



Currency Futures Monthly Statistics

For December 2007

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	\$ / R On 17-March-08	Currency Future	6.9650	6.8758	23,372
03/12/2007	\$ / R On 13-June-08	Currency Future	7.0881	6.9970	6,503
03/12/2007	\$ / R On 14-December-07	Currency Future	6.8510	6.7641	24,699
03/12/2007	£ / R On 17-March-08	Currency Future	14.3323	14.1382	0
03/12/2007	£ / R On 13-June-08	Currency Future	14.5296	14.3329	54
03/12/2007	£ / R On 14-December-07	Currency Future	14.1432	13.9540	37
03/12/2007	€ / R On 17-March-08	Currency Future	10.2229	10.1599	752
03/12/2007	€ / R On 13-June-08	Currency Future	10.3971	10.3341	107
03/12/2007	€ / R On 14-December-07	Currency Future	10.0479	9.9862	1
04/12/2007	\$ / R On 17-March-08	Currency Future	6.9683	6.9650	37,549
04/12/2007	\$ / R On 13-June-08	Currency Future	7.0928	7.0881	6,553
04/12/2007	\$ / R On 14-December-07	Currency Future	6.8533	6.8510	23,187
04/12/2007	£ / R On 17-March-08	Currency Future	14.3074	14.3323	0
04/12/2007	£ / R On 13-June-08	Currency Future	14.5080	14.5296	80
04/12/2007	£ / R On 14-December-07	Currency Future	14.1172	14.1432	37
04/12/2007	€ / R On 17-March-08	Currency Future	10.2871	10.2229	752
04/12/2007	€ / R On 13-June-08	Currency Future	10.4653	10.3971	143
04/12/2007	€ / R On 14-December-07	Currency Future	10.1089	10.0479	1
05/12/2007	\$ / R On 17-March-08	Currency Future	6.9174	6.9683	37,580
05/12/2007	\$ / R On 13-June-08	Currency Future	7.0402	7.0928	6,553
05/12/2007	\$ / R On 14-December-07	Currency Future	6.8041	6.8533	23,171
05/12/2007	£ / R On 17-March-08	Currency Future	13.9998	14.3074	0
05/12/2007	£ / R On 13-June-08	Currency Future	14.1979	14.5080	143
05/12/2007	£ / R On 14-December-07	Currency Future	13.8148	14.1172	37

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	€ / R On 17-March-08	Currency Future	10.1534	10.2871	752
05/12/2007	€ / R On 13-June-08	Currency Future	10.3294	10.4653	231
05/12/2007	€ / R On 14-December-07	Currency Future	9.9794	10.1089	1
06/12/2007	\$ / R On 17-March-08	Currency Future	6.8641	6.9174	37,742
06/12/2007	\$ / R On 13-June-08	Currency Future	6.9848	7.0402	6,723
06/12/2007	\$ / R On 14-December-07	Currency Future	6.7528	6.8041	23,190
06/12/2007	£ / R On 17-March-08	Currency Future	13.8663	13.9998	0
06/12/2007	£ / R On 13-June-08	Currency Future	14.0587	14.1979	143
06/12/2007	£ / R On 14-December-07	Currency Future	13.6848	13.8148	37
06/12/2007	€ / R On 17-March-08	Currency Future	10.0473	10.1534	752
06/12/2007	€ / R On 13-June-08	Currency Future	10.2196	10.3294	231
06/12/2007	€ / R On 14-December-07	Currency Future	9.8769	9.9794	1
07/12/2007	\$ / R On 17-March-08	Currency Future	6.8021	6.8641	38,084
07/12/2007	\$ / R On 13-June-08	Currency Future	6.9300	6.9848	9,778
07/12/2007	\$ / R On 14-December-07	Currency Future	6.7008	6.7528	23,607
07/12/2007	£ / R On 17-March-08	Currency Future	13.7562	13.8663	0
07/12/2007	£ / R On 13-June-08	Currency Future	13.9680	14.0587	143
07/12/2007	£ / R On 14-December-07	Currency Future	13.5935	13.6848	37
07/12/2007	€ / R On 17-March-08	Currency Future	9.9772	10.0473	752
07/12/2007	€ / R On 13-June-08	Currency Future	10.1623	10.2196	231
07/12/2007	€ / R On 14-December-07	Currency Future	9.8215	9.8769	2
10/12/2007	\$ / R On 17-March-08	Currency Future	6.7853	6.8021	38,324
10/12/2007	\$ / R On 13-June-08	Currency Future	6.9026	6.9300	9,778
10/12/2007	\$ / R On 14-December-07	Currency Future	6.6766	6.7008	23,606
10/12/2007	£ / R On 17-March-08	Currency Future	13.8361	13.7562	0
10/12/2007	£ / R On 13-June-08	Currency Future	14.0278	13.9680	143
10/12/2007	£ / R On 14-December-07	Currency Future	13.6566	13.5935	37
10/12/2007	€ / R On 17-March-08	Currency Future	10.0019	9.9772	752
10/12/2007	€ / R On 13-June-08	Currency Future	10.1719	10.1623	231
10/12/2007	€ / R On 14-December-07	Currency Future	9.8341	9.8215	2
11/12/2007	\$ / R On 17-March-08	Currency Future	6.8104	6.7853	38,428
11/12/2007	\$ / R On 13-June-08	Currency Future	6.9290	6.9026	13,238
11/12/2007	\$ / R On 14-December-07	Currency Future	6.6999	6.6766	25,008
11/12/2007	£ / R On 17-March-08	Currency Future	13.8869	13.8361	0
11/12/2007	£ / R On 13-June-08	Currency Future	14.0792	14.0278	1,143
11/12/2007	£ / R On 14-December-07	Currency Future	13.7078	13.6566	37

