

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 Cancellation | Spot | Forward | Forward Cancellation | Spot | Swap | Forward | Spot | Swap | Forward | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | |
| Purchases | | | | | | | | | | | | | |
| June 1, 2001 | 241 | 65 | 17 | 8 | 21 | 9 | 596 | 1446 | 49 | 404 | 77 | 16 | |
| June 4, 2001 | 296 | 45 | 8 | 6 | 20 | 7 | 445 | 1465 | 82 | 371 | 118 | 20 | |
| June 5, 2001+ | | | | | | | | | | | | | |
| June 6, 2001 | 390 | 54 | 19 | 14 | 23 | 30 | 458 | 1296 | 53 | 586 | 173 | 6 | |
| June 7, 2001 | 259 | 86 | 23 | 15 | 20 | 12 | 552 | 1013 | 76 | 561 | 108 | 9 | |
| June 8, 2001 | 324 | 55 | 18 | 23 | 19 | 7 | 409 | 1000 | 87 | 555 | 148 | 10 | |
| June 11, 2001 | 300 | 108 | 7 | 13 | 15 | 8 | 575 | 1251 | 139 | 512 | 143 | 13 | |
| June 12, 2001 | 335 | 66 | 3 | 7 | 19 | 13 | 557 | 821 | 52 | 580 | 80 | 3 | |
| June 13, 2001 | 288 | 76 | 8 | 2 | 10 | 8 | 569 | 1171 | 71 | 802 | 106 | 5 | |
| June 14, 2001 | 287 | 89 | 26 | 3 | 15 | 6 | 455 | 1257 | 49 | 481 | 92 | 5 | |
| June 15, 2001 | 299 | 73 | 38 | 9 | 26 | 11 | 488 | 1516 | 35 | 469 | 158 | 3 | |
| June 18, 2001 | 326 | 51 | 93 | 5 | 41 | 19 | 425 | 908 | 24 | 546 | 105 | 3 | |
| June 19, 2001 | 310 | 55 | 14 | 6 | 13 | 14 | 466 | 996 | 64 | 414 | 197 | 12 | |
| June 20, 2001 | 296 | 44 | 18 | 7 | 18 | 8 | 398 | 1420 | 129 | 441 | 98 | 13 | |
| June 21, 2001 | 243 | 56 | 16 | 9 | 23 | 22 | 561 | 1056 | 55 | 448 | 133 | 8 | |
| June 22, 2001 | 278 | 45 | 34 | 9 | 29 | 14 | 535 | 1021 | 71 | 404 | 118 | 10 | |
| June 25, 2001 | 363 | 67 | 32 | 38 | 10 | 7 | 653 | 1211 | 91 | 404 | 180 | 3 | |
| June 26, 2001 | 375 | 91 | 98 | 8 | 23 | 9 | 713 | 1294 | 132 | 501 | 130 | 6 | |
| June 27, 2001 | 406 | 79 | 403 | 10 | 28 | 15 | 489 | 1260 | 81 | 740 | 249 | 12 | |
| June 28, 2001 | 386 | 87 | 113 | 11 | 13 | 32 | 625 | 1836 | 166 | 541 | 121 | 6 | |
| June 29, 2001 | 426 | 175 | 92 | 40 | 25 | 18 | 636 | 1334 | 131 | 494 | 219 | 7 | |
| Sales | | | | | | | | | | | | | |
| June 1, 2001 | 282 | 110 | 9 | 8 | 13 | 6 | 533 | 1525 | 61 | 404 | 72 | 16 | |
| June 4, 2001 | 286 | 117 | 11 | 6 | 16 | 13 | 371 | 935 | 130 | 330 | 115 | 16 | |
| June 5, 2001+ | | | | | | | | | | | | | |
| June 6, 2001 | 381 | 151 | 13 | 14 | 22 | 31 | 409 | 1237 | 61 | 609 | 182 | 5 | |
| June 7, 2001 | 342 | 107 | 9 | 15 | 21 | 14 | 490 | 906 | 79 | 579 | 102 | 6 | |
| June 8, 2001 | 307 | 157 | 25 | 23 | 56 | 7 | 370 | 806 | 53 | 561 | 144 | 10 | |
| June 11, 2001 | 278 | 125 | 26 | 12 | 17 | 49 | 583 | 1226 | 85 | 579 | 144 | 13 | |
| June 12, 2001 | 288 | 148 | 8 | 7 | 18 | 19 | 484 | 877 | 38 | 602 | 80 | 4 | |
| June 13, 2001 | 342 | 123 | 7 | 1 | 10 | 9 | 560 | 1207 | 42 | 837 | 119 | 5 | |
| June 14, 2001 | 275 | 188 | 7 | 3 | 11 | 6 | 412 | 1321 | 38 | 485 | 92 | 4 | |
| June 15, 2001 | 340 | 100 | 33 | 9 | 20 | 14 | 500 | 1514 | 28 | 476 | 147 | 3 | |
| June 18, 2001 | 357 | 141 | 21 | 5 | 45 | 16 | 407 | 804 | 40 | 526 | 107 | 3 | |
| June 19, 2001 | 212 | 116 | 10 | 5 | 12 | 14 | 482 | 1069 | 72 | 433 | 193 | 12 | |
| June 20, 2001 | 218 | 113 | 12 | 7 | 20 | 7 | 475 | 1438 | 102 | 446 | 99 | 12 | |
| June 21, 2001 | 233 | 111 | 4 | 7 | 20 | 17 | 553 | 1004 | 59 | 442 | 127 | 17 | |
| June 22, 2001 | 275 | 64 | 19 | 7 | 23 | 15 | 517 | 1010 | 65 | 419 | 105 | 11 | |
| June 25, 2001 | 387 | 127 | 45 | 38 | 10 | 6 | 619 | 1211 | 84 | 456 | 186 | 3 | |
| June 26, 2001 | 434 | 254 | 26 | 9 | 25 | 8 | 696 | 1275 | 124 | 489 | 127 | 5 | |
| June 27, 2001 | 458 | 502 | 64 | 9 | 54 | 68 | 490 | 1168 | 60 | 795 | 235 | 15 | |
| June 28, 2001 | 354 | 310 | 38 | 11 | 14 | 28 | 672 | 1765 | 147 | 546 | 110 | 6 | |
| June 29, 2001 | 506 | 241 | 32 | 38 | 30 | 121 | 817 | 1539 | 111 | 493 | 214 | 6 | |

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.