

TABLE 227 : 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
2015-16				2016-17			
17-Feb-16	6.30	6.82	6.56	13-May-16	6.65	6.71	6.61
18-Feb-16	6.39	6.83	6.63	16-May-16	7.18	6.58	6.57
22-Feb-16	7.53	7.00	6.74	17-May-16	6.83	6.53	6.56
23-Feb-16	7.34	6.96	6.70	18-May-16	6.64	6.64	6.56
24-Feb-16	7.18	7.00	6.74	19-May-16	6.60	6.49	6.47
25-Feb-16	7.52	7.41	6.91	20-May-16	6.59	6.44	6.42
26-Feb-16	8.29	7.36	6.86	23-May-16	6.95	6.41	6.33
29-Feb-16	7.78	7.14	6.69	24-May-16	6.74	6.41	6.37
01-Mar-16	7.57	7.04	6.75	25-May-16	6.60	6.63	6.42
02-Mar-16	7.44	7.33	6.82	26-May-16	6.32	6.41	6.29
03-Mar-16	8.55	7.30	6.89	27-May-16	6.35	6.44	6.32
04-Mar-16	8.37	7.48	7.05	30-May-16	6.24	6.36	6.18
08-Mar-16	8.55	7.66	7.28	01-Jun-16	6.68	6.56	6.25
09-Mar-16	8.54	8.06	7.50	02-Jun-16	6.60	6.39	6.22
10-Mar-16	9.66	7.79	7.35	03-Jun-16	6.16	6.34	6.19
11-Mar-16	9.48	7.87	7.39	06-Jun-16	6.27	6.36	6.21
14-Mar-16	9.31	7.88	7.34	07-Jun-16	6.82	6.40	6.22
15-Mar-16	9.10	7.85	7.41	08-Jun-16	6.65	6.65	6.41
16-Mar-16	8.64	7.84	7.21	09-Jun-16	6.48	6.57	6.33
17-Mar-16	8.79	7.66	7.10	10-Jun-16	6.29	6.47	6.29
18-Mar-16	8.74	7.57	7.10	13-Jun-16	6.44	6.50	6.29
21-Mar-16	9.20	7.52	7.10	14-Jun-16	6.79	6.49	6.31
22-Mar-16	9.29	7.63	7.12	15-Jun-16	6.61	6.70	6.43
23-Mar-16	9.69	7.69	7.13	16-Jun-16	6.43	6.58	6.40
28-Mar-16	9.72	7.80	7.17	17-Jun-16	6.43	6.58	6.40
29-Mar-16	9.92	7.87	7.24	20-Jun-16	6.23	6.53	6.33
30-Mar-16	6.87	6.78	6.60	21-Jun-16	6.76	6.43	6.28
31-Mar-16	6.78	6.63	6.57	22-Jun-16	6.39	6.51	6.28
2016-17				23-Jun-16	6.23	6.35	6.17
04-Apr-16	6.70	6.58	6.49	24-Jun-16	6.35	6.32	6.12
05-Apr-16	7.24	6.51	6.48	27-Jun-16	6.19	6.27	6.07
06-Apr-16	6.67	6.46	6.49	28-Jun-16	6.01	6.30	6.10
07-Apr-16	6.68	6.50	6.44	29-Jun-16	6.47	6.50	6.24
11-Apr-16	6.87	6.63	6.51	30-Jun-16	6.57	6.39	6.20
12-Apr-16	6.86	6.62	6.56	01-Jul-16	6.41	6.38	6.21
13-Apr-16	7.23	6.89	6.74	04-Jul-16	6.70	6.37	6.31
18-Apr-16	7.38	6.72	6.60	05-Jul-16	6.41	6.65	6.20
20-Apr-16	7.43	6.85	6.73	07-Jul-16	6.31	6.37	6.10
21-Apr-16	7.42	7.12	6.91	08-Jul-16	6.40	6.34	6.09
22-Apr-16	7.22	6.98	6.72	11-Jul-16	6.97	6.31	6.14
25-Apr-16	7.11	6.84	6.63	12-Jul-16	6.79	6.28	6.23
26-Apr-16	7.73	6.86	6.62	13-Jul-16	6.61	6.37	6.16
27-Apr-16	7.39	6.79	6.55	14-Jul-16	6.46	6.28	6.13
28-Apr-16	7.23	6.81	6.60	15-Jul-16	6.44	6.26	6.10
29-Apr-16	7.22	6.80	6.57	18-Jul-16	6.71	6.26	6.08
02-May-16	7.60	6.87	6.62	19-Jul-16	6.61	6.26	6.14
03-May-16	7.42	6.94	6.79	20-Jul-16	6.25	6.37	6.09
04-May-16	7.03	6.97	6.69	21-Jul-16	6.43	6.25	6.06
05-May-16	7.04	6.83	6.66	22-Jul-16	6.35	6.23	6.08
06-May-16	6.85	6.70	6.58	25-Jul-16	6.78	6.19	6.01
09-May-16	7.22	6.62	6.65	26-Jul-16	6.50	6.23	6.09
10-May-16	7.01	6.65	6.64	27-Jul-16	6.78	6.13	6.07
11-May-16	6.84	6.90	6.66	28-Jul-16	6.35	6.26	6.05
12-May-16	6.85	6.67	6.67	29-Jul-16	6.35	6.24	6.03

Note : RBI reference rate is used for calculating inter-bank forward premia of US dollar in percent.