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2007	€ / R On 17-March-08	Currency Future	10.0199	10.0019	752
11/12/2007	€ / R On 13-June-08	Currency Future	10.1898	10.1719	1,231
11/12/2007	€ / R On 14-December-07	Currency Future	9.8527	9.8341	2
12/12/2007	\$ / R On 17-March-08	Currency Future	6.8065	6.8104	42,387
12/12/2007	\$ / R On 13-June-08	Currency Future	6.9244	6.9290	14,203
12/12/2007	\$ / R On 14-December-07	Currency Future	6.6953	6.6999	25,313
12/12/2007	£ / R On 17-March-08	Currency Future	13.8882	13.8869	1,037
12/12/2007	£ / R On 13-June-08	Currency Future	14.0837	14.0792	1,150
12/12/2007	£ / R On 14-December-07	Currency Future	13.7069	13.7078	37
12/12/2007	€ / R On 17-March-08	Currency Future	9.9991	10.0199	752
12/12/2007	€ / R On 13-June-08	Currency Future	10.1685	10.1898	1,241
12/12/2007	€ / R On 14-December-07	Currency Future	9.8311	9.8527	2
13/12/2007	\$ / R On 17-March-08	Currency Future	6.8550	6.8065	42,771
13/12/2007	\$ / R On 13-June-08	Currency Future	6.9739	6.9244	14,253
13/12/2007	\$ / R On 15-September-08	Currency Future	7.1033	0.0000	0
13/12/2007	\$ / R On 14-December-07	Currency Future	6.7433	6.6953	25,304
13/12/2007	£ / R On 17-March-08	Currency Future	13.9333	13.8882	1,037
13/12/2007	£ / R On 13-June-08	Currency Future	14.1303	14.0837	1,150
13/12/2007	£ / R On 15-September-08	Currency Future	14.3421	0.0000	0
13/12/2007	£ / R On 14-December-07	Currency Future	13.7494	13.7069	37
13/12/2007	€ / R On 17-March-08	Currency Future	10.0512	9.9991	1,752
13/12/2007	€ / R On 13-June-08	Currency Future	10.2211	10.1685	1,241
13/12/2007	€ / R On 15-September-08	Currency Future	10.3987	0.0000	0
13/12/2007	€ / R On 14-December-07	Currency Future	9.8813	9.8311	2
14/12/2007	\$ / R On 17-March-08	Currency Future	6.9534	6.8550	44,804
14/12/2007	\$ / R On 13-June-08	Currency Future	7.0743	6.9739	14,253
14/12/2007	\$ / R On 15-September-08	Currency Future	7.2057	7.1033	0
14/12/2007	\$ / R On 14-December-07	Currency Future	6.8192	6.7433	0
14/12/2007	£ / R On 17-March-08	Currency Future	14.0257	13.9333	1,037
14/12/2007	£ / R On 13-June-08	Currency Future	14.2268	14.1303	1,150
14/12/2007	£ / R On 15-September-08	Currency Future	14.4428	14.3421	0
14/12/2007	£ / R On 14-December-07	Currency Future	13.8385	13.7494	0
14/12/2007	€ / R On 17-March-08	Currency Future	10.0717	10.0512	1,752
14/12/2007	€ / R On 13-June-08	Currency Future	10.2443	10.2211	1,241
14/12/2007	€ / R On 15-September-08	Currency Future	10.4222	10.3987	0
