Forward Rate

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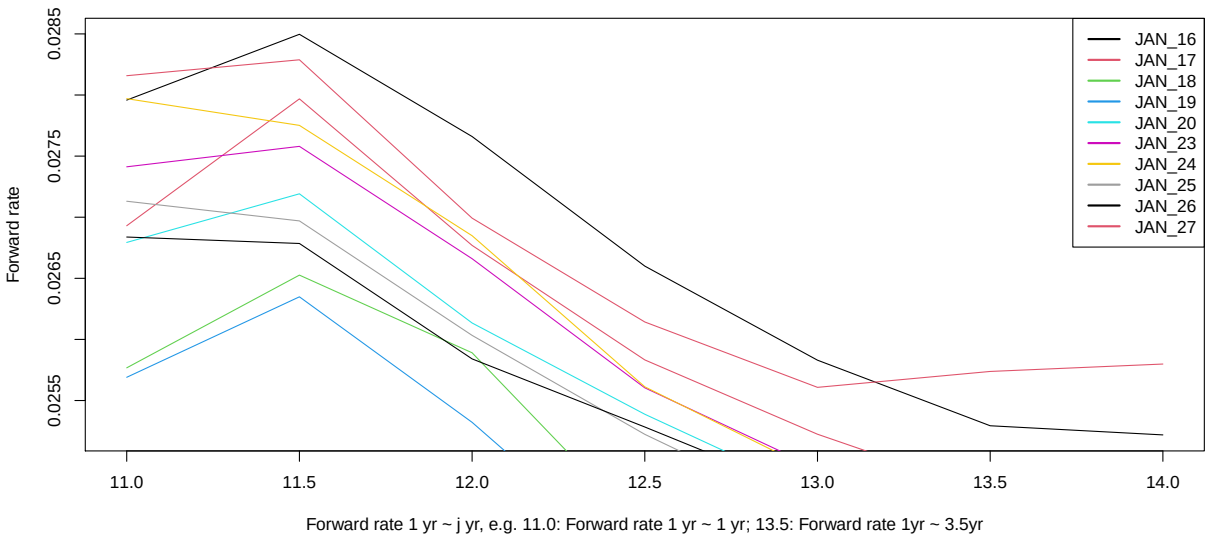
```
library(stringr)
library(tidyverse)
```

```
## -- Attaching packages --------------------------------------- tidyverse 1.3.2 --
## v ggplot2 3.4.0      v purrr   1.0.0
## v tibble  3.1.8      v dplyr   1.0.10
## v tidyr   1.2.1      v forcats 0.5.2
## v readr   2.1.3
## -- Conflicts ------------------------------------------ tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()    masks stats::lag()
```

```
Forward_data<-read.csv(file = "Forward rate.csv", header = T)
```

```
plot(Forward_data$Value, Forward_data$Jan_16, type = "l", xlab="Forward rate 1 yr ~ j yr, e.g. 11.0: Fo
lines(Forward_data$Value, Forward_data$Jan_17, type = "l",col=2)
lines(Forward_data$Value, Forward_data$Jan_18, type = "l",col=3)
lines(Forward_data$Value, Forward_data$Jan_19, type = "l",col=4)
lines(Forward_data$Value, Forward_data$Jan_20, type = "l",col=5)
lines(Forward_data$Value, Forward_data$Jan_23, type = "l",col=6)
lines(Forward_data$Value, Forward_data$Jan_24, type = "l",col=7)
lines(Forward_data$Value, Forward_data$Jan_25, type = "l",col=8)
lines(Forward_data$Value, Forward_data$Jan_26, type = "l",col=9)
lines(Forward_data$Value, Forward_data$Jan_27, type = "l",col=10)
legend("topright",
       legend = c("JAN_16", "JAN_17", "JAN_18", "JAN_19", "JAN_20", "JAN_23", "JAN_24", "JAN_25", "JAN_
```


Forward rate
0.0255
0.0265
0.0275
0.0285
11.0
11.5
12.0
12.5
13.0
13.5
14.0
JAN_16
JAN_17
JAN_18
JAN_19
JAN_20
JAN_23
JAN_24
JAN_25
JAN_26
JAN_27
Forward rate 1 yr ~ j yr, e.g. 11.0: Forward rate 1 yr ~ 1 yr; 13.5: Forward rate 1yr ~ 3.5yr