

No. 47: 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
Purchases												
Sep. 1, 2011 +												
Sep. 2, 2011	4,485	1,432	1,028	430	974	734	5,751	5,849	531	3,047	1,964	230
Sep. 5, 2011	2,027	1,003	906	90	510	551	5,586	3,466	495	3,138	826	105
Sep. 6, 2011	2,608	1,738	908	213	853	747	9,055	7,503	598	5,238	1,975	173
Sep. 7, 2011	2,964	1,341	774	147	695	503	8,601	5,912	623	3,587	1,685	66
Sep. 8, 2011	2,203	1,649	953	180	471	469	6,615	6,066	963	2,807	1,459	188
Sep. 9, 2011	2,341	2,266	873	142	562	526	7,102	6,157	696	3,568	989	64
Sep. 12, 2011	2,687	2,391	1,005	153	1,041	524	9,929	9,242	560	4,552	1,852	69
Sep. 13, 2011	2,603	2,471	1,145	68	801	521	8,789	8,251	391	3,827	1,170	126
Sep. 14, 2011	2,056	2,108	1,067	173	552	456	8,465	5,979	689	3,724	1,714	143
Sep. 15, 2011	2,740	1,849	1,139	205	533	435	7,739	5,711	799	3,526	1,557	196
Sep. 16, 2011	2,230	1,535	744	90	239	279	7,236	5,904	671	3,156	1,863	78
Sep. 19, 2011	2,772	2,064	944	167	254	410	8,091	7,883	654	3,140	1,800	115
Sep. 20, 2011	2,310	1,790	846	124	651	307	8,999	8,794	810	3,518	1,324	103
Sep. 21, 2011	3,491	1,812	1,007	312	483	262	9,589	8,192	1,119	3,108	1,363	75
Sep. 22, 2011	2,227	3,713	2,065	128	425	380	10,240	8,547	1,029	3,604	1,501	216
Sep. 23, 2011	2,159	2,743	1,434	81	641	581	9,732	7,273	927	2,905	1,474	160
Sep. 26, 2011	2,892	2,729	1,669	257	752	624	9,485	7,156	848	4,065	2,022	371
Sep. 27, 2011	3,323	3,223	2,697	223	549	621	9,868	7,889	955	3,513	2,472	335
Sep. 28, 2011	3,626	2,782	1,930	229	361	342	8,872	8,275	1,237	3,798	2,303	149
Sep. 29, 2011	3,743	2,472	1,826	218	566	534	8,173	8,722	1,806	5,165	2,788	491
Sep. 30, 2011 +												
Sales												
Sep. 1, 2011 +												
Sep. 2, 2011	3,635	1,908	1,056	427	1,265	815	6,108	7,149	718	3,028	1,995	229
Sep. 5, 2011	1,580	1,896	610	87	657	500	5,415	4,052	508	2,825	778	230
Sep. 6, 2011	3,405	1,838	736	212	1,083	693	8,829	8,450	964	4,863	2,023	169
Sep. 7, 2011	2,625	2,080	656	146	934	588	8,354	6,520	827	3,236	1,838	44
Sep. 8, 2011	2,231	1,607	717	140	491	373	6,651	6,793	979	2,825	1,554	194
Sep. 9, 2011	2,864	1,819	576	138	612	498	7,602	6,606	856	3,512	1,045	64
Sep. 12, 2011	2,398	3,143	737	154	1,213	541	9,831	10,089	757	4,304	1,956	68
Sep. 13, 2011	2,695	2,881	658	71	822	603	8,295	9,601	734	3,824	1,217	148
Sep. 14, 2011	2,285	2,474	569	174	573	416	7,940	7,338	813	3,677	1,781	142
Sep. 15, 2011	2,433	2,397	589	201	519	454	7,480	7,101	1,033	3,567	1,637	211
Sep. 16, 2011	2,014	2,371	598	90	280	305	7,122	6,670	766	3,127	1,964	80
Sep. 19, 2011	2,413	2,894	570	168	407	455	7,964	8,279	911	3,014	1,937	60
Sep. 20, 2011	2,419	2,769	525	125	615	415	8,484	10,892	1,533	3,554	1,525	108
Sep. 21, 2011	2,067	3,616	683	329	546	369	9,641	9,227	1,545	3,086	1,549	55
Sep. 22, 2011	2,280	5,203	943	129	616	369	9,379	9,284	1,777	3,399	1,665	214
Sep. 23, 2011	2,614	2,713	1,224	90	753	526	9,390	8,432	1,237	2,813	1,251	527
Sep. 26, 2011	3,236	2,864	1,791	261	787	619	9,549	8,353	1,005	3,921	2,443	175
Sep. 27, 2011	3,058	2,938	2,737	218	615	561	9,246	8,109	1,402	3,488	2,764	288
Sep. 28, 2011	2,956	2,868	1,871	236	395	328	8,743	7,276	1,502	3,783	2,572	142
Sep. 29, 2011	3,952	2,050	1,706	201	641	577	7,836	10,334	2,082	5,245	3,216	422
Sep. 30, 2011 +												

+ : Market Closed.

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