

6. Foreign Exchange Rates - Spot and Forward Premia

Foreign Currency		2011					Annual Appreciation (+) / Depreciation (-) (per cent)					
		Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	
1		2	3	4	5	6	7	8	9	10	11	
RBI's Reference Rate (₹ per Foreign Currency)												
U.S. Dollar		45.9500	45.8100	45.6300	45.6300	45.6400	—	1.16	1.36	0.90	0.99	
Euro		62.5400	62.8400	63.1600	62.9600	62.2400	—	2.36	1.95	2.18	2.76	
FEDAI Indicative Rates (₹ per Foreign Currency)												
U.S. Dollar	{	Buying	45.9500	45.8050	45.6250	45.6250	45.6400	—	1.17	1.37	0.91	0.99
		Selling	45.9600	45.8150	45.6350	45.6350	45.6500	—	1.17	1.37	0.91	0.99
Pound Sterling	{	Buying	72.9500	73.5725	73.7075	73.8750	73.6500	—	0.44	0.07	−0.17	−0.59
		Selling	72.9900	73.6075	73.7450	73.9025	73.6875	—	0.45	0.07	−0.16	−0.59
Euro	{	Buying	62.5375	62.8350	63.1500	62.9500	62.2125	—	2.41	1.96	2.17	2.79
		Selling	62.5650	62.8575	63.1775	62.9725	62.2475	—	2.42	1.97	2.17	2.81
100 Yen	{	Buying	56.0225	55.9350	55.9675	55.8725	55.9175	—	−8.17	−8.99	−8.97	−9.43
		Selling	56.0425	55.9750	56.0075	55.9175	55.9500	—	−8.17	−8.98	−8.97	−9.43
Inter-Bank Forward Premia of U.S. Dollar (per cent per annum)												
1-month		6.53	6.29	6.18	5.92	6.05						
3-month		6.70	6.81	6.75	6.75	6.69						
6-month		6.35	6.46	6.40	6.40	6.44						

— Market closed on the corresponding day of the previous year.

Notes: 1. The unified exchange rate system came into force on March 1, 1993.

2. Euro reference rate was announced by RBI with effect from January 1, 2002.