

6. Foreign Exchange Rates - Spot and Forward Premia

| Foreign Currency | 2011 | | | | | Annual Appreciation (+) / Depreciation (-) (per cent) | | | | | |
|--|---------|---------|---------|---------|---------|---|--------|--------|---------|---------|-------|
| | Feb. 7 | Feb. 8 | Feb. 9 | Feb. 10 | Feb. 11 | Feb. 7 | Feb. 8 | Feb. 9 | Feb. 10 | Feb. 11 | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | |
| RBI's Reference Rate (₹ per Foreign Currency) | | | | | | | | | | | |
| U.S. Dollar | 45.5900 | 45.3900 | 45.3300 | 45.5800 | 45.7600 | — | 3.13 | 2.98 | 2.15 | 1.53 | |
| Euro | 62.0400 | 61.8400 | 61.8600 | 62.4100 | 62.0200 | — | 3.17 | 3.36 | 2.66 | 3.22 | |
| FEDAI Indicative Rates (₹ per Foreign Currency) | | | | | | | | | | | |
| U.S. Dollar | Buying | 45.5850 | 45.3850 | 45.3200 | 45.5700 | 45.7500 | — | 3.12 | 3.02 | 2.17 | 1.53 |
| | Selling | 45.5950 | 45.3950 | 45.3300 | 45.5800 | 45.7600 | — | 3.12 | 3.02 | 2.17 | 1.53 |
| Pound Sterling | Buying | 73.5600 | 73.2975 | 72.8650 | 73.3450 | 73.3600 | — | -0.63 | 0.10 | -0.50 | -1.00 |
| | Selling | 73.6000 | 73.3275 | 72.9000 | 73.3700 | 73.4000 | — | -0.62 | 0.11 | -0.49 | -1.00 |
| Euro | Buying | 62.0275 | 61.8325 | 61.8525 | 62.4000 | 62.0175 | — | 3.17 | 3.42 | 2.65 | 3.22 |
| | Selling | 62.0550 | 61.8500 | 61.8750 | 62.4275 | 62.0425 | — | 3.17 | 3.41 | 2.65 | 3.21 |
| 100 Yen | Buying | 55.4225 | 55.1450 | 55.0200 | 55.1700 | 54.7700 | — | -5.00 | -5.14 | -5.90 | -5.76 |
| | Selling | 55.4625 | 55.1925 | 55.0400 | 55.2075 | 54.7950 | — | -5.05 | -5.10 | -5.87 | -5.73 |
| Inter-Bank Forward Premia of U.S. Dollar (per cent per annum) | | | | | | | | | | | |
| 1-month | 5.79 | 5.82 | 5.82 | 5.79 | 5.77 | | | | | | |
| 3-month | 6.58 | 6.43 | 6.35 | 6.41 | 6.38 | | | | | | |
| 6-month | 6.36 | 6.21 | 6.22 | 6.14 | 6.16 | | | | | | |

— 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.