



Currency Futures Weekly Statistics

From 2007/10/22 To 2007/10/26

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2007	\$ / R On 17-March-08	Currency Future	7.0299	6.9832	18,849
22/10/2007	\$ / R On 13-June-08	Currency Future	7.1386	7.0899	1,006
22/10/2007	\$ / R On 14-December-07	Currency Future	6.9263	6.8816	24,776
22/10/2007	£ / R On 17-March-08	Currency Future	14.1900	14.2249	0
22/10/2007	£ / R On 13-June-08	Currency Future	14.3661	14.3964	0
22/10/2007	£ / R On 14-December-07	Currency Future	14.0237	14.0602	0
22/10/2007	€ / R On 17-March-08	Currency Future	9.9628	9.9703	0
22/10/2007	€ / R On 13-June-08	Currency Future	10.1192	10.1247	0
22/10/2007	€ / R On 14-December-07	Currency Future	9.8093	9.8183	0
23/10/2007	\$ / R On 17-March-08	Currency Future	6.8893	7.0299	18,852
23/10/2007	\$ / R On 13-June-08	Currency Future	6.9953	7.1386	1,069
23/10/2007	\$ / R On 14-December-07	Currency Future	6.7877	6.9263	24,786
23/10/2007	£ / R On 17-March-08	Currency Future	14.0430	14.1900	0
23/10/2007	£ / R On 13-June-08	Currency Future	14.2151	14.3661	0
23/10/2007	£ / R On 14-December-07	Currency Future	13.8773	14.0237	0
23/10/2007	€ / R On 17-March-08	Currency Future	9.8267	9.9628	0
23/10/2007	€ / R On 13-June-08	Currency Future	9.9813	10.1192	0
23/10/2007	€ / R On 14-December-07	Currency Future	9.6749	9.8093	0
24/10/2007	\$ / R On 17-March-08	Currency Future	6.8209	6.8893	18,872
24/10/2007	\$ / R On 13-June-08	Currency Future	6.9284	6.9953	2,179
24/10/2007	\$ / R On 14-December-07	Currency Future	6.7188	6.7877	24,944
24/10/2007	£ / R On 17-March-08	Currency Future	13.8941	14.0430	0
24/10/2007	£ / R On 13-June-08	Currency Future	14.0660	14.2151	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2007	£ / R On 14-December-07	Currency Future	13.7292	13.8773	0
24/10/2007	€ / R On 17-March-08	Currency Future	9.7193	9.8267	0
24/10/2007	€ / R On 13-June-08	Currency Future	9.8743	9.9813	0
24/10/2007	€ / R On 14-December-07	Currency Future	9.5683	9.6749	0
25/10/2007	\$ / R On 17-March-08	Currency Future	6.7501	6.8209	19,452
25/10/2007	\$ / R On 13-June-08	Currency Future	6.8572	6.9284	2,199
25/10/2007	\$ / R On 14-December-07	Currency Future	6.6482	6.7188	24,913
25/10/2007	£ / R On 17-March-08	Currency Future	13.7635	13.8941	0
25/10/2007	£ / R On 13-June-08	Currency Future	13.9363	14.0660	0
25/10/2007	£ / R On 14-December-07	Currency Future	13.5981	13.7292	0
25/10/2007	€ / R On 17-March-08	Currency Future	9.6670	9.7193	0
25/10/2007	€ / R On 13-June-08	Currency Future	9.8225	9.8743	0
25/10/2007	€ / R On 14-December-07	Currency Future	9.5168	9.5683	0
26/10/2007	\$ / R On 17-March-08	Currency Future	6.6462	6.7501	19,957
26/10/2007	\$ / R On 13-June-08	Currency Future	6.7502	6.8572	2,309
26/10/2007	\$ / R On 14-December-07	Currency Future	6.5467	6.6482	25,154
26/10/2007	£ / R On 17-March-08	Currency Future	13.5724	13.7635	0
26/10/2007	£ / R On 13-June-08	Currency Future	13.7406	13.9363	0
26/10/2007	£ / R On 14-December-07	Currency Future	13.4109	13.5981	0
26/10/2007	€ / R On 17-March-08	Currency Future	9.5723	9.6670	0
26/10/2007	€ / R On 13-June-08	Currency Future	9.7232	9.8225	0
26/10/2007	€ / R On 14-December-07	Currency Future	9.4241	9.5168	0
Total					47,420