	May	4.7	5.09	5.54
Jun	.	2.33	2.96	Jun	4.54	4.99	5.23
Jul	.	2.38	2.68	Jul	3.99	4.27	4.58
Aug	.	1.35	1.76	Aug	4.68	4.54	4.83
Sep	.	1.95	2.25	Sep	5.33	5.22	5.47
Oct	.	2.79	3.22	Oct	5.76	5.47	5.57
Nov	.	3.12	3.37	Nov	3.89	4.59	4.82
Dec	.	4.26	4.17	Dec	3.39	3.88	4.14
1995				2000			
Jan	.	5.47	5.33	Jan	3.11	3.27	3.41
Feb	.	6.74	6.56	Feb	3.31	3.04	2.86
Mar	.	6.89	6.75	Mar	4.56	3.83	3.4
Apr	.	7.52	7.74	Apr	2.18	2.59	2.76
May	.	6.3	6.68	May	2.16	2.29	2.51
Jun	5.58	5.9	6.19	Jun	3.7	3.32	3.17
Jul	5.1	5.39	5.89	Jul	3.7	3.69	3.69
Aug	2.27	3.44	4.74	Aug	6.13	5.1	4.67
Sep	3.35	3.99	5.06	Sep	5.16	5.19	4.92
Oct	11.96	10.05	9.3	Oct	4.2	4.4	4.32
Nov	21.7	17.21	15.63	Nov	3.78	4.05	4.12
Dec	14.69	14.42	14.34	Dec	3.07	3.48	3.88
1996				2001			
Jan	14.52	13.98	13.26	Jan	4.24	4.24	4.32
Feb	24.87	20.66	17.21	Feb	3.6	4.15	4.33
Mar	35.01	27.06	23.43	Mar	4.34	4.44	4.55
Apr	15.03	15.57	16.18	Apr	3.95	4.51	4.84
May	11.71	14	15.13	May	5.02	4.95	5.06
Jun	8.82	11.44	12.78	Jun	4.43	4.82	4.95
Jul	4.7	7.34	9.25	Jul	4.22	4.5	4.73
Aug	6.75	8.83	10.17	Aug	4.19	4.52	4.71
Sep	7.33	8.95	10.15	Sep	5.57	5.6	5.5
Oct	4.6	6.58	7.85	Oct	5.91	6.02	6.03
Nov	5.34	6.98	7.88	Nov	5.72	6.16	6.21
Dec	7	7.56	7.73	Dec	6.44	6.34	6.36
1997				2002			

Jan	5.14	6.95	7.32	Jan	5.7	6	5.99
Feb	5.72	6.99	7.26	Feb	5.05	5.49	5.46
Mar	6.02	6.72	6.87	Mar	6.91	6.46	5.93
Apr	3.17	4.74	5.49	Apr	5.84	6.12	6.06
May	3.11	4.11	4.77	May	6.04	6.23	6.19
Jun	2.57	3.47	4.23	Jun	4.74	5.37	5.54
Jul	2.7	3.13	3.63	Jul	4.08	4.4	4.56
Aug	5.07	5.19	5.5	Aug	4	4.09	4.31
Sep	6.9	6.82	6.63	Sep	3.87	3.94	4.04
Oct	4.23	5.08	5.52	Oct	3.71	3.81	3.9
Nov	6.51	6.9	6.89	Nov	3.34	3.66	3.87
Dec	9.42	9.22	8.6	Dec	3.21	3.32	3.66
1998				2003			
Jan	21.05	15.82	12.79	Jan	3.45	3.42	3.41
Feb	12.7	15.85	14.57	Feb	3.07	3.55	3.55
				Mar	3.81	3.06	3.5
