

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												
Nov. 2, 2009	19	5	1	5	—	—	15	—	—	104	17	6
Nov. 3, 2009	2,601	1,141	911	299	1,344	1,105	4,838	3,711	262	3,887	1,361	668
Nov. 4, 2009	1,522	807	695	348	641	700	5,233	4,469	495	3,778	1,570	79
Nov. 5, 2009	1,504	820	835	249	477	554	5,596	4,353	584	3,086	1,464	122
Nov. 6, 2009	1,975	1,263	470	159	602	537	5,068	3,821	310	2,842	932	51
Nov. 9, 2009	1,547	1,492	612	341	853	790	5,009	4,399	551	3,391	1,237	353
Nov. 10, 2009	2,250	810	489	230	392	413	5,191	4,959	595	2,826	756	92
Nov. 11, 2009	1,299	835	343	189	554	482	3,813	1,193	334	3,092	371	36
Nov. 12, 2009	1,675	1,626	840	129	513	408	6,056	3,040	460	3,372	1,299	117
Nov. 13, 2009	1,888	801	679	99	604	560	5,988	2,561	485	2,581	1,006	160
Nov. 16, 2009	1,559	1,142	642	151	470	329	4,571	3,261	309	2,821	1,336	163
Nov. 17, 2009	1,710	748	531	155	686	581	4,296	3,590	340	5,162	889	132
Nov. 18, 2009	1,553	673	554	163	602	553	5,057	3,886	547	3,427	1,108	230
Nov. 19, 2009	1,498	935	384	127	726	597	5,772	3,508	339	3,244	941	789
Nov. 20, 2009	1,714	691	1,281	78	413	328	5,877	3,435	357	3,055	1,101	144
Nov. 23, 2009	1,451	873	490	193	781	779	4,652	3,888	582	3,262	1,431	275
Nov. 24, 2009	1,543	710	449	143	410	731	4,492	3,184	424	3,512	1,143	284
Nov. 25, 2009	1,889	850	1,255	197	1,060	844	4,608	3,714	276	4,495	2,020	511
Nov. 26, 2009	3,911	1,464	1,373	223	950	747	6,004	2,920	643	4,250	959	213
Nov. 27, 2009	1,876	2,040	934	265	1,163	1,061	7,525	4,241	491	4,657	1,856	207
Nov. 30, 2009	2,128	1,424	1,300	225	851	973	5,265	4,496	390	3,885	1,965	334
Sales												
Nov. 2, 2009	18	4	1	—	—	—	21	—	—	101	16	6
Nov. 3, 2009	2,277	1,587	676	295	1,690	1,096	4,739	3,559	228	3,894	1,446	637
Nov. 4, 2009	1,502	1,514	548	342	595	788	5,185	4,234	444	3,765	1,633	73
Nov. 5, 2009	1,639	1,212	675	240	494	516	5,374	4,127	746	3,069	1,520	114
Nov. 6, 2009	2,166	1,716	507	154	632	537	4,815	4,178	435	2,842	933	44
Nov. 9, 2009	1,692	1,541	873	346	838	782	4,996	3,989	575	3,382	1,306	345
Nov. 10, 2009	1,892	1,418	558	225	409	410	5,135	3,178	571	2,845	880	83
Nov. 11, 2009	881	1,186	681	180	579	468	3,758	1,243	318	3,111	333	35
Nov. 12, 2009	2,063	1,748	837	140	685	452	5,907	3,290	528	3,371	1,406	114
Nov. 13, 2009	1,556	1,318	646	103	624	583	6,039	2,968	712	2,580	1,006	156
Nov. 16, 2009	1,748	1,140	571	144	480	335	4,508	3,424	179	2,805	1,485	163
Nov. 17, 2009	1,442	1,179	440	152	678	585	4,183	3,525	216	3,944	1,032	130
Nov. 18, 2009	1,251	1,213	562	158	666	557	5,081	4,056	362	3,444	1,141	324
Nov. 19, 2009	1,184	926	441	123	766	658	4,696	3,759	389	3,229	963	786
Nov. 20, 2009	1,694	1,717	409	75	504	352	5,671	3,798	676	3,038	1,243	144
Nov. 23, 2009	1,530	1,306	296	193	827	742	4,489	4,329	640	3,269	1,585	277
Nov. 24, 2009	1,495	782	407	139	898	390	4,557	3,595	387	3,499	1,300	283
Nov. 25, 2009	2,062	2,021	625	204	1,162	845	4,462	3,715	334	4,472	2,003	528
Nov. 26, 2009	1,918	1,574	1,151	218	1,096	789	5,833	3,061	851	4,249	927	209
Nov. 27, 2009	2,357	1,323	1,099	301	1,165	1,170	7,557	4,890	757	4,631	1,966	200
Nov. 30, 2009	2,150	1,870	1,161	227	847	987	5,187	5,016	335	3,906	2,221	330

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.