

**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       |
| <b>2022-23</b>       |         |         |         | <b>2023-24</b> |         |         |         |
| 24-Mar-23            | 2.92    | 2.43    | 2.40    | 15-Jun-23      | 1.24    | 1.34    | 1.41    |
| 27-Mar-23            | 2.77    | 2.38    | 2.38    | 16-Jun-23      | 1.25    | 1.42    | 1.49    |
| 28-Mar-23            | 2.41    | 2.24    | 2.29    | 19-Jun-23      | 1.24    | 1.39    | 1.46    |
| 29-Mar-23            | 2.19    | 2.19    | 2.28    | 20-Jun-23      | 1.32    | 1.34    | 1.46    |
| 31-Mar-23            | 2.41    | 2.19    | 2.31    | 21-Jun-23      | 1.17    | 1.34    | 1.46    |
| <b>2023-24</b>       |         |         |         | 22-Jun-23      | 1.17    | 1.37    | 1.51    |
| 03-Apr-23            | 2.33    | 2.23    | 2.33    | 23-Jun-23      | 1.17    | 1.37    | 1.50    |
| 05-Apr-23            | 2.19    | 2.31    | 2.41    | 26-Jun-23      | 1.32    | 1.37    | 1.51    |
| 06-Apr-23            | 2.05    | 2.20    | 2.32    | 27-Jun-23      | 1.32    | 1.37    | 1.49    |
| 10-Apr-23            | 2.05    | 2.15    | 2.25    | 28-Jun-23      | 1.32    | 1.37    | 1.46    |
| 11-Apr-23            | 2.12    | 2.10    | 2.19    | 30-Jun-23      | 1.39    | 1.32    | 1.38    |
| 12-Apr-23            | 1.90    | 2.05    | 2.14    | 03-Jul-23      | 1.32    | 1.32    | 1.39    |
| 13-Apr-23            | 1.76    | 1.95    | 2.12    | 04-Jul-23      | 1.32    | 1.32    | 1.39    |
| 17-Apr-23            | 1.76    | 1.93    | 2.07    | 05-Jul-23      | 1.31    | 1.36    | 1.39    |
| 18-Apr-23            | 1.90    | 1.90    | 2.06    | 06-Jul-23      | 1.31    | 1.26    | 1.36    |
| 19-Apr-23            | 1.83    | 1.85    | 2.00    | 07-Jul-23      | 1.31    | 1.31    | 1.34    |
| 20-Apr-23            | 1.75    | 1.90    | 2.04    | 10-Jul-23      | 1.45    | 1.31    | 1.38    |
| 21-Apr-23            | 1.75    | 1.92    | 2.04    | 11-Jul-23      | 1.38    | 1.36    | 1.44    |
| 24-Apr-23            | 1.76    | 1.90    | 2.04    | 12-Jul-23      | 1.31    | 1.34    | 1.41    |
| 25-Apr-23            | 1.90    | 1.88    | 2.03    | 13-Jul-23      | 1.32    | 1.36    | 1.49    |
| 26-Apr-23            | 1.90    | 1.93    | 2.08    | 14-Jul-23      | 1.32    | 1.34    | 1.45    |
| 27-Apr-23            | 1.76    | 1.91    | 2.06    | 17-Jul-23      | 1.39    | 1.31    | 1.42    |
| 28-Apr-23            | 1.91    | 1.86    | 2.01    | 18-Jul-23      | 1.32    | 1.32    | 1.45    |
| 02-May-23            | 1.76    | 1.81    | 1.91    | 19-Jul-23      | 1.32    | 1.34    | 1.43    |
| 03-May-23            | 1.76    | 1.86    | 1.94    | 20-Jul-23      | 1.32    | 1.32    | 1.39    |
| 04-May-23            | 1.76    | 1.81    | 1.97    | 21-Jul-23      | 1.32    | 1.27    | 1.37    |
