

## 18. Turnover in Foreign Exchange Market #

(US \$ million)

| Position Date    | Merchant  |         |                              |           |         |                              | Inter-bank |       |         |           |       |         |
|------------------|-----------|---------|------------------------------|-----------|---------|------------------------------|------------|-------|---------|-----------|-------|---------|
|                  | FCY / INR |         |                              | FCY / FCY |         |                              | FCY / INR  |       |         | FCY / FCY |       |         |
|                  | Spot      | Forward | Forward<br>Cancel-<br>lation | Spot      | Forward | Forward<br>Cancel-<br>lation | Spot       | Swap  | Forward | Spot      | Swap  | Forward |
| 1                | 2         | 3       | 4                            | 5         | 6       | 7                            | 8          | 9     | 10      | 11        | 12    | 13      |
| <b>Purchases</b> |           |         |                              |           |         |                              |            |       |         |           |       |         |
| 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     |
| <b>Sales</b>     |           |         |                              |           |         |                              |            |       |         |           |       |         |
| 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     |

FCY : Foreign Currency.

INR : Indian Rupees.

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