

Volumes As On 10-Mar-10

| | No. of deals | GROSS | | NET | |
|--------------|--------------|------------------|------------------|-------------------|------------------|
| | | USD | INR | USD (Amt. in mio) | INR (Amt.in crs) |
| Cash | 148 | 1,780.40 | 8,097.30 | | |
| Tom | 312 | 3,137.69 | 14,287.01 | | |
| Spot | 6,464 | 6,840.42 | 31,084.43 | | |
| Forward | 54 | 439.42 | 2,037.16 | | |
| Total | 6,978 | 12,197.93 | 55,505.90 | 757.26 | 3,453.47 |

CCIL Rates As ON 09-Mar-10

| Date | RBI Reference | | |
|-----------|---------------|---------|-----------------|
| | High | Low | Weighted Avg. * |
| 09-Mar-10 | 45.6300 | 45.4700 | 45.5361 |
| 08-Mar-10 | 45.5400 | 45.3800 | 45.4524 |

| MONTH | Cash | | | Tom | | | Spot | | | Forward | | | Net Position | |
|--------------|--------------|-------------------|-------------------|--------------|-------------------|-------------------|----------------|-------------------|-------------------|---------------|-------------------|-------------------|-------------------|------------------|
| | No. of deals | USD (Amt. in mio) | INR (Amt.in crs) | No. of deals | USD (Amt. in mio) | INR (Amt.in crs) | No. of deals | USD (Amt. in mio) | INR (Amt.in crs) | No. of deals | USD (Amt. in mio) | INR (Amt.in crs) | USD (Amt. in mio) | INR (Amt.in crs) |
| March-10 | 1,066 | 13,569.33 | 62,027.61 | 2,036 | 20,530.46 | 94,065.02 | 45,642 | 48,585.35 | 223,202.11 | 578 | 3,862.07 | 18,040.95 | 6,262.11 | 28,725.42 |
| Feb-10 | 2,908 | 36,885.85 | 170,875.24 | 5,048 | 48,867.90 | 226,374.00 | 137,374 | 138,608.87 | 642,074.82 | 12,624 | 48,646.41 | 236,623.67 | 13,211.75 | 61,448.12 |
| Jan-10 | 2,920 | 36,652.88 | 168,360.29 | 4,594 | 47,352.69 | 217,407.58 | 142,190 | 137,764.73 | 633,051.35 | 11,088 | 38,495.91 | 185,299.02 | 13,215.73 | 61,175.17 |
| Dec-09 | 3,004 | 35,049.13 | 163,395.98 | 5,116 | 44,832.41 | 208,920.50 | 129,926 | 116,804.51 | 544,424.33 | 12,500 | 46,564.59 | 225,411.12 | 14,165.95 | 66,324.74 |
| Nov-09 | 2,640 | 28,840.79 | 134,275.52 | 4,172 | 33,214.97 | 154,838.40 | 139,450 | 120,483.73 | 561,931.25 | 10,878 | 38,149.34 | 184,505.93 | 12,176.84 | 57,270.61 |
| Oct-09 | 2,502 | 26,210.15 | 122,437.87 | 4,168 | 33,199.88 | 155,396.40 | 132,440 | 122,948.15 | 575,706.02 | 11,530 | 41,903.31 | 205,281.45 | 14,453.51 | 67,904.29 |
| Sep-09 | 2,494 | 23,320.59 | 112,913.28 | 4,604 | 34,141.75 | 165,582.93 | 114,502 | 112,896.79 | 547,345.42 | 13,654 | 50,922.67 | 251,385.79 | 14,658.13 | 70,919.03 |
| Aug-09 | 2,122 | 19,865.93 | 96,093.02 | 4,376 | 32,113.20 | 155,098.54 | 110,556 | 103,184.88 | 498,382.71 | 14,276 | 56,231.41 | 271,570.52 | 13,404.09 | 65,018.53 |
| July-09 | 2,754 | 31,441.31 | 152,282.70 | 5,138 | 42,098.00 | 204,017.52 | 133,834 | 117,287.12 | 568,068.40 | 13,784 | 57,469.01 | 274,193.45 | 15,742.15 | 76,239.91 |
| June-09 | 2,414 | 26,230.27 | 125,036.73 | 4,714 | 40,506.82 | 193,340.51 | 125,440 | 125,501.73 | 598,933.04 | 14,894 | 71,703.19 | 344,480.58 | 16,421.11 | 79,173.07 |
| May-09 | 2,304 | 31,315.88 | 152,139.59 | 3,862 | 36,892.65 | 180,471.12 | 120,418 | 122,105.10 | 594,759.99 | 17,342 | 81,298.18 | 388,038.08 | 16,037.03 | 79,068.23 |
| Apr-09 | 2,086 | 26,406.81 | 132,246.53 | 3,872 | 35,393.96 | 177,413.42 | 95,862 | 102,030.27 | 511,959.69 | 16,318 | 83,900.36 | 405,359.73 | 14,648.20 | 73,393.26 |
| TOTAL | 29214 | 335788.92 | 1592084.36 | 51700 | 449144.69 | 2132925.94 | 1427634 | 1368201.23 | 6499839.13 | 149466 | 619146.45 | 2990190.29 | 164396.60 | 786660.38 |

TOTAL VOLUMES FOR THE YEAR

| YEAR | No. of deals Settled | Gross | | Net | |
|---------|----------------------|-------------------|--------------------|-------------------|--------------------|
| | | USD (Amt. in mio) | INR (Amt. in crs.) | USD (Amt. in mio) | INR (Amt. in crs.) |
| 2009-10 | 1658014 | 2,772,281.29 | 13,215,039.72 | 164,396.60 | 786,660.38 |
| 2008-09 | 1675040 | 3,758,904.10 | 16,937,488.70 | 209,822.65 | 960,885.41 |
| 2007-08 | 1514148 | 3,133,664.65 | 12,726,831.66 | 239,168.12 | 966,031.10 |
| 2006-07 | 1213616 | 1,776,980.82 | 8,023,078.04 | 171,831.15 | 775,307.15 |
| 2005-06 | 979298 | 1,179,688.44 | 5,239,673.67 | 115,908.67 | 513,514.92 |
| 2004-05 | 932654 | 899,778.20 | 4,042,434.48 | 94,395.10 | 422,846.74 |
| 2003-04 | 661034 | 501,342.41 | 2,318,530.94 | 83,849.33 | 385,877.80 |
| 2002-03 | 200464 | 136,100.60 | 658,035.03 | 24,687.55 | 118,694.88 |

* Rates have been arrived on the basis of Spot deals, including Spot leg of Swaps, reported to CCIL.