



Currency Futures Weekly Statistics

From 2008/03/24 To 2008/03/28

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2008	\$ / R On 13-June-08	Currency Future	8.2709	8.3533	29,965
25/03/2008	\$ / R On 15-September-08	Currency Future	8.4651	8.5467	16,444
25/03/2008	\$ / R On 12-December-08	Currency Future	8.6594	8.7529	5,418
25/03/2008	£ / R On 13-June-08	Currency Future	16.4098	16.4451	2,395
25/03/2008	£ / R On 15-September-08	Currency Future	16.6656	16.6961	667
25/03/2008	£ / R On 12-December-08	Currency Future	16.9242	16.9773	50
25/03/2008	€ / R On 13-June-08	Currency Future	12.8340	12.8374	10,480
25/03/2008	€ / R On 15-September-08	Currency Future	13.0685	13.0683	8,474
25/03/2008	€ / R On 12-December-08	Currency Future	13.3074	13.3212	2,530
26/03/2008	\$ / R On 13-June-08	Currency Future	8.2313	8.2709	30,014
26/03/2008	\$ / R On 15-September-08	Currency Future	8.4191	8.4651	16,444
26/03/2008	\$ / R On 12-December-08	Currency Future	8.6141	8.6594	5,183
26/03/2008	£ / R On 13-June-08	Currency Future	16.3400	16.4098	2,395
26/03/2008	£ / R On 15-September-08	Currency Future	16.5843	16.6656	517
26/03/2008	£ / R On 12-December-08	Currency Future	16.8420	16.9242	50
26/03/2008	€ / R On 13-June-08	Currency Future	12.8948	12.8340	8,810
26/03/2008	€ / R On 15-September-08	Currency Future	13.1197	13.0685	8,499
26/03/2008	€ / R On 12-December-08	Currency Future	13.3596	13.3074	1,800
27/03/2008	\$ / R On 13-June-08	Currency Future	8.1936	8.2313	31,985
27/03/2008	\$ / R On 15-September-08	Currency Future	8.3833	8.4191	16,473
27/03/2008	\$ / R On 12-December-08	Currency Future	8.5773	8.6141	5,183
27/03/2008	£ / R On 13-June-08	Currency Future	16.3715	16.3400	2,397
27/03/2008	£ / R On 15-September-08	Currency Future	16.6208	16.5843	517

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2008	£ / R On 12-December-08	Currency Future	16.8792	16.8420	50
27/03/2008	€ / R On 13-June-08	Currency Future	12.8823	12.8948	8,715
27/03/2008	€ / R On 15-September-08	Currency Future	13.1116	13.1197	8,499
27/03/2008	€ / R On 12-December-08	Currency Future	13.3505	13.3596	1,823
28/03/2008	\$ / R On 13-June-08	Currency Future	8.2499	8.1936	32,095
28/03/2008	\$ / R On 15-September-08	Currency Future	8.4407	8.3833	16,475
28/03/2008	\$ / R On 12-December-08	Currency Future	8.6363	8.5773	5,183
28/03/2008	£ / R On 13-June-08	Currency Future	16.3518	16.3715	2,397
28/03/2008	£ / R On 15-September-08	Currency Future	16.6049	16.6208	517
28/03/2008	£ / R On 12-December-08	Currency Future	16.8692	16.8792	50
28/03/2008	€ / R On 13-June-08	Currency Future	12.9658	12.8823	8,715
28/03/2008	€ / R On 15-September-08	Currency Future	13.1992	13.1116	8,499
28/03/2008	€ / R On 12-December-08	Currency Future	13.4455	13.3505	1,823
Total					75,754