

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												
June 1, 2011	3,863	1,786	605	379	324	283	8,170	10,799	1,235	3,139	1,995	145
June 2, 2011	2,746	773	471	199	440	288	6,447	10,936	1,474	4,458	2,743	241
June 3, 2011	2,693	1,487	572	179	160	267	7,595	7,019	1,620	3,906	1,634	303
June 6, 2011	2,920	1,570	777	129	358	309	7,562	8,854	1,277	3,041	1,782	223
June 7, 2011	1,859	1,273	531	170	463	428	6,750	7,688	1,126	3,077	1,647	189
June 8, 2011	1,920	2,245	592	97	375	389	6,907	9,519	1,293	2,229	1,458	185
June 9, 2011	2,496	1,641	688	188	394	406	6,135	12,046	1,299	2,675	1,622	344
June 10, 2011	2,206	1,051	491	129	468	476	6,606	9,075	1,663	3,214	2,154	388
June 13, 2011	2,276	1,403	708	407	300	336	7,296	7,550	1,523	2,675	1,673	144
June 14, 2011	2,686	1,227	597	143	430	369	6,383	8,329	1,272	3,010	1,766	270
June 15, 2011	2,286	1,125	853	186	681	660	6,477	7,408	1,348	4,065	2,114	266
June 16, 2011	2,153	1,946	882	218	1,158	985	7,924	11,568	1,589	5,853	2,021	310
June 17, 2011	2,169	1,685	708	249	474	570	9,294	10,812	1,151	3,510	2,682	264
June 20, 2011	2,494	1,605	768	544	554	546	8,630	9,379	1,614	3,323	2,199	269
June 21, 2011	1,966	1,116	515	158	450	423	5,857	7,447	1,187	2,849	2,677	192
June 22, 2011	2,125	1,864	436	193	309	469	5,895	7,127	1,678	3,184	4,282	172
June 23, 2011	2,064	1,120	784	192	498	544	6,561	7,433	1,579	3,709	1,943	354
June 24, 2011	2,763	2,349	716	182	500	500	7,515	8,070	1,277	3,553	2,459	212
June 27, 2011	2,547	2,625	1,453	728	547	654	6,853	7,328	1,808	4,209	4,514	301
June 28, 2011	3,548	2,669	2,709	235	680	582	9,361	9,681	1,555	4,941	2,970	403
June 29, 2011	2,858	1,758	974	588	593	459	5,442	7,759	2,328	3,982	3,231	474
June 30, 2011	3,482	2,994	1,965	216	623	698	10,724	9,750	2,371	4,594	3,366	612
Sales												
June 1, 2011	3,016	2,405	1,012	380	312	294	8,667	10,429	1,806	3,148	2,159	123
June 2, 2011	2,040	1,325	614	182	421	306	6,536	10,700	1,479	4,435	2,882	174
June 3, 2011	3,159	1,192	582	177	220	226	7,377	6,749	1,649	3,831	1,948	296
June 6, 2011	3,103	1,362	614	143	379	242	7,542	8,469	1,295	3,002	1,944	192
June 7, 2011	1,984	1,606	773	164	448	413	6,967	7,501	1,086	3,062	1,763	140
June 8, 2011	2,251	1,651	1,145	90	373	395	6,878	9,018	1,427	2,195	1,480	164
June 9, 2011	1,966	1,973	903	172	397	472	6,781	11,634	1,450	2,669	1,777	357
June 10, 2011	2,116	1,301	500	126	480	489	6,930	8,302	1,654	3,178	2,293	368
June 13, 2011	3,015	1,360	354	396	329	320	7,250	7,283	1,818	2,638	1,808	135
June 14, 2011	2,256	1,307	573	153	437	366	6,848	8,089	1,842	2,953	1,901	237
June 15, 2011	2,124	1,464	856	201	727	646	6,662	7,358	1,410	4,004	2,259	275
June 16, 2011	2,262	2,005	737	171	1,186	1,017	7,881	11,853	1,669	5,895	2,431	321
June 17, 2011	3,175	1,276	846	189	505	611	8,943	10,013	1,077	3,526	2,559	265
June 20, 2011	2,615	1,481	709	330	544	528	8,429	9,033	1,743	3,369	2,345	147
June 21, 2011	2,013	1,040	622	140	434	349	5,774	6,774	1,452	2,802	2,826	167
June 22, 2011	2,191	1,567	1,069	197	286	513	5,960	7,732	1,830	3,075	4,278	183
June 23, 2011	2,110	1,672	591	194	470	600	6,767	7,661	2,010	3,683	2,078	375
June 24, 2011	2,972	1,670	1,007	182	507	543	7,483	8,421	1,580	3,507	2,470	213
June 27, 2011	2,704	2,524	1,528	729	573	732	6,738	6,516	2,079	4,266	4,547	273
June 28, 2011	2,988	2,537	2,240	234	680	602	9,289	10,333	1,346	4,801	2,840	537
June 29, 2011	2,307	1,787	1,079	650	544	460	6,059	7,772	2,536	3,805	3,562	432
June 30, 2011	3,352	3,186	2,254	210	577	677	10,035	9,924	2,893	4,619	3,399	558

INR : Indian Rupee FCY : Foreign Currency

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