

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												
Oct. 3, 2011	4,109	1,564	1,078	204	474	512	10,382	6,595	718	3,637	1,864	91
Oct. 4, 2011	2,914	1,187	830	168	279	297	6,889	6,757	1,102	3,581	1,805	117
Oct. 5, 2011	2,089	1,123	618	334	370	301	5,442	5,626	1,576	3,418	1,661	128
Oct. 6, 2011 +												
Oct. 7, 2011	3,566	1,683	692	344	336	308	7,175	6,066	620	3,361	1,807	183
Oct. 10, 2011	1,640	1,219	407	119	328	297	5,228	3,649	451	2,947	638	51
Oct. 11, 2011	2,299	1,515	749	322	187	192	7,439	6,065	415	3,560	1,824	168
Oct. 12, 2011	2,858	1,567	840	168	342	266	6,400	6,782	651	3,807	1,391	95
Oct. 13, 2011	2,329	1,389	780	158	340	272	6,208	5,101	776	2,927	1,709	96
Oct. 14, 2011	2,431	1,252	660	114	311	316	6,210	6,468	675	3,633	1,296	121
Oct. 17, 2011	2,067	1,659	1,036	141	254	309	7,068	6,737	503	3,433	2,242	53
Oct. 18, 2011	2,585	1,349	840	364	373	332	6,659	7,430	540	3,830	2,295	99
Oct. 19, 2011	2,095	994	829	172	335	238	6,228	6,899	798	3,877	2,333	61
Oct. 20, 2011	2,272	2,214	1,785	212	648	612	8,197	7,583	657	3,755	1,566	230
Oct. 21, 2011	2,778	2,491	815	452	360	486	8,661	6,223	965	3,500	1,189	237
Oct. 24, 2011	2,326	1,488	1,112	236	212	268	7,118	7,707	1,350	2,847	1,262	60
Oct. 25, 2011	3,293	1,809	1,689	136	216	248	6,917	8,202	1,340	2,343	1,623	214
Oct. 26, 2011 +												
Oct. 27, 2011 +												
Oct. 28, 2011	3,980	1,533	889	491	421	337	6,831	5,882	554	3,383	3,219	258
Oct. 31, 2011	3,378	2,161	1,796	488	819	523	7,149	6,891	823	3,824	3,518	364
Sales												
Oct. 3, 2011	3,966	1,852	927	193	470	636	10,107	7,660	1,153	3,602	1,989	97
Oct. 4, 2011	3,068	1,653	691	153	312	290	6,531	7,925	1,360	3,636	1,992	128
Oct. 5, 2011	2,636	1,294	504	335	304	346	5,320	6,377	1,386	3,418	1,778	127
Oct. 6, 2011 +												
Oct. 7, 2011	3,486	1,757	576	349	353	251	7,099	6,408	584	3,455	2,123	121
Oct. 10, 2011	1,637	1,689	385	110	318	280	5,148	3,756	481	2,944	653	63
Oct. 11, 2011	2,672	1,448	528	321	201	159	7,263	6,257	405	3,452	1,890	171
Oct. 12, 2011	3,025	1,551	469	167	307	272	6,293	7,730	749	3,861	1,515	65
Oct. 13, 2011	2,577	1,544	429	160	389	194	6,290	5,380	776	2,926	1,745	87
Oct. 14, 2011	2,500	1,693	577	114	316	289	6,025	7,150	903	3,659	1,272	128
Oct. 17, 2011	2,215	1,796	655	145	269	245	6,960	6,614	449	3,468	2,255	61
Oct. 18, 2011	2,705	1,244	535	354	362	309	6,704	7,813	727	3,776	2,339	95
Oct. 19, 2011	1,872	1,345	691	175	297	220	6,229	7,436	974	3,881	2,374	84
Oct. 20, 2011	2,468	2,631	1,352	205	641	578	7,935	8,516	768	3,735	1,514	246
Oct. 21, 2011	2,670	2,852	1,142	465	358	499	8,184	7,690	1,264	3,557	1,339	220
Oct. 24, 2011	3,059	1,873	656	233	346	230	6,602	7,903	1,401	2,911	1,351	64
Oct. 25, 2011	2,751	1,927	1,297	140	248	190	6,728	7,007	1,501	2,305	1,786	229
Oct. 26, 2011 +												
Oct. 27, 2011 +												
Oct. 28, 2011	3,383	2,453	1,003	495	472	297	6,451	6,610	603	3,569	3,241	227
Oct. 31, 2011	2,871	2,092	2,172	491	826	501	7,021	8,938	777	3,769	3,683	317

+ : Market Closed.

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