

No. 49 : Turnover in Foreign Exchange Market

(US \$ Million)

| Position Date | Merchant | | | | | | Inter-bank | | | | | |
|---------------------|-----------|---------|------------------------------|-----------|---------|------------------------------|------------|------|---------|-----------|------|---------|
| | FCY / INR | | | FCY / FCY | | | FCY / INR | | | FCY / FCY | | |
| | Spot | Forward | Forward Cancel- lation | Spot | Forward | Forward Cancel- lation | Spot | Swap | Forward | Spot | Swap | Forward |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
| Purchases | | | | | | | | | | | | |
| September 1, 2000 + | | | | | | | | | | | | |
| September 4, 2000 | 368 | 106 | 28 | 15 | 16 | 32 | 563 | 886 | 165 | 343 | 49 | 17 |
| September 5, 2000 | 188 | 87 | 18 | 21 | 19 | 17 | 517 | 1217 | 81 | 479 | 108 | 6 |
| September 6, 2000 | 403 | 84 | 32 | 16 | 21 | 14 | 641 | 831 | 54 | 414 | 111 | 5 |
| September 7, 2000 | 339 | 35 | 18 | 6 | 55 | 16 | 481 | 894 | 97 | 454 | 98 | 17 |
| September 8, 2000 | 312 | 36 | 9 | 21 | 12 | 21 | 330 | 1099 | 63 | 425 | 76 | 6 |
| September 11, 2000 | 351 | 122 | 22 | 7 | 26 | 21 | 517 | 1101 | 61 | 520 | 83 | 6 |
| September 12, 2000 | 309 | 53 | 48 | 5 | 6 | 5 | 505 | 1261 | 73 | 452 | 78 | 6 |
| September 13, 2000 | 352 | 85 | 16 | 6 | 16 | 13 | 512 | 1058 | 104 | 450 | 63 | 18 |
| September 14, 2000 | 263 | 89 | 31 | 15 | 15 | 8 | 588 | 1166 | 131 | 521 | 146 | 31 |
| September 15, 2000 | 262 | 56 | 74 | 15 | 32 | 8 | 705 | 999 | 127 | 455 | 114 | 47 |
| September 18, 2000 | 453 | 86 | 77 | 9 | 10 | 5 | 932 | 1107 | 138 | 401 | 49 | 5 |
| September 19, 2000 | 382 | 190 | 85 | 6 | 24 | 9 | 892 | 1148 | 175 | 298 | 93 | 5 |
| September 20, 2000 | 425 | 198 | 150 | 33 | 13 | 9 | 1029 | 1382 | 159 | 403 | 63 | 11 |
| September 21, 2000 | 361 | 91 | 114 | 26 | 12 | 5 | 760 | 1292 | 158 | 431 | 78 | 14 |
| September 22, 2000 | 453 | 170 | 89 | 12 | 93 | 23 | 736 | 909 | 104 | 549 | 119 | 12 |
| September 25, 2000 | 409 | 71 | 48 | 6 | 15 | 8 | 695 | 1131 | 111 | 356 | 80 | 6 |
| September 26, 2000 | 330 | 82 | 89 | 12 | 15 | 9 | 620 | 984 | 77 | 397 | 92 | 8 |
| September 27, 2000 | 363 | 71 | 146 | 16 | 17 | 10 | 640 | 1085 | 89 | 445 | 158 | 18 |
| September 28, 2000 | 334 | 66 | 59 | 10 | 9 | 24 | 571 | 830 | 98 | 245 | 93 | 9 |
| September 29, 2000 | 504 | 86 | 82 | 16 | 12 | 13 | 547 | 972 | 74 | 362 | 120 | 15 |
| Sales | | | | | | | | | | | | |
| September 1, 2000 + | | | | | | | | | | | | |
| September 4, 2000 | 284 | 184 | 20 | 15 | 17 | 33 | 375 | 815 | 211 | 345 | 58 | 17 |
| September 5, 2000 | 212 | 122 | 11 | 21 | 20 | 17 | 522 | 1167 | 94 | 501 | 112 | 6 |
| September 6, 2000 | 230 | 173 | 18 | 16 | 21 | 15 | 672 | 744 | 67 | 428 | 111 | 5 |
| September 7, 2000 | 235 | 128 | 36 | 6 | 47 | 14 | 491 | 889 | 59 | 470 | 104 | 17 |
| September 8, 2000 | 257 | 129 | 11 | 21 | 14 | 21 | 321 | 1031 | 63 | 422 | 75 | 7 |
| September 11, 2000 | 344 | 140 | 13 | 7 | 25 | 22 | 519 | 1001 | 110 | 532 | 92 | 6 |
| September 12, 2000 | 318 | 143 | 11 | 5 | 9 | 6 | 470 | 1050 | 101 | 483 | 77 | 6 |
| September 13, 2000 | 352 | 95 | 23 | 6 | 16 | 13 | 491 | 1049 | 106 | 442 | 70 | 27 |
| September 14, 2000 | 346 | 100 | 10 | 15 | 18 | 8 | 561 | 956 | 198 | 566 | 147 | 21 |
| September 15, 2000 | 317 | 141 | 16 | 17 | 28 | 9 | 672 | 882 | 127 | 477 | 131 | 23 |
| September 18, 2000 | 389 | 331 | 25 | 9 | 10 | 6 | 860 | 1044 | 145 | 420 | 56 | 5 |
| September 19, 2000 | 266 | 315 | 75 | 5 | 24 | 9 | 887 | 1112 | 192 | 322 | 93 | 6 |
| September 20, 2000 | 261 | 324 | 102 | 33 | 14 | 10 | 1066 | 1256 | 159 | 379 | 66 | 3 |
| September 21, 2000 | 311 | 197 | 124 | 27 | 12 | 6 | 744 | 1414 | 164 | 437 | 77 | 13 |
| September 22, 2000 | 256 | 254 | 178 | 14 | 62 | 22 | 690 | 948 | 111 | 534 | 122 | 14 |
| September 25, 2000 | 367 | 221 | 58 | 6 | 17 | 13 | 672 | 993 | 92 | 354 | 85 | 6 |
| September 26, 2000 | 343 | 156 | 38 | 12 | 19 | 16 | 578 | 930 | 63 | 417 | 91 | 10 |
| September 27, 2000 | 378 | 222 | 34 | 16 | 20 | 11 | 639 | 944 | 88 | 434 | 196 | 17 |
| September 28, 2000 | 333 | 169 | 20 | 12 | 14 | 25 | 590 | 748 | 77 | 271 | 108 | 9 |
| September 29, 2000 | 535 | 234 | 45 | 16 | 15 | 16 | 523 | 844 | 66 | 354 | 116 | 12 |

FCY : Foreign Currency.

INR : Indian Rupees.

+ : Market Closed.

Note : Data relate to sales and purchases of foreign exchange on account of merchant and inter-bank transactions. Data are provisional.