



Currency Futures Weekly Statistics

From 2007/11/26 To 2007/11/30

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|-----------------|-----------|------------------------------|---------------|
| 26/11/2007 | \$ / R On 17-March-08 | Currency Future | 6.9690 | 6.9794 | 23,117 |
| 26/11/2007 | \$ / R On 13-June-08 | Currency Future | 7.0878 | 7.0984 | 6,443 |
| 26/11/2007 | \$ / R On 14-December-07 | Currency Future | 6.8588 | 6.8690 | 24,435 |
| 26/11/2007 | £ / R On 17-March-08 | Currency Future | 14.3477 | 14.2760 | 0 |
| 26/11/2007 | £ / R On 13-June-08 | Currency Future | 14.5435 | 14.4690 | 42 |
| 26/11/2007 | £ / R On 14-December-07 | Currency Future | 14.1680 | 14.0969 | 37 |
| 26/11/2007 | € / R On 17-March-08 | Currency Future | 10.3581 | 10.3397 | 751 |
| 26/11/2007 | € / R On 13-June-08 | Currency Future | 10.5322 | 10.5133 | 72 |
| 26/11/2007 | € / R On 14-December-07 | Currency Future | 10.1852 | 10.1685 | 1 |
| 27/11/2007 | \$ / R On 17-March-08 | Currency Future | 7.1943 | 6.9690 | 23,530 |
| 27/11/2007 | \$ / R On 13-June-08 | Currency Future | 7.3185 | 7.0878 | 6,443 |
| 27/11/2007 | \$ / R On 14-December-07 | Currency Future | 7.0795 | 6.8588 | 24,650 |
| 27/11/2007 | £ / R On 17-March-08 | Currency Future | 14.8322 | 14.3477 | 0 |
| 27/11/2007 | £ / R On 13-June-08 | Currency Future | 15.0336 | 14.5435 | 42 |
| 27/11/2007 | £ / R On 14-December-07 | Currency Future | 14.6440 | 14.1680 | 37 |
| 27/11/2007 | € / R On 17-March-08 | Currency Future | 10.7126 | 10.3581 | 752 |
| 27/11/2007 | € / R On 13-June-08 | Currency Future | 10.8934 | 10.5322 | 90 |
| 27/11/2007 | € / R On 14-December-07 | Currency Future | 10.5324 | 10.1852 | 1 |
| 28/11/2007 | \$ / R On 17-March-08 | Currency Future | 7.0534 | 7.1943 | 23,147 |
| 28/11/2007 | \$ / R On 13-June-08 | Currency Future | 7.1764 | 7.3185 | 6,443 |
| 28/11/2007 | \$ / R On 14-December-07 | Currency Future | 6.9398 | 7.0795 | 24,660 |
| 28/11/2007 | £ / R On 17-March-08 | Currency Future | 14.5511 | 14.8322 | 0 |
| 28/11/2007 | £ / R On 13-June-08 | Currency Future | 14.7508 | 15.0336 | 42 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|--------------|--------------------------|-----------------|-----------|------------------------------|---------------|
| 28/11/2007 | £ / R On 14-December-07 | Currency Future | 14.3636 | 14.6440 | 37 |
| 28/11/2007 | € / R On 17-March-08 | Currency Future | 10.4245 | 10.7126 | 752 |
| 28/11/2007 | € / R On 13-June-08 | Currency Future | 10.6024 | 10.8934 | 90 |
| 28/11/2007 | € / R On 14-December-07 | Currency Future | 10.2466 | 10.5324 | 1 |
| 29/11/2007 | \$ / R On 17-March-08 | Currency Future | 6.9601 | 7.0534 | 23,192 |
| 29/11/2007 | \$ / R On 13-June-08 | Currency Future | 7.0832 | 7.1764 | 6,503 |
| 29/11/2007 | \$ / R On 14-December-07 | Currency Future | 6.8464 | 6.9398 | 24,586 |
| 29/11/2007 | £ / R On 17-March-08 | Currency Future | 14.2968 | 14.5511 | 0 |
| 29/11/2007 | £ / R On 13-June-08 | Currency Future | 14.4965 | 14.7508 | 42 |
| 29/11/2007 | £ / R On 14-December-07 | Currency Future | 14.1080 | 14.3636 | 37 |
| 29/11/2007 | € / R On 17-March-08 | Currency Future | 10.2754 | 10.4245 | 752 |
| 29/11/2007 | € / R On 13-June-08 | Currency Future | 10.4528 | 10.6024 | 107 |
| 29/11/2007 | € / R On 14-December-07 | Currency Future | 10.0986 | 10.2466 | 1 |
| 30/11/2007 | \$ / R On 17-March-08 | Currency Future | 6.8758 | 6.9601 | 23,357 |
| 30/11/2007 | \$ / R On 13-June-08 | Currency Future | 6.9970 | 7.0832 | 6,503 |
| 30/11/2007 | \$ / R On 14-December-07 | Currency Future | 6.7641 | 6.8464 | 24,744 |
| 30/11/2007 | £ / R On 17-March-08 | Currency Future | 14.1382 | 14.2968 | 0 |
| 30/11/2007 | £ / R On 13-June-08 | Currency Future | 14.3329 | 14.4965 | 54 |
| 30/11/2007 | £ / R On 14-December-07 | Currency Future | 13.9540 | 14.1080 | 37 |
| 30/11/2007 | € / R On 17-March-08 | Currency Future | 10.1599 | 10.2754 | 752 |
| 30/11/2007 | € / R On 13-June-08 | Currency Future | 10.3341 | 10.4528 | 107 |
| 30/11/2007 | € / R On 14-December-07 | Currency Future | 9.9862 | 10.0986 | 1 |
| Total | | | | | 55,555 |