| 08-May-23            | 1.76    | 1.76    | 1.86    | 24-Jul-23      | 1.32    | 1.27    | 1.40    |
| 09-May-23            | 1.76    | 1.76    | 1.88    | 25-Jul-23      | 1.32    | 1.30    | 1.42    |
| 10-May-23            | 1.68    | 1.80    | 1.85    | 26-Jul-23      | 1.24    | 1.32    | 1.38    |
| 11-May-23            | 1.68    | 1.76    | 1.85    | 27-Jul-23      | 1.17    | 1.22    | 1.34    |
| 12-May-23            | 1.61    | 1.70    | 1.80    | 28-Jul-23      | 1.17    | 1.22    | 1.33    |
| 15-May-23            | 1.75    | 1.60    | 1.73    | 31-Jul-23      | 1.31    | 1.22    | 1.31    |
| 16-May-23            | 1.68    | 1.63    | 1.79    | 01-Aug-23      | 1.17    | 1.17    | 1.28    |
| 17-May-23            | 1.53    | 1.60    | 1.72    | 02-Aug-23      | 1.16    | 1.21    | 1.26    |
| 18-May-23            | 1.38    | 1.50    | 1.67    | 03-Aug-23      | 1.16    | 1.18    | 1.28    |
| 19-May-23            | 1.45    | 1.52    | 1.67    | 04-Aug-23      | 1.16    | 1.21    | 1.29    |
| 22-May-23            | 1.52    | 1.55    | 1.67    | 07-Aug-23      | 1.23    | 1.21    | 1.31    |
| 23-May-23            | 1.45    | 1.55    | 1.69    | 08-Aug-23      | 1.23    | 1.26    | 1.35    |
| 24-May-23            | 1.45    | 1.60    | 1.72    | 09-Aug-23      | 1.23    | 1.28    | 1.35    |
| 25-May-23            | 1.52    | 1.60    | 1.69    | 10-Aug-23      | 1.23    | 1.28    | 1.32    |
| 26-May-23            | 1.45    | 1.55    | 1.62    | 11-Aug-23      | 1.30    | 1.30    | 1.35    |
| 29-May-23            | 1.31    | 1.45    | 1.53    | 14-Aug-23      | 1.30    | 1.30    | 1.33    |
| 30-May-23            | 1.45    | 1.45    | 1.52    | 17-Aug-23      | 1.44    | 1.40    | 1.42    |
| 31-May-23            | 1.31    | 1.45    | 1.50    | 18-Aug-23      | 1.44    | 1.40    | 1.42    |
| 01-Jun-23            | 1.31    | 1.46    | 1.46    | 21-Aug-23      | 1.44    | 1.40    | 1.42    |
| 02-Jun-23            | 1.38    | 1.46    | 1.48    | 22-Aug-23      | 1.44    | 1.40    | 1.43    |
| 05-Jun-23            | 1.31    | 1.40    | 1.45    | 23-Aug-23      | 1.37    | 1.40    | 1.40    |
| 06-Jun-23            | 1.38    | 1.40    | 1.45    | 24-Aug-23      | 1.38    | 1.38    | 1.43    |
| 07-Jun-23            | 1.31    | 1.41    | 1.47    | 25-Aug-23      | 1.31    | 1.38    | 1.40    |
| 08-Jun-23            | 1.31    | 1.36    | 1.44    | 28-Aug-23      | 1.23    | 1.36    | 1.38    |
| 09-Jun-23            | 1.31    | 1.36    | 1.46    | 29-Aug-23      | 1.31    | 1.33    | 1.38    |
| 12-Jun-23            | 1.31    | 1.36    | 1.42    | 30-Aug-23      | 1.45    | 1.35    | 1.39    |
| 13-Jun-23            | 1.31    | 1.31    | 1.41    | 31-Aug-23      | 1.31    | 1.38    | 1.43    |
| 14-Jun-23            | 1.24    | 1.36    | 1.45    |                |         |         |         |

**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.