

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
2017-18				2018-19			
20-Feb-18	4.28	4.71	4.49	16-May-18	4.08	4.02	3.96
21-Feb-18	4.26	4.69	4.40	17-May-18	4.07	3.95	4.05
22-Feb-18	4.24	4.49	4.15	18-May-18	4.06	3.97	4.05
23-Feb-18	4.26	4.50	4.13	21-May-18	4.41	3.97	4.05
26-Feb-18	4.45	4.64	4.30	22-May-18	4.23	4.00	4.07
27-Feb-18	4.90	4.50	4.26	23-May-18	4.22	4.10	4.09
28-Feb-18	4.42	4.12	3.89	24-May-18	4.21	4.04	4.09
01-Mar-18	4.69	4.32	3.99	25-May-18	4.13	4.01	4.04
05-Mar-18	5.17	4.40	4.04	28-May-18	4.00	3.97	4.02
06-Mar-18	4.99	4.34	4.03	29-May-18	3.80	3.95	3.95
07-Mar-18	4.80	4.53	4.08	30-May-18	4.08	4.08	4.01
08-Mar-18	4.99	4.50	4.13	31-May-18	4.18	4.06	4.06
09-Mar-18	5.07	4.55	4.19	01-Jun-18	4.11	4.17	4.15
12-Mar-18	5.54	4.55	4.15	04-Jun-18	4.21	4.24	4.21
13-Mar-18	5.36	4.53	4.16	05-Jun-18	4.47	4.20	4.20
14-Mar-18	5.17	4.55	4.11	06-Jun-18	4.30	4.30	4.25
15-Mar-18	5.36	4.56	4.22	07-Jun-18	4.12	4.24	4.27
16-Mar-18	5.36	4.69	4.30	08-Jun-18	4.09	4.24	4.27
19-Mar-18	5.90	4.74	4.31	11-Jun-18	4.10	4.34	4.31
20-Mar-18	5.89	4.72	4.29	12-Jun-18	4.45	4.27	4.33
21-Mar-18	5.70	4.75	4.23	13-Jun-18	4.26	4.38	4.33
22-Mar-18	5.53	4.55	4.12	14-Jun-18	4.25	4.28	4.31
23-Mar-18	5.71	4.58	4.15	15-Jun-18	4.15	4.24	4.30
26-Mar-18	5.73	4.75	4.25	18-Jun-18	4.15	4.29	4.26
27-Mar-18	4.54	4.32	4.20	19-Jun-18	4.40	4.26	4.30
28-Mar-18	4.61	4.37	4.21	20-Jun-18	4.32	4.35	4.35
2018-19				21-Jun-18	4.22	4.22	4.31
03-Apr-18	4.80	4.24	4.18	22-Jun-18	4.07	4.28	4.31
04-Apr-18	4.61	4.24	4.23	25-Jun-18	4.23	4.28	4.33
05-Apr-18	4.43	4.18	4.06	26-Jun-18	4.40	4.22	4.30
06-Apr-18	4.34	4.15	4.06	27-Jun-18	4.29	4.20	4.32
09-Apr-18	4.25	4.13	4.05	28-Jun-18	4.26	4.32	4.31
10-Apr-18	4.62	4.13	4.05	29-Jun-18	4.46	4.37	4.39
11-Apr-18	4.42	4.12	4.08	02-Jul-18	4.72	4.49	4.50
12-Apr-18	4.22	4.04	3.93	03-Jul-18	4.72	4.45	4.48
13-Apr-18	4.23	4.05	3.97	04-Jul-18	4.55	4.58	4.44
16-Apr-18	4.22	4.03	3.96	05-Jul-18	4.36	4.42	4.42
17-Apr-18	4.39	4.02	3.93	06-Jul-18	4.36	4.38	4.38
18-Apr-18	4.38	4.02	4.00	09-Jul-18	4.54	4.37	4.37
19-Apr-18	4.20	4.07	4.01	10-Jul-18	4.54	4.39	4.45
20-Apr-18	4.18	4.15	4.12	11-Jul-18	4.36	4.53	4.45
23-Apr-18	4.35	4.20	4.17	12-Jul-18	4.37	4.37	4.36
24-Apr-18	4.52	4.04	4.04	13-Jul-18	4.74	4.39	4.36
25-Apr-18	4.59	4.08	4.02	16-Jul-18	4.55	4.40	4.34
26-Apr-18	4.31	3.83	3.86	17-Jul-18	4.39	4.33	4.38
02-May-18	4.23	4.11	4.04	18-Jul-18	4.29	4.43	4.38
03-May-18	4.32	4.08	4.05	19-Jul-18	4.36	4.36	4.36
04-May-18	4.13	3.95	3.95	20-Jul-18	4.18	4.30	4.30
07-May-18	4.47	3.99	3.93	23-Jul-18	4.54	4.31	4.34
08-May-18	4.29	4.00	4.05	24-Jul-18	4.34	4.32	4.39
09-May-18	4.10	4.13	4.07	25-Jul-18	4.36	4.48	4.39
10-May-18	4.19	4.07	4.07	26-Jul-18	4.37	4.42	4.40
11-May-18	4.28	4.11	4.08	27-Jul-18	4.37	4.37	4.40
14-May-18	4.46	4.04	4.04	30-Jul-18	4.89	4.42	4.42
15-May-18	4.26	4.09	4.06	31-Jul-18	4.72	4.40	4.45

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.