

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
2011-12				2012-13			
17-Feb-12	8.53	8.21	7.19	14-May-12	8.15	7.15	6.33
21-Feb-12	9.54	8.31	7.29	15-May-12	7.69	6.91	6.17
22-Feb-12	9.38	8.28	7.31	16-May-12	7.74	7.22	6.30
23-Feb-12	8.77	8.37	7.15	17-May-12	7.50	6.91	6.10
24-Feb-12	8.93	8.44	7.34	18-May-12	7.76	7.03	6.23
27-Feb-12	9.91	8.89	7.67	21-May-12	8.34	7.10	6.33
28-Feb-12	10.62	8.79	7.65	22-May-12	8.20	7.18	6.41
29-Feb-12	10.18	8.91	7.56	23-May-12	7.72	7.22	6.26
01-Mar-12	10.99	8.63	7.41	24-May-12	7.89	7.11	6.22
02-Mar-12	10.33	8.51	7.25	25-May-12	7.75	7.11	6.14
05-Mar-12	9.88	8.27	7.07	28-May-12	7.60	7.17	6.08
06-Mar-12	9.47	8.47	7.04	29-May-12	7.12	6.91	5.76
07-Mar-12	9.49	8.31	7.08	30-May-12	8.14	7.21	5.96
09-Mar-12	9.96	8.72	7.44	31-May-12	7.66	6.88	5.74
12-Mar-12	10.21	8.65	7.45	01-Jun-12	7.30	6.80	5.65
13-Mar-12	10.11	8.67	7.62	04-Jun-12	7.46	6.63	5.44
14-Mar-12	9.62	8.74	7.49	05-Jun-12	7.78	6.62	5.51
15-Mar-12	9.56	8.60	7.49	06-Jun-12	7.68	6.92	5.73
16-Mar-12	9.54	8.59	7.51	07-Jun-12	7.40	6.78	5.73
19-Mar-12	10.30	8.70	7.78	08-Jun-12	7.26	6.65	5.64
20-Mar-12	10.27	8.84	7.96	11-Jun-12	7.17	6.59	5.58
21-Mar-12	10.44	9.01	7.99	12-Jun-12	7.28	6.42	5.42
22-Mar-12	10.61	8.72	7.58	13-Jun-12	7.31	6.66	5.66
26-Mar-12	11.69	8.81	7.52	14-Jun-12	6.99	6.52	5.63
27-Mar-12	11.08	8.72	7.42	15-Jun-12	6.89	6.60	5.74
28-Mar-12	11.08	8.64	7.23	18-Jun-12	7.01	6.69	5.79
29-Mar-12	8.56	7.74	6.80	19-Jun-12	7.93	7.00	6.07
30-Mar-12	8.68	7.66	6.80	20-Jun-12	7.73	7.30	6.37
2012-13				21-Jun-12	7.34	7.05	6.20
03-Apr-12	8.54	7.75	6.96	22-Jun-12	7.37	6.95	5.97
04-Apr-12	8.34	7.76	6.93	25-Jun-12	7.43	7.08	6.16
09-Apr-12	8.78	8.00	7.22	26-Jun-12	8.20	7.36	6.41
10-Apr-12	9.26	8.01	7.27	27-Jun-12	8.07	7.27	6.50
11-Apr-12	8.85	7.91	7.29	28-Jun-12	7.80	7.24	6.36
12-Apr-12	8.28	7.70	7.04	29-Jun-12	7.67	7.17	6.36
13-Apr-12	8.28	7.70	7.00	03-Jul-12	8.43	7.59	6.75
16-Apr-12	8.13	7.59	6.78	05-Jul-12	7.85	7.20	6.32
17-Apr-12	8.37	7.28	6.55	06-Jul-12	7.80	7.29	6.46
18-Apr-12	8.39	7.46	6.76	09-Jul-12	8.35	7.35	6.57
19-Apr-12	8.09	7.55	6.86	10-Jul-12	8.06	7.24	6.56
20-Apr-12	8.42	7.69	7.00	11-Jul-12	7.91	7.40	6.57
23-Apr-12	8.39	7.81	7.08	12-Jul-12	7.76	7.18	6.43
24-Apr-12	9.09	7.73	7.20	13-Jul-12	7.65	7.11	6.36
25-Apr-12	8.92	7.77	7.24	16-Jul-12	8.30	6.99	6.34
26-Apr-12	8.67	7.84	7.23	17-Jul-12	7.94	6.96	6.46
27-Apr-12	9.00	7.82	7.21	18-Jul-12	7.91	7.23	6.54
30-Apr-12	8.57	7.84	7.31	19-Jul-12	7.69	7.22	6.57
02-May-12	8.28	7.86	7.10	20-Jul-12	7.62	7.25	6.56
03-May-12	8.11	7.44	6.76	23-Jul-12	8.07	7.07	6.49
04-May-12	8.04	7.37	6.59	24-Jul-12	7.93	7.28	6.57
07-May-12	8.66	7.57	6.82	25-Jul-12	7.66	7.24	6.53
08-May-12	8.40	7.57	7.00	26-Jul-12	7.61	7.15	6.54
09-May-12	8.31	7.71	6.92	27-Jul-12	7.58	7.15	6.53
10-May-12	7.87	7.12	6.37	30-Jul-12	8.33	7.14	6.57
11-May-12	7.61	7.08	6.19	31-Jul-12	8.06	7.17	6.70