

6. Foreign Exchange Rates – Spot and Forward Premia

| <i>Foreign Currency</i> | 2011 | | | | | Annual appreciation(+) / Depreciation(-) (per cent) | | | | | |
|--|----------|---------|---------|---------|---------|---|---------|---------|---------|---------|--------|
| | Dec. 26 | Dec. 27 | Dec. 28 | Dec. 29 | Dec. 30 | Dec. 26 | Dec. 27 | Dec. 28 | Dec. 29 | Dec. 30 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | |
| RBI's Reference Rate (₹ Per Foreign Currency) | | | | | | | | | | | |
| US Dollar | 52.8205 | 52.8945 | 53.2145 | 53.3585 | 53.2600 | — | -14.64 | -15.12 | -15.44 | -15.70 | |
| Euro | 68.9345 | 69.1508 | 69.5113 | 68.9881 | 68.9005 | — | -14.22 | -14.04 | -14.16 | -13.69 | |
| FEDAI Indicative Rates (₹ Per Foreign Currency) | | | | | | | | | | | |
| US Dollar | { Buying | 52.8100 | 52.8900 | 53.2150 | 53.3500 | 53.2500 | — | -14.64 | -15.15 | -15.44 | -15.69 |
| | Selling | 52.8200 | 52.9000 | 53.2250 | 53.3600 | 53.2600 | — | -14.64 | -15.14 | -15.43 | -15.69 |
| Pound Sterling | { Buying | 82.4250 | 82.6875 | 83.3075 | 82.5050 | 82.0850 | — | -15.73 | -16.15 | -15.86 | -15.13 |
| | Selling | 82.4625 | 82.7200 | 83.3350 | 82.5375 | 82.1225 | — | -15.72 | -16.14 | -15.85 | -15.13 |
| Euro | { Buying | 68.9225 | 69.1375 | 69.5150 | 68.9825 | 68.9425 | — | -14.22 | -14.09 | -14.16 | -13.74 |
| | Selling | 68.9625 | 69.1675 | 69.5450 | 69.0100 | 68.9725 | — | -14.20 | -14.08 | -14.15 | -13.76 |
| 100 Yen | { Buying | 67.6975 | 67.8850 | 68.3650 | 68.6175 | 68.6400 | — | -19.67 | -19.89 | -20.06 | -19.70 |
| | Selling | 67.7350 | 67.9325 | 68.4225 | 68.6750 | 68.6875 | — | -19.68 | -19.89 | -20.08 | -19.69 |
| Inter-Bank Forward Premia of US Dollar (per cent per annum) | | | | | | | | | | | |
| 1-month | 9.09 | 8.74 | 9.58 | 8.43 | 8.11 | | | | | | |
| 3-month | 7.31 | 7.22 | 7.37 | 7.05 | 6.76 | | | | | | |
| 6-month | 6.46 | 6.49 | 6.58 | 6.33 | 6.23 | | | | | | |

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

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

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