14/12/2007	€ / R On 14-December-07	Currency Future	9.9144	9.8813	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	\$ / R On 17-March-08	Currency Future	7.0131	6.9534	45,175
18/12/2007	\$ / R On 13-June-08	Currency Future	7.1365	7.0743	14,253
18/12/2007	\$ / R On 15-September-08	Currency Future	7.2691	7.2057	100
18/12/2007	£ / R On 17-March-08	Currency Future	14.1215	14.0257	1,037
18/12/2007	£ / R On 13-June-08	Currency Future	14.3272	14.2268	1,155
18/12/2007	£ / R On 15-September-08	Currency Future	14.5441	14.4428	0
18/12/2007	€ / R On 17-March-08	Currency Future	10.1225	10.0717	1,752
18/12/2007	€ / R On 13-June-08	Currency Future	10.2986	10.2443	1,248
18/12/2007	€ / R On 15-September-08	Currency Future	10.4798	10.4222	0
19/12/2007	\$ / R On 17-March-08	Currency Future	7.0219	7.0131	47,346
19/12/2007	\$ / R On 13-June-08	Currency Future	7.1459	7.1365	14,253
19/12/2007	\$ / R On 15-September-08	Currency Future	7.2810	7.2691	1,100
19/12/2007	£ / R On 17-March-08	Currency Future	14.0462	14.1215	2,037
19/12/2007	£ / R On 13-June-08	Currency Future	14.2537	14.3272	1,155
19/12/2007	£ / R On 15-September-08	Currency Future	14.4746	14.5441	0
19/12/2007	€ / R On 17-March-08	Currency Future	10.1177	10.1225	1,752
19/12/2007	€ / R On 13-June-08	Currency Future	10.2947	10.2986	1,248
19/12/2007	€ / R On 15-September-08	Currency Future	10.4769	10.4798	0
20/12/2007	\$ / R On 17-March-08	Currency Future	7.1292	7.0219	47,284
20/12/2007	\$ / R On 13-June-08	Currency Future	7.2552	7.1459	14,253
20/12/2007	\$ / R On 15-September-08	Currency Future	7.3918	7.2810	1,172
20/12/2007	£ / R On 17-March-08	Currency Future	14.1267	14.0462	2,037
20/12/2007	£ / R On 13-June-08	Currency Future	14.3357	14.2537	1,155
20/12/2007	£ / R On 15-September-08	Currency Future	14.5535	14.4746	36
20/12/2007	€ / R On 17-March-08	Currency Future	10.2332	10.1177	1,752
20/12/2007	€ / R On 13-June-08	Currency Future	10.4113	10.2947	1,248
20/12/2007	€ / R On 15-September-08	Currency Future	10.5934	10.4769	50
21/12/2007	\$ / R On 17-March-08	Currency Future	7.1335	7.1292	46,808
21/12/2007	\$ / R On 13-June-08	Currency Future	7.2602	7.2552	14,253
21/12/2007	\$ / R On 15-September-08	Currency Future	7.3966	7.3918	1,172
21/12/2007	£ / R On 17-March-08	Currency Future	14.1261	14.1267	2,037
21/12/2007	£ / R On 13-June-08	Currency Future	14.3360	14.3357	1,155
21/12/2007	£ / R On 15-September-08	Currency Future	14.5546	14.5535	36
21/12/2007	€ / R On 17-March-08	Currency Future	10.2684	10.2332	1,752
21/12/2007	€ / R On 13-June-08	Currency Future	10.4471	10.4113	1,248
21/12/2007	€ / R On 15-September-08	Currency Future	10.6288	10.5934	50

