

CURRENT STATISTICS

Trade and Balance of Payments

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												
Dec. 1, 2011	2,461	2,027	1,190	232	290	158	8,707	9,352	753	2,235	2,272	103
Dec. 2, 2011	2,596	1,589	888	142	110	183	7,068	6,547	1,232	1,659	1,194	78
Dec. 5, 2011	2,782	1,052	827	172	178	131	7,273	7,212	854	1,863	2,098	84
Dec. 6, 2011 +												
Dec. 7, 2011	3,927	1,520	1,063	365	210	204	7,951	7,245	543	2,512	2,213	81
Dec. 8, 2011	2,251	1,470	940	211	238	258	8,261	6,906	486	2,554	1,337	103
Dec. 9, 2011	2,569	1,803	1,027	194	509	476	8,755	7,034	624	2,866	1,384	58
Dec. 12, 2011	2,372	1,701	994	286	297	294	8,135	6,829	580	2,762	1,563	137
Dec. 13, 2011	2,698	1,603	1,143	286	143	285	8,068	6,007	762	2,447	2,690	109
Dec. 14, 2011	2,781	1,468	775	408	206	169	9,548	6,204	805	2,880	1,318	47
Dec. 15, 2011	2,857	1,801	1,036	322	293	213	9,806	7,634	914	2,847	2,920	165
Dec. 16, 2011	2,823	735	449	138	121	133	6,366	5,677	516	1,628	1,429	180
Dec. 19, 2011	2,683	581	516	275	195	209	5,081	5,311	665	1,829	2,506	71
Dec. 20, 2011	2,328	538	441	141	251	173	4,592	5,385	893	2,001	1,991	57
Dec. 21, 2011	2,548	950	574	347	166	118	5,498	7,166	781	2,454	1,715	103
Dec. 22, 2011	2,159	1,040	239	171	281	227	5,098	6,153	1,050	2,017	1,068	225
Dec. 23, 2011	2,624	854	660	112	146	121	4,781	4,240	506	1,439	1,967	261
Dec. 26, 2011	1,280	535	566	85	50	48	2,901	2,064	158	787	432	48
Dec. 27, 2011	1,809	950	718	155	88	76	5,394	4,977	727	1,027	1,126	213
Dec. 28, 2011	3,695	1,529	1,286	531	216	246	7,468	5,194	437	2,002	2,272	149
Dec. 29, 2011	2,603	940	775	344	267	340	5,858	5,465	804	2,203	2,157	222
Dec. 30, 2011	3,217	2,208	1,108	127	204	301	7,519	5,450	1,251	1,588	1,536	241
Sales												
Dec. 1, 2011	2,864	3,052	817	230	279	208	7,581	10,699	1,240	2,238	2,245	97
Dec. 2, 2011	2,318	1,805	654	137	323	101	6,367	7,557	1,575	1,598	1,270	71
Dec. 5, 2011	2,492	1,647	673	164	123	219	6,806	7,956	1,360	1,865	2,206	73
Dec. 6, 2011 +												
Dec. 7, 2011	2,758	2,764	704	368	213	196	7,745	8,272	912	2,449	2,129	81
Dec. 8, 2011	2,324	2,326	770	236	235	255	7,262	7,931	809	2,527	1,335	98
Dec. 9, 2011	2,845	2,060	1,112	162	513	482	8,164	7,959	854	2,889	1,533	43
Dec. 12, 2011	2,616	2,119	649	285	287	314	7,447	7,331	1,046	2,635	1,576	62
Dec. 13, 2011	2,280	2,523	648	287	256	177	7,683	6,526	1,057	2,446	2,667	109
Dec. 14, 2011	2,211	2,173	822	369	202	183	8,593	7,081	1,144	2,812	1,290	50
Dec. 15, 2011	2,491	3,265	706	271	450	189	8,828	8,252	1,255	2,954	2,891	167
Dec. 16, 2011	2,647	1,655	395	141	204	120	5,584	6,022	774	1,677	1,423	178
Dec. 19, 2011	2,527	1,160	507	289	245	211	4,744	5,365	494	1,829	2,482	55
Dec. 20, 2011	2,538	1,120	309	114	225	191	4,066	4,880	747	2,013	2,024	58
Dec. 21, 2011	2,830	1,262	580	349	176	134	5,078	7,552	1,034	2,433	1,826	72
Dec. 22, 2011	2,719	1,113	500	224	307	236	4,390	7,776	1,355	1,818	1,154	231
Dec. 23, 2011	2,942	1,025	555	110	199	122	4,424	4,729	608	1,448	1,925	261
Dec. 26, 2011	825	1,356	535	81	126	51	2,626	1,968	160	857	413	50
Dec. 27, 2011	2,615	1,091	567	152	86	74	4,563	5,903	925	955	1,287	205
Dec. 28, 2011	3,081	1,958	1,536	543	235	236	6,161	5,470	1,095	1,831	2,439	257
Dec. 29, 2011	2,481	1,445	751	332	483	298	5,111	7,063	1,014	2,156	2,276	226
Dec. 30, 2011	3,501	1,767	1,885	125	360	290	6,626	6,328	999	1,530	1,544	276

+ : Market Closed.

INR: Indian Rupees.

FCY: Foreign Currency.

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