

6. Foreign Exchange Rates – Spot and Forward Premia

Foreign Currency	2011					Annual Appreciation (+)/ Depreciation (-) (per cent)					
	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16	Sep. 12	Sep. 13	Sep. 14	Sep. 15	Sep. 16	
	1	2	3	4	5	6	7	8	9	10	
RBI's Reference Rate (₹ per Foreign Currency)											
US Dollar	46.9735	47.0963	47.8055	47.8435	47.4670	—	-1.67	-3.00	-3.08	-2.46	
Euro	63.6609	64.4222	65.1143	65.6770	65.7906	—	-7.81	-8.42	-8.38	-8.59	
FEDAI Indicative Rates (₹ per Foreign Currency)											
US Dollar	{ Buying Selling	46.9700	47.0850	47.7800	47.8250	47.4350	—	-1.65	-2.97	-3.05	-2.41
		46.9800	47.0950	47.7900	47.8350	47.4450	—	-1.65	-2.97	-3.05	-2.41
Pound Sterling	{ Buying Selling	74.1975	74.6450	75.2150	75.3950	74.9575	—	-4.01	-5.31	-4.73	-3.72
		74.2275	74.6825	75.2450	75.4225	74.9875	—	-4.01	-5.31	-4.72	-3.70
Euro	{ Buying Selling	63.5925	64.4600	65.0525	65.7125	65.7600	—	-7.88	-8.33	-8.45	-8.57
		63.6200	64.4875	65.0700	65.7350	65.7825	—	-7.88	-8.33	-8.44	-8.56
100 Yen	{ Buying Selling	60.9675	61.1425	62.1175	62.3375	61.7475	—	-9.77	-10.76	-12.34	-12.19
		60.9900	61.1850	62.1625	62.4000	61.7925	—	-9.80	-10.76	-12.37	-12.18
Inter-Bank Forward Premia of US Dollar (per cent per annum)											
1-month	4.60	4.08	4.64	5.27	5.06						
3-month	3.96	3.27	3.89	4.77	4.63						
6-month	3.13	2.53	2.99	3.55	3.71						

— 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.