

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	13
Purchases												
Jan. 1, 2010	495	160	116	41	4	4	913	699	30	133	260	—
Jan. 4, 2010	1,694	1,573	442	129	361	361	7,062	6,437	447	3,002	1,853	120
Jan. 5, 2010	1,825	1,055	405	149	538	417	5,988	4,640	209	3,327	1,447	219
Jan. 6, 2010	1,579	1,476	498	183	419	439	7,498	6,086	669	3,074	1,168	157
Jan. 7, 2010	1,791	1,393	873	158	579	564	6,975	7,121	874	2,821	1,207	997
Jan. 8, 2010	1,896	1,058	369	62	465	419	5,769	4,426	356	3,309	1,258	289
Jan. 11, 2010	2,125	1,263	858	183	907	922	6,812	4,315	364	3,685	1,357	86
Jan. 12, 2010	1,875	1,270	395	129	471	363	6,717	4,890	418	3,910	1,479	86
Jan. 13, 2010	2,005	1,015	557	115	745	692	6,011	5,905	440	3,721	1,283	84
Jan. 14, 2010	1,501	929	244	128	368	405	5,265	4,796	583	2,627	1,072	130
Jan. 15, 2010	1,868	1,286	866	124	519	522	5,973	4,736	356	3,127	1,095	63
Jan. 18, 2010	1,418	846	271	106	446	435	4,725	1,832	148	3,034	366	57
Jan. 19, 2010	1,596	1,173	495	120	485	436	6,449	4,919	524	4,157	1,380	109
Jan. 20, 2010	1,704	1,311	698	146	1,066	1,091	6,017	4,713	635	5,489	1,378	150
Jan. 21, 2010	1,928	1,019	666	162	779	720	6,626	3,887	291	4,215	1,246	123
Jan. 22, 2010	2,022	1,549	670	166	926	735	6,886	4,778	709	4,362	1,089	180
Jan. 25, 2010	1,923	1,028	1,292	169	611	583	5,218	3,896	338	2,955	1,347	294
Jan. 26, 2010 +	—	—	—	—	—	—	—	—	—	—	—	—
Jan. 27, 2010	3,918	1,899	1,783	453	854	883	8,038	6,298	581	4,079	1,898	263
Jan. 28, 2010	2,739	1,229	1,021	293	780	716	7,684	6,006	429	4,363	2,089	395
Jan. 29, 2010	2,801	1,724	1,911	194	716	687	6,887	5,491	458	3,538	1,248	167
Sales												
Jan. 1, 2010	396	112	30	29	9	3	856	478	16	125	260	—
Jan. 4, 2010	2,070	1,456	774	121	401	440	6,675	6,147	478	2,910	1,787	232
Jan. 5, 2010	1,480	1,117	654	140	532	487	5,930	3,938	295	3,323	1,706	201
Jan. 6, 2010	1,586	1,809	848	182	451	468	7,149	6,090	755	3,060	1,384	149
Jan. 7, 2010	1,604	1,699	1,092	195	578	618	6,670	6,468	908	2,803	1,329	993
Jan. 8, 2010	2,005	1,253	397	52	555	448	5,668	4,060	378	3,304	1,253	296
Jan. 11, 2010	2,277	1,785	715	168	902	947	6,667	4,016	382	3,661	1,351	103
Jan. 12, 2010	2,120	1,194	499	125	529	374	6,410	4,935	362	3,924	1,602	95
Jan. 13, 2010	2,107	1,309	493	99	774	717	5,844	5,868	631	3,724	1,486	82
Jan. 14, 2010	1,373	849	245	124	366	412	5,201	4,474	563	2,623	1,104	131
Jan. 15, 2010	2,159	1,135	854	96	650	704	5,574	3,882	368	3,137	1,277	67
Jan. 18, 2010	953	905	461	100	488	437	4,628	1,454	279	3,063	411	52
Jan. 19, 2010	2,321	980	509	116	559	359	6,323	5,132	555	4,168	1,652	82
Jan. 20, 2010	1,407	1,355	695	150	1,137	1,137	5,952	5,012	1,062	5,515	1,554	126
Jan. 21, 2010	1,707	1,165	389	130	804	859	6,779	3,868	683	4,225	1,285	115
Jan. 22, 2010	2,046	1,494	897	179	879	794	6,802	4,861	1,157	4,374	1,311	188
Jan. 25, 2010	2,307	2,043	585	169	576	741	5,158	4,276	422	2,948	1,783	299
Jan. 26, 2010 +	—	—	—	—	—	—	—	—	—	—	—	—
Jan. 27, 2010	3,572	1,942	1,367	451	961	862	7,838	6,694	925	4,056	2,103	275
Jan. 28, 2010	3,132	1,753	678	341	934	659	7,512	5,934	467	4,353	2,473	403
Jan. 29, 2010	2,944	2,475	1,294	193	822	758	6,663	5,868	838	3,529	1,465	170

INR : Indian Rupees. 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.