

6. Foreign Exchange Rates - Spot and Forward Premia

| Foreign Currency | 2011 | | | | | Annual Appreciation (+) / Depreciation (-) (per cent) | | | | | |
|--|---------|---------|---------|---------|---------|---|---------|---------|---------|---------|-------|
| | Jul. 18 | Jul. 19 | Jul. 20 | Jul. 21 | Jul. 22 | Jul. 18 | Jul. 19 | Jul. 20 | Jul. 21 | Jul. 22 | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | |
| RBI's Reference Rate (₹ per Foreign Currency) | | | | | | | | | | | |
| U.S. Dollar | 44.5743 | 44.5868 | 44.4603 | 44.4328 | 44.3763 | — | 5.59 | 5.94 | 6.34 | 6.66 | |
| Euro | 62.5955 | 62.7820 | 62.9435 | 63.4095 | 63.8745 | — | -3.44 | -2.63 | -3.83 | -5.47 | |
| FEDAI Indicative Rates (₹ per Foreign Currency) | | | | | | | | | | | |
| U.S. Dollar | Buying | 44.5600 | 44.5800 | 44.4550 | 44.4250 | 44.3700 | — | 5.61 | 5.94 | 6.33 | 6.65 |
| | Selling | 44.5700 | 44.5900 | 44.4650 | 44.4350 | 44.3800 | — | 5.61 | 5.94 | 6.32 | 6.65 |
| Pound Sterling | Buying | 71.7150 | 71.6350 | 71.6575 | 71.9325 | 72.3375 | — | 0.40 | 0.59 | 0.57 | -0.84 |
| | Selling | 71.7450 | 71.6650 | 71.6950 | 71.9575 | 72.3750 | — | 0.40 | 0.59 | 0.57 | -0.85 |
| Euro | Buying | 62.5800 | 62.8225 | 62.9875 | 63.4525 | 63.8650 | — | -3.50 | -2.73 | -3.90 | -5.51 |
| | Selling | 62.6025 | 62.8450 | 62.0200 | 63.4750 | 63.9025 | — | -3.50 | -1.16 | -3.90 | -5.52 |
| 100 Yen | Buying | 56.3900 | 56.3725 | 56.2300 | 56.3400 | 56.4300 | — | -3.61 | -3.68 | -3.79 | -2.93 |
| | Selling | 56.4250 | 56.4075 | 56.2775 | 56.3750 | 56.4550 | — | -3.59 | -3.69 | -3.82 | -2.91 |
| Inter-Bank Forward Premia of U.S. Dollar (per cent per annum) | | | | | | | | | | | |
| 1-month | 7.27 | 6.86 | 6.75 | 6.62 | 6.62 | | | | | | |
| 3-month | 6.37 | 6.41 | 6.66 | 6.48 | 6.67 | | | | | | |
| 6-month | 6.01 | 6.10 | 6.21 | 6.17 | 6.31 | | | | | | |

— 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.