

| POSITION         |     |        | MERCHANT  |         |                      |           |         |                      | INTER-BANK |      |         |           |      |         |
|------------------|-----|--------|-----------|---------|----------------------|-----------|---------|----------------------|------------|------|---------|-----------|------|---------|
| Date             |     |        | 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      |
| <b>Purchases</b> |     |        |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 1,  | 2002   | 298       | 113     | 101                  | 41        | 81      | 40                   | 405        | 811  | 68      | 314       | 165  | 1       |
| November         | 4,  | 2002 + |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 5,  | 2002   | 497       | 82      | 14                   | 22        | 79      | 28                   | 616        | 846  | 24      | 407       | 276  | 5       |
| November         | 6,  | 2002   | 281       | 97      | 4                    | 5         | 25      | 20                   | 534        | 903  | 25      | 304       | 138  | 2       |
| November         | 7,  | 2002   | 304       | 180     | 34                   | 18        | 49      | 21                   | 529        | 1815 | 113     | 480       | 171  | 12      |
| November         | 8,  | 2002   | 424       | 127     | 22                   | 34        | 33      | 27                   | 794        | 1221 | 105     | 504       | 226  | -       |
| November         | 11, | 2002   | 290       | 164     | 36                   | 6         | 103     | 26                   | 522        | 448  | 68      | 410       | 100  | 3       |
| November         | 12, | 2002   | 282       | 209     | 8                    | 10        | 36      | 11                   | 555        | 1370 | 64      | 481       | 264  | 12      |
| November         | 13, | 2002   | 320       | 183     | 17                   | 8         | 24      | 7                    | 650        | 1168 | 23      | 420       | 159  | 2       |
| November         | 14, | 2002   | 342       | 175     | 32                   | 13        | 12      | 29                   | 581        | 1131 | 61      | 384       | 174  | -       |
| November         | 15, | 2002   | 331       | 234     | 36                   | 11        | 11      | 26                   | 713        | 1054 | 113     | 262       | 147  | 6       |
| November         | 18, | 2002   | 374       | 293     | 50                   | 10        | 12      | 12                   | 660        | 1095 | 42      | 310       | 159  | 7       |
| November         | 19, | 2002 + |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 20, | 2002   | 475       | 279     | 3                    | 13        | 24      | 13                   | 784        | 1361 | 149     | 361       | 181  | 2       |
| November         | 21, | 2002   | 512       | 148     | 12                   | 18        | 53      | 28                   | 654        | 1048 | 79      | 447       | 87   | 7       |
| November         | 22, | 2002   | 382       | 134     | 50                   | 16        | 31      | 33                   | 680        | 1506 | 104     | 319       | 94   | 1       |
| November         | 25, | 2002   | 387       | 185     | 64                   | 13        | 27      | 16                   | 706        | 1118 | 71      | 373       | 154  | 6       |
| November         | 26, | 2002   | 361       | 295     | 97                   | 26        | 22      | 15                   | 483        | 1477 | 84      | 334       | 292  | 19      |
| November         | 27, | 2002   | 525       | 336     | 217                  | 26        | 34      | 44                   | 872        | 1900 | 110     | 349       | 291  | 6       |
| November         | 28, | 2002   | 348       | 195     | 28                   | 13        | 34      | 19                   | 677        | 1712 | 29      | 271       | 63   | 1       |
| November         | 29, | 2002   | 449       | 451     | 86                   | 6         | 33      | 33                   | 1013       | 1632 | 61      | 299       | 244  | 6       |
| <b>Sales</b>     |     |        |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 1,  | 2002   | 366       | 93      | 49                   | 49        | 115     | 53                   | 484        | 817  | 39      | 307       | 159  | 2       |
| November         | 4,  | 2002 + |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 5,  | 2002   | 352       | 139     | 33                   | 21        | 82      | 28                   | 739        | 853  | 24      | 404       | 240  | 4       |
| November         | 6,  | 2002   | 185       | 119     | 16                   | 5         | 23      | 20                   | 582        | 1089 | 15      | 304       | 132  | 2       |
| November         | 7,  | 2002   | 286       | 123     | 60                   | 18        | 36      | 16                   | 568        | 1360 | 60      | 485       | 157  | 13      |
| November         | 8,  | 2002   | 321       | 113     | 52                   | 22        | 30      | 38                   | 1084       | 1135 | 71      | 503       | 227  | 1       |
| November         | 11, | 2002   | 211       | 112     | 91                   | 6         | 103     | 33                   | 610        | 530  | 55      | 412       | 102  | 4       |
| November         | 12, | 2002   | 451       | 83      | 4                    | 10        | 36      | 13                   | 632        | 1282 | 61      | 478       | 268  | 11      |
| November         | 13, | 2002   | 363       | 134     | 16                   | 8         | 24      | 8                    | 653        | 949  | 29      | 477       | 166  | 2       |
| November         | 14, | 2002   | 303       | 117     | 64                   | 13        | 7       | 35                   | 743        | 960  | 65      | 370       | 166  | 1       |
| November         | 15, | 2002   | 408       | 106     | 25                   | 14        | 11      | 16                   | 799        | 1055 | 77      | 260       | 171  | 4       |
| November         | 18, | 2002   | 355       | 155     | 31                   | 10        | 13      | 12                   | 821        | 1100 | 41      | 333       | 161  | 4       |
| November         | 19, | 2002 + |           |         |                      |           |         |                      |            |      |         |           |      |         |
| November         | 20, | 2002   | 280       | 140     | 30                   | 12        | 24      | 19                   | 1072       | 1423 | 85      | 361       | 168  | 1       |
| November         | 21, | 2002   | 316       | 264     | 90                   | 13        | 50      | 28                   | 651        | 1165 | 74      | 456       | 88   | 9       |
| November         | 22, | 2002   | 421       | 154     | 36                   | 16        | 31      | 36                   | 622        | 1498 | 85      | 325       | 89   | 1       |
| November         | 25, | 2002   | 482       | 155     | 30                   | 13        | 28      | 18                   | 748        | 1057 | 86      | 376       | 158  | 6       |
| November         | 26, | 2002   | 415       | 234     | 74                   | 26        | 30      | 11                   | 466        | 1381 | 125     | 338       | 236  | 17      |
| November         | 27, | 2002   | 518       | 238     | 228                  | 30        | 27      | 40                   | 1021       | 1619 | 152     | 351       | 292  | 6       |
| November         | 28, | 2002   | 281       | 81      | 31                   | 14        | 32      | 29                   | 827        | 1581 | 112     | 309       | 71   | -       |
| November         | 29, | 2002   | 613       | 144     | 129                  | 5         | 26      | 31                   | 1157       | 1755 | 109     | 325       | 249  | 5       |

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.