

TABLE 216 : 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
2020-21				2021-22			
24-Feb-21	5.31	5.98	5.67	19-May-21	6.33	6.14	5.77
25-Feb-21	5.63	5.55	5.30	20-May-21	5.99	5.83	5.59
26-Feb-21	5.59	5.59	5.19	21-May-21	5.83	5.72	5.59
01-Mar-21	5.73	5.70	5.21	24-May-21	6.17	5.79	5.64
02-Mar-21	5.56	5.73	5.29	25-May-21	6.26	5.88	5.60
03-Mar-21	5.17	5.78	5.28	27-May-21	5.45	5.62	5.48
04-Mar-21	5.20	5.47	5.09	28-May-21	5.46	5.63	5.49
05-Mar-21	5.36	5.50	5.18	31-May-21	5.46	5.57	5.46
08-Mar-21	6.00	5.59	5.29	01-Jun-21	5.19	5.08	5.08
09-Mar-21	5.42	5.53	5.13	02-Jun-21	4.67	4.89	4.79
10-Mar-21	5.76	5.48	5.17	03-Jun-21	3.77	4.08	4.23
12-Mar-21	5.78	5.45	5.17	04-Jun-21	3.62	4.08	4.27
15-Mar-21	6.27	5.45	5.17	07-Jun-21	3.63	3.96	4.15
16-Mar-21	6.21	5.52	5.27	08-Jun-21	4.04	4.15	4.19
17-Mar-21	6.04	5.62	5.24	09-Jun-21	3.95	4.22	4.36
18-Mar-21	6.45	5.63	5.29	10-Jun-21	4.03	4.22	4.36
19-Mar-21	6.62	5.68	5.38	11-Jun-21	4.19	4.30	4.40
22-Mar-21	7.63	5.86	5.53	14-Jun-21	4.10	4.34	4.47
23-Mar-21	7.97	6.17	5.85	15-Jun-21	4.50	4.39	4.53
24-Mar-21	7.51	6.11	5.62	16-Jun-21	4.33	4.50	4.57
25-Mar-21	7.44	5.84	5.54	17-Jun-21	4.31	4.31	4.41
26-Mar-21	6.80	5.64	5.47	18-Jun-21	3.97	4.15	4.25
30-Mar-21	5.09	5.09	5.12	21-Jun-21	3.96	4.13	4.22
31-Mar-21	4.90	4.84	5.01	22-Jun-21	4.21	4.13	4.20
2021-22				23-Jun-21	4.03	4.17	4.18
05-Apr-21	4.58	4.77	4.88	24-Jun-21	3.96	4.07	4.16
06-Apr-21	4.75	4.64	4.84	25-Jun-21	3.80	3.99	4.13
07-Apr-21	4.37	4.48	4.75	28-Jun-21	3.64	3.96	4.14
08-Apr-21	4.11	4.36	4.52	29-Jun-21	4.12	4.02	4.20
09-Apr-21	4.49	4.35	4.58	30-Jun-21	3.95	4.17	4.22
12-Apr-21	4.65	4.60	4.70	01-Jul-21	4.03	4.11	4.23
15-Apr-21	4.71	4.71	4.71	02-Jul-21	4.01	4.09	4.21
16-Apr-21	5.07	4.94	4.81	05-Jul-21	4.36	4.17	4.26
19-Apr-21	5.45	4.86	4.75	06-Jul-21	4.12	4.17	4.35
20-Apr-21	5.14	4.76	4.75	07-Jul-21	3.93	4.25	4.25
22-Apr-21	5.12	4.86	4.72	08-Jul-21	4.02	4.15	4.24
23-Apr-21	5.45	5.07	4.86	09-Jul-21	4.10	4.15	4.27
26-Apr-21	5.46	5.08	4.87	12-Jul-21	4.51	4.22	4.30
27-Apr-21	5.15	5.04	4.85	13-Jul-21	4.19	4.27	4.31
28-Apr-21	5.16	5.11	4.87	14-Jul-21	4.10	4.26	4.30
29-Apr-21	5.51	5.13	4.92	15-Jul-21	4.11	4.13	4.23
30-Apr-21	6.00	5.38	5.17	16-Jul-21	4.02	4.15	4.27
03-May-21	9.14	6.47	5.77	19-Jul-21	4.01	4.04	4.24
04-May-21	8.69	6.47	5.67	20-Jul-21	3.93	4.14	4.23
05-May-21	6.41	5.76	5.23	22-Jul-21	3.79	4.01	4.21
06-May-21	5.84	5.38	5.07	23-Jul-21	3.63	3.95	4.12
07-May-21	5.37	5.32	5.17	26-Jul-21	3.87	3.95	4.11
10-May-21	5.97	5.53	5.37	27-Jul-21	3.79	3.90	4.13
11-May-21	5.55	5.72	5.45	28-Jul-21	3.79	3.84	4.10
12-May-21	6.13	5.86	5.53	29-Jul-21	3.55	3.88	4.07
14-May-21	6.05	5.89	5.56	30-Jul-21	3.55	3.82	4.01
17-May-21	6.64	5.98	5.69				
18-May-21	6.33	5.97	5.71				

Notes : 1. Reference rate is used for calculating inter-bank forward premia of US dollar in percent.
 2. Financial Benchmarks India Private Limited (FBIL) commenced dissemination of reference rate w.e.f July 10, 2018.