

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. 1, 2012	2,304	1,762	454	835	339	148	6,139	6,678	875	3,472	2,048	122
Oct. 2, 2012 +												
Oct. 3, 2012	3,180	2,317	281	848	541	326	7,425	7,824	999	4,829	1,502	83
Oct. 4, 2012	2,454	2,075	386	650	259	75	7,585	6,620	1,079	4,113	1,731	306
Oct. 5, 2012	3,288	1,955	443	308	287	116	8,016	6,415	577	3,244	1,049	305
Oct. 8, 2012	1,716	1,801	254	451	352	146	6,453	3,337	663	3,943	1,176	70
Oct. 9, 2012	2,415	1,991	368	437	274	54	7,601	6,815	581	3,931	1,390	86
Oct. 10, 2012	2,344	2,207	749	541	336	90	7,463	6,149	565	4,168	1,080	130
Oct. 11, 2012	2,255	1,852	592	320	274	52	6,576	6,899	279	4,287	1,119	89
Oct. 12, 2012	2,200	1,409	524	282	485	296	6,150	5,385	315	4,526	740	66
Oct. 15, 2012	1,930	1,772	435	637	346	97	5,843	5,689	471	4,309	1,504	81
Oct. 16, 2012	2,631	1,773	490	376	324	129	6,922	6,517	445	4,296	1,131	66
Oct. 17, 2012	2,478	1,174	234	402	333	135	6,159	5,869	436	4,317	1,582	64
Oct. 18, 2012	2,131	1,967	543	493	460	48	6,475	5,798	415	4,237	1,445	89
Oct. 19, 2012	2,751	2,339	551	452	380	106	8,097	6,697	732	3,477	1,644	128
Oct. 22, 2012	3,414	1,918	728	1,088	736	80	7,628	7,432	620	2,823	1,436	49
Oct. 23, 2012	3,162	1,776	1,058	920	1,323	670	5,409	6,623	1,196	3,033	1,862	157
Oct. 24, 2012 +												
Oct. 25, 2012	4,159	1,738	566	1,123	842	175	6,485	6,206	1,034	4,319	1,659	210
Oct. 26, 2012 +												
Oct. 29, 2012	5,022	2,613	1,470	983	879	198	8,582	6,743	1,038	3,865	1,855	752
Oct. 30, 2012	3,277	3,014	735	1,053	988	443	6,732	7,380	760	3,049	2,318	55
Oct. 31, 2012	3,091	3,161	958	998	866	199	8,430	7,584	618	3,528	1,604	130
Sales												
Oct. 1, 2012	2,251	1,258	613	643	177	146	5,877	6,589	1,303	3,495	1,929	125
Oct. 2, 2012 +												
Oct. 3, 2012	3,009	1,634	1,243	663	373	327	7,522	7,896	1,011	4,873	1,402	97
Oct. 4, 2012	2,518	1,481	1,219	460	70	76	7,546	7,134	1,332	4,121	1,685	318
Oct. 5, 2012	2,929	1,335	1,301	126	105	121	7,778	6,303	577	3,233	1,068	314
Oct. 8, 2012	1,286	1,498	551	258	148	136	6,317	3,427	638	3,959	1,128	68
Oct. 9, 2012	2,632	734	957	253	92	50	7,455	6,557	748	3,949	1,599	86
Oct. 10, 2012	2,174	1,235	1,189	354	183	83	7,346	6,821	734	4,208	1,176	136
Oct. 11, 2012	2,502	1,140	796	132	90	63	6,596	7,042	326	4,273	1,072	96
Oct. 12, 2012	2,427	881	866	96	301	305	5,980	5,317	390	4,523	800	65
Oct. 15, 2012	1,843	1,195	642	452	180	102	5,806	5,701	485	4,284	1,512	86
Oct. 16, 2012	2,076	1,220	1,221	186	149	154	6,769	6,437	501	4,296	1,264	51
Oct. 17, 2012	1,973	848	762	215	147	128	5,993	5,800	560	4,371	1,528	71
Oct. 18, 2012	1,966	1,065	693	210	189	46	6,525	5,831	554	4,108	1,288	97
Oct. 19, 2012	2,450	1,483	1,121	176	107	100	7,835	6,603	820	3,401	1,666	152
Oct. 22, 2012	3,163	1,309	714	418	83	85	7,379	7,875	840	2,824	1,497	59
Oct. 23, 2012	2,203	1,939	949	256	661	642	4,952	7,319	1,268	3,020	1,873	161
Oct. 24, 2012 +												
Oct. 25, 2012	2,848	1,409	1,076	448	215	174	6,116	6,502	1,130	4,344	1,626	209
Oct. 26, 2012 +												
Oct. 29, 2012	3,271	2,892	1,566	314	232	192	8,676	6,961	1,289	3,804	1,890	826
Oct. 30, 2012	2,503	1,710	1,333	391	333	426	6,638	8,257	1,243	3,066	2,190	65
Oct. 31, 2012	2,632	1,411	1,689	335	203	197	8,324	8,127	936	3,543	1,544	140

INR : Indian Rupee

FCY : Foreign Currency

+ : Market closed.

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