

No. 49: 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												
June 1, 2009	1,966	996	473	226	626	558	5,805	6,821	442	2,776	1,518	57
June 2, 2009	1,776	471	360	220	822	728	4,197	5,106	588	3,672	2,464	66
June 3, 2009	2,026	882	608	174	922	778	5,430	6,040	779	3,826	1,823	43
June 4, 2009	1,628	865	434	146	500	526	4,520	5,896	829	3,746	1,467	132
June 5, 2009	1,966	326	264	225	1,048	818	3,172	4,409	984	3,313	1,431	101
June 8, 2009	1,930	1,202	431	333	860	874	4,843	4,672	435	3,442	1,723	83
June 9, 2009	1,818	718	389	170	748	721	4,593	4,520	494	3,827	1,875	52
June 10, 2009	1,737	689	220	237	1,015	935	4,339	4,445	581	4,688	1,292	96
June 11, 2009	1,688	702	294	326	944	982	5,601	3,653	594	3,579	1,774	72
June 12, 2009	1,627	544	243	356	842	746	3,758	3,900	703	3,365	1,684	166
June 15, 2009	1,650	1,354	682	368	831	665	5,068	5,479	426	3,101	1,491	249
June 16, 2009	1,628	831	297	336	967	965	4,589	5,523	672	3,783	1,622	60
June 17, 2009	1,798	914	427	513	1,009	647	4,199	5,187	597	3,446	1,408	141
June 18, 2009	1,574	898	434	298	937	883	4,084	5,193	994	4,354	2,006	149
June 19, 2009	1,361	603	659	328	749	595	3,822	4,362	979	2,846	2,364	71
June 22, 2009	1,554	921	641	355	546	464	4,368	4,134	168	3,547	1,869	102
June 23, 2009	1,442	1,285	729	655	809	793	4,437	4,266	403	4,469	2,517	155
June 24, 2009	1,528	1,136	648	653	901	768	3,969	4,336	465	3,781	2,012	91
June 25, 2009	1,725	605	452	123	662	639	4,410	4,300	737	3,731	1,991	109
June 26, 2009	2,703	1,937	2,482	486	983	882	5,354	5,794	795	4,495	2,558	339
June 29, 2009	1,959	974	1,961	219	759	690	4,186	4,691	1,843	3,102	2,440	122
June 30, 2009	2,227	1,826	1,505	357	612	870	5,378	5,177	331	4,026	4,640	90
Sales												
June 1, 2009	2,194	696	473	218	631	574	6,010	6,743	445	2,759	1,644	57
June 2, 2009	1,429	588	391	211	825	700	4,054	5,126	675	3,669	2,567	65
June 3, 2009	1,885	1,265	334	165	938	784	5,690	5,753	705	3,836	1,991	41
June 4, 2009	1,548	985	258	140	509	531	4,502	5,648	986	3,749	1,630	136
June 5, 2009	1,831	442	199	222	1,042	797	3,250	5,136	1,176	3,295	1,561	100
June 8, 2009	2,180	1,131	305	319	883	867	4,930	4,699	337	3,450	1,893	87
June 9, 2009	1,537	771	577	164	862	671	4,554	4,709	529	3,831	1,919	54
June 10, 2009	1,832	822	276	207	1,103	811	4,245	4,743	646	4,704	1,395	125
June 11, 2009	1,547	732	365	306	955	929	5,479	3,788	794	3,588	1,828	74
June 12, 2009	1,405	638	420	333	897	704	3,505	4,001	951	3,385	1,868	133
June 15, 2009	1,897	1,303	524	361	802	710	5,061	5,754	579	3,087	1,676	248
June 16, 2009	1,735	980	460	328	990	1,001	4,262	5,749	967	3,795	1,791	59
June 17, 2009	1,575	1,270	425	503	1,017	627	3,960	5,486	937	3,412	1,580	139
June 18, 2009	1,597	986	451	296	931	872	4,174	4,951	787	4,392	2,169	141
June 19, 2009	1,301	1,144	287	291	736	574	3,616	4,392	494	2,867	2,487	68
June 22, 2009	1,788	1,427	375	336	532	451	4,241	4,493	324	3,513	2,019	101
June 23, 2009	1,615	1,319	481	645	963	733	4,399	4,419	554	4,496	2,699	156
June 24, 2009	1,482	919	370	643	896	777	4,106	4,266	452	3,799	2,188	86
June 25, 2009	1,893	1,037	345	121	650	637	4,032	3,723	841	3,725	2,148	116
June 26, 2009	2,598	2,024	1,716	478	1,027	846	5,416	5,529	784	4,403	2,757	411
June 29, 2009	1,791	2,057	1,166	214	676	686	4,015	5,117	2,301	3,084	2,417	158
June 30, 2009	1,997	1,611	1,389	349	594	791	5,656	5,195	290	4,012	4,730	90

FCY : Foreign Currency.

INR : Indian Rupees.

+ : Market closed.

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