

TABLE 219 : 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
2019-20				2020-21			
24-Feb-20	3.34	3.67	3.73	19-May-20	3.89	3.75	3.89
25-Feb-20	3.34	3.67	3.70	20-May-20	3.81	3.75	3.86
26-Feb-20	3.68	3.74	3.79	21-May-20	3.80	3.75	3.85
27-Feb-20	3.77	3.74	3.77	22-May-20	3.80	3.64	3.72
28-Feb-20	3.82	3.93	3.91	26-May-20	3.73	3.62	3.75
02-Mar-20	4.65	4.15	4.06	27-May-20	3.81	3.70	3.70
03-Mar-20	4.45	4.06	4.05	28-May-20	3.49	3.59	3.72
04-Mar-20	4.40	4.16	3.98	29-May-20	3.49	3.60	3.73
05-Mar-20	4.26	4.04	3.93	01-Jun-20	3.50	3.63	3.74
06-Mar-20	5.05	4.29	4.10	02-Jun-20	3.81	3.68	3.78
09-Mar-20	5.11	4.27	4.14	03-Jun-20	3.66	3.74	3.80
11-Mar-20	4.63	4.23	4.04	04-Jun-20	3.50	3.60	3.72
12-Mar-20	4.69	4.15	4.02	05-Jun-20	3.34	3.50	3.64
13-Mar-20	4.86	4.21	4.02	08-Jun-20	3.33	3.49	3.64
16-Mar-20	5.90	4.55	4.19	09-Jun-20	3.50	3.47	3.63
17-Mar-20	5.51	4.59	4.32	10-Jun-20	3.42	3.55	3.67
18-Mar-20	5.34	4.69	4.35	11-Jun-20	3.32	3.54	3.69
19-Mar-20	5.52	4.66	4.46	12-Jun-20	3.32	3.55	3.69
20-Mar-20	5.84	4.83	4.56	15-Jun-20	3.31	3.55	3.69
23-Mar-20	9.09	6.06	5.19	16-Jun-20	3.48	3.53	3.72
24-Mar-20	8.67	6.04	5.08	17-Jun-20	3.46	3.62	3.75
26-Mar-20	8.93	6.01	5.10	18-Jun-20	3.31	3.55	3.70
27-Mar-20	8.98	5.93	5.05	19-Jun-20	3.39	3.54	3.70
30-Mar-20	5.26	4.59	4.37	22-Jun-20	3.39	3.60	3.75
31-Mar-20	4.06	4.03	4.03	23-Jun-20	3.80	3.67	3.85
2020-21				24-Jun-20	3.65	3.75	3.83
03-Apr-20	4.98	4.62	4.46	25-Jun-20	3.57	3.70	3.81
07-Apr-20	5.38	4.80	4.47	26-Jun-20	3.66	3.66	3.82
08-Apr-20	5.05	4.81	4.59	29-Jun-20	3.81	3.60	3.84
09-Apr-20	4.79	4.68	4.51	30-Jun-20	3.65	3.71	3.79
13-Apr-20	4.95	4.53	4.39	01-Jul-20	3.49	3.65	3.76
15-Apr-20	4.64	4.46	4.37	02-Jul-20	3.50	3.52	3.68
16-Apr-20	4.38	4.43	4.35	03-Jul-20	3.53	3.56	3.72
17-Apr-20	4.15	4.13	4.13	06-Jul-20	3.86	3.78	3.88
20-Apr-20	3.99	3.94	3.98	07-Jul-20	3.93	3.79	3.91
21-Apr-20	4.54	4.04	4.04	08-Jul-20	3.76	3.87	3.84
22-Apr-20	4.22	3.88	3.97	09-Jul-20	3.84	3.79	3.87
23-Apr-20	4.10	3.89	3.92	10-Jul-20	3.83	3.77	3.83
24-Apr-20	3.93	3.85	3.93	13-Jul-20	3.99	3.67	3.70
27-Apr-20	3.94	3.86	3.91	14-Jul-20	3.82	3.66	3.77
28-Apr-20	3.69	3.85	3.84	15-Jul-20	3.82	3.77	3.80
29-Apr-20	3.88	3.86	3.92	16-Jul-20	3.83	3.77	3.77
30-Apr-20	3.91	3.89	3.93	17-Jul-20	3.75	3.73	3.75
04-May-20	4.20	3.93	4.00	20-Jul-20	4.00	3.73	3.75
05-May-20	3.97	4.00	4.01	21-Jul-20	3.85	3.80	3.85
06-May-20	3.88	3.88	3.92	22-Jul-20	3.70	3.86	3.83
08-May-20	3.98	3.95	4.00	23-Jul-20	3.77	3.83	3.83
11-May-20	4.20	3.96	4.03	24-Jul-20	3.69	3.77	3.79
12-May-20	4.04	3.88	4.01	27-Jul-20	3.85	3.69	3.77
13-May-20	3.90	3.95	3.97	28-Jul-20	3.69	3.64	3.73
14-May-20	3.82	3.82	3.91	29-Jul-20	3.61	3.61	3.73
15-May-20	3.81	3.81	3.88	30-Jul-20	3.61	3.71	3.78
18-May-20	3.95	3.74	3.83	31-Jul-20	3.61	3.74	3.80

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.