

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
2023-24				2024-25			
26-Mar-24	0.86	1.01	1.22	18-Jun-24	1.29	1.15	1.32
27-Mar-24	1.01	1.10	1.30	19-Jun-24	1.29	1.20	1.32
28-Mar-24	1.01	1.15	1.32	20-Jun-24	1.29	1.15	1.32
2024-25				21-Jun-24	1.29	1.15	1.32
02-Apr-24	1.15	1.15	1.32	24-Jun-24	1.29	1.15	1.32
03-Apr-24	1.15	1.20	1.37	25-Jun-24	1.29	1.15	1.29
04-Apr-24	1.15	1.20	1.34	26-Jun-24	1.29	1.15	1.32
05-Apr-24	1.15	1.20	1.34	27-Jun-24	1.29	1.15	1.29
08-Apr-24	1.15	1.20	1.37	28-Jun-24	1.29	1.15	1.29
10-Apr-24	1.08	1.18	1.35	01-Jul-24	1.15	1.15	1.29
12-Apr-24	1.08	1.15	1.32	02-Jul-24	1.15	1.20	1.32
15-Apr-24	1.15	1.15	1.29	03-Jul-24	1.15	1.20	1.32
16-Apr-24	1.01	1.10	1.32	04-Jul-24	1.15	1.15	1.32
18-Apr-24	1.15	1.20	1.34	05-Jul-24	1.15	1.15	1.32
19-Apr-24	1.15	1.29	1.41	08-Jul-24	1.29	1.20	1.32
22-Apr-24	1.15	1.25	1.39	09-Jul-24	1.15	1.15	1.34
23-Apr-24	1.15	1.20	1.37	10-Jul-24	1.15	1.20	1.32
24-Apr-24	1.15	1.25	1.39	11-Jul-24	1.15	1.15	1.32
25-Apr-24	1.15	1.30	1.39	12-Jul-24	1.15	1.17	1.34
26-Apr-24	1.15	1.30	1.39	15-Jul-24	1.15	1.15	1.39
29-Apr-24	1.29	1.29	1.41	16-Jul-24	1.15	1.22	1.39
30-Apr-24	1.29	1.34	1.41	18-Jul-24	1.15	1.20	1.41
02-May-24	1.29	1.29	1.39	19-Jul-24	1.15	1.20	1.41
03-May-24	1.30	1.30	1.39	22-Jul-24	1.15	1.20	1.39
06-May-24	1.29	1.29	1.41	23-Jul-24	1.15	1.20	1.41
07-May-24	1.29	1.29	1.44	24-Jul-24	1.15	1.24	1.41
08-May-24	1.29	1.39	1.46	25-Jul-24	1.15	1.24	1.43
09-May-24	1.29	1.29	1.44	26-Jul-24	1.15	1.24	1.43
10-May-24	1.29	1.34	1.44	29-Jul-24	1.15	1.24	1.46
13-May-24	1.29	1.29	1.44	30-Jul-24	1.15	1.29	1.48
14-May-24	1.29	1.29	1.41	31-Jul-24	1.15	1.29	1.48
15-May-24	1.29	1.34	1.41	01-Aug-24	1.15	1.24	1.48
16-May-24	1.29	1.29	1.41	02-Aug-24	1.15	1.29	1.53
17-May-24	1.29	1.29	1.41	05-Aug-24	1.29	1.38	1.67
21-May-24	1.30	1.30	1.42	06-Aug-24	1.14	1.36	1.64
22-May-24	1.30	1.30	1.42	07-Aug-24	1.14	1.41	1.61
24-May-24	1.30	1.25	1.37	08-Aug-24	1.14	1.38	1.64
27-May-24	1.30	1.25	1.35	09-Aug-24	1.14	1.33	1.62
28-May-24	1.30	1.25	1.35	12-Aug-24	1.14	1.29	1.57
29-May-24	1.30	1.20	1.34	13-Aug-24	1.14	1.33	1.62
30-May-24	1.29	1.25	1.34	14-Aug-24	1.14	1.33	1.64
31-May-24	1.30	1.25	1.34	16-Aug-24	1.14	1.33	1.62
03-Jun-24	1.16	1.20	1.31	19-Aug-24	1.14	1.29	1.62
04-Jun-24	1.15	1.20	1.33	20-Aug-24	1.15	1.29	1.60
05-Jun-24	1.15	1.20	1.34	21-Aug-24	1.14	1.33	1.62
06-Jun-24	1.08	1.15	1.29	22-Aug-24	1.14	1.33	1.64
07-Jun-24	1.01	1.13	1.27	23-Aug-24	1.14	1.34	1.62
10-Jun-24	1.01	1.10	1.25	26-Aug-24	1.22	1.36	1.65
11-Jun-24	1.15	1.15	1.27	27-Aug-24	1.14	1.33	1.62
12-Jun-24	1.15	1.22	1.32	28-Aug-24	1.14	1.33	1.62
13-Jun-24	1.15	1.17	1.29	29-Aug-24	1.14	1.34	1.65
14-Jun-24	1.22	1.20	1.32	30-Aug-24	1.14	1.34	1.65

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.