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2007	\$ / R On 17-March-08	Currency Future	7.0731	7.1335	46,811
24/12/2007	\$ / R On 13-June-08	Currency Future	7.1982	7.2602	14,703
24/12/2007	\$ / R On 15-September-08	Currency Future	7.3335	7.3966	1,472
24/12/2007	£ / R On 17-March-08	Currency Future	13.9864	14.1261	2,037
24/12/2007	£ / R On 13-June-08	Currency Future	14.1957	14.3360	1,155
24/12/2007	£ / R On 15-September-08	Currency Future	14.4136	14.5546	36
24/12/2007	€ / R On 17-March-08	Currency Future	10.1877	10.2684	1,752
24/12/2007	€ / R On 13-June-08	Currency Future	10.3655	10.4471	1,248
24/12/2007	€ / R On 15-September-08	Currency Future	10.5483	10.6288	50
27/12/2007	\$ / R On 17-March-08	Currency Future	6.9532	7.0731	46,771
27/12/2007	\$ / R On 13-June-08	Currency Future	7.0778	7.1982	14,704
27/12/2007	\$ / R On 15-September-08	Currency Future	7.2101	7.3335	1,472
27/12/2007	£ / R On 17-March-08	Currency Future	13.8232	13.9864	2,037
27/12/2007	£ / R On 13-June-08	Currency Future	14.0321	14.1957	1,155
27/12/2007	£ / R On 15-September-08	Currency Future	14.2475	14.4136	36
27/12/2007	€ / R On 17-March-08	Currency Future	10.1383	10.1877	1,752
27/12/2007	€ / R On 13-June-08	Currency Future	10.3176	10.3655	1,248
27/12/2007	€ / R On 15-September-08	Currency Future	10.4974	10.5483	50
28/12/2007	\$ / R On 17-March-08	Currency Future	6.9080	6.9532	46,936
28/12/2007	\$ / R On 13-June-08	Currency Future	7.0322	7.0778	14,704
28/12/2007	\$ / R On 15-September-08	Currency Future	7.1643	7.2101	1,472
28/12/2007	£ / R On 17-March-08	Currency Future	13.7259	13.8232	2,037
28/12/2007	£ / R On 13-June-08	Currency Future	13.9330	14.0321	1,155
28/12/2007	£ / R On 15-September-08	Currency Future	14.1467	14.2475	36
28/12/2007	€ / R On 17-March-08	Currency Future	10.1513	10.1383	1,752
28/12/2007	€ / R On 13-June-08	Currency Future	10.3306	10.3176	1,248
28/12/2007	€ / R On 15-September-08	Currency Future	10.5116	10.4974	50
31/12/2007	\$ / R On 17-March-08	Currency Future	6.9113	6.9080	47,062
31/12/2007	\$ / R On 13-June-08	Currency Future	7.0360	7.0322	15,005
31/12/2007	\$ / R On 15-September-08	Currency Future	7.1685	7.1643	1,472
31/12/2007	£ / R On 17-March-08	Currency Future	13.8152	13.7259	2,037
31/12/2007	£ / R On 13-June-08	Currency Future	14.0246	13.9330	1,155
31/12/2007	£ / R On 15-September-08	Currency Future	14.2399	14.1467	36
31/12/2007	€ / R On 17-March-08	Currency Future	10.1769	10.1513	1,752
31/12/2007	€ / R On 13-June-08	Currency Future	10.3579	10.3306	1,248

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2007	€ / R On 15-September-08	Currency Future	10.5395	10.5116	50
Total					69,817