

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
2016-17				2017-18			
17-Feb-17	4.65	5.07	4.91	16-May-17	5.43	5.12	5.10
20-Feb-17	4.66	5.14	4.96	17-May-17	5.25	5.25	5.09
22-Feb-17	4.66	5.26	5.02	18-May-17	5.22	5.10	4.97
23-Feb-17	4.85	5.15	5.00	19-May-17	5.17	4.99	4.89
27-Feb-17	5.22	5.10	4.96	22-May-17	5.58	4.89	4.79
01-Mar-17	4.85	5.15	5.00	23-May-17	5.37	5.03	4.83
02-Mar-17	5.21	5.15	5.02	24-May-17	5.18	4.93	4.75
03-Mar-17	5.21	5.15	5.00	25-May-17	4.93	4.84	4.71
06-Mar-17	5.57	5.06	4.94	26-May-17	4.92	4.83	4.71
07-Mar-17	5.40	5.04	5.00	29-May-17	4.83	4.77	4.68
08-Mar-17	5.22	5.04	4.86	30-May-17	5.01	4.77	4.77
09-Mar-17	5.66	4.91	4.78	31-May-17	4.83	4.96	4.77
10-Mar-17	5.58	4.92	4.80	01-Jun-17	4.75	4.84	4.72
14-Mar-17	5.62	5.08	4.96	02-Jun-17	4.75	4.81	4.72
15-Mar-17	5.49	5.19	4.95	05-Jun-17	4.66	4.82	4.76
16-Mar-17	5.51	5.11	4.96	06-Jun-17	5.03	4.82	4.72
17-Mar-17	5.68	5.13	4.94	07-Jun-17	4.84	4.87	4.72
20-Mar-17	6.06	5.20	4.99	08-Jun-17	4.66	4.79	4.63
21-Mar-17	5.88	5.24	5.08	09-Jun-17	4.76	4.79	4.64
22-Mar-17	5.50	5.28	4.98	12-Jun-17	4.76	4.79	4.63
23-Mar-17	5.41	5.01	4.86	13-Jun-17	5.03	4.78	4.62
24-Mar-17	5.22	5.01	4.87	14-Jun-17	4.85	4.91	4.70
27-Mar-17	5.07	5.04	4.93	15-Jun-17	4.76	4.85	4.71
29-Mar-17	4.80	4.99	4.93	16-Jun-17	4.83	4.83	4.71
30-Mar-17	4.99	4.93	4.93	19-Jun-17	4.85	4.85	4.71
2017-18				20-Jun-17	5.03	4.81	4.65
03-Apr-17	5.45	5.02	4.93	21-Jun-17	4.83	4.89	4.71
05-Apr-17	5.35	5.10	5.10	22-Jun-17	4.74	4.78	4.62
06-Apr-17	5.54	5.29	5.17	23-Jun-17	4.74	4.77	4.65
07-Apr-17	5.40	5.34	5.25	28-Jun-17	4.84	4.71	4.62
10-Apr-17	5.40	5.28	5.21	29-Jun-17	4.75	4.72	4.64
11-Apr-17	5.67	5.30	5.21	30-Jun-17	4.73	4.70	4.62
12-Apr-17	5.19	5.26	5.16	03-Jul-17	5.19	4.76	4.73
13-Apr-17	5.22	5.29	5.22	05-Jul-17	4.73	4.82	4.64
17-Apr-17	5.22	5.28	5.31	06-Jul-17	4.82	4.69	4.62
18-Apr-17	5.58	5.20	5.20	07-Jul-17	4.82	4.67	4.60
19-Apr-17	5.39	5.21	5.17	10-Jul-17	5.02	4.71	4.65
20-Apr-17	5.20	5.20	5.11	11-Jul-17	5.02	4.71	4.76
21-Apr-17	5.20	5.27	5.20	12-Jul-17	4.84	4.84	4.74
24-Apr-17	5.21	5.27	5.21	13-Jul-17	5.03	4.78	4.75
25-Apr-17	5.69	5.23	5.20	14-Jul-17	4.84	4.84	4.76
26-Apr-17	5.62	5.44	5.33	17-Jul-17	5.13	4.97	4.75
28-Apr-17	5.61	5.23	5.15	18-Jul-17	4.94	4.91	4.79
02-May-17	5.42	5.20	5.20	19-Jul-17	4.85	4.85	4.77
03-May-17	5.14	5.24	5.11	20-Jul-17	4.84	4.72	4.70
04-May-17	5.05	5.11	5.05	21-Jul-17	5.22	4.73	4.70
05-May-17	5.04	5.10	5.04	24-Jul-17	5.03	4.72	4.75
08-May-17	5.23	5.11	5.11	25-Jul-17	4.85	4.66	4.68
09-May-17	5.21	5.21	5.05	26-Jul-17	4.66	4.72	4.64
11-May-17	5.21	5.15	5.03	27-Jul-17	4.68	4.65	4.65
12-May-17	5.23	5.07	4.98	28-Jul-17	4.68	4.61	4.60
15-May-17	5.61	5.18	4.99	31-Jul-17	5.24	4.68	4.68

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