



# Currency Futures Weekly Statistics

For 2008/07/11

| Date       | Contract Details          | Product         | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 16-March-09     | Currency Future | 8.1878    | 8.2289                       | 4,756         |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 15-September-08 | Currency Future | 7.8110    | 7.8528                       | 136,442       |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | \$ / R On 12-December-08  | Currency Future | 7.9987    | 8.0404                       | 51,665        |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 16-March-09      | Currency Future | 16.0034   | 15.9949                      | 92            |
| 11/07/2008 | £ / R On 15-September-08  | Currency Future | 15.4661   | 15.4633                      | 2,155         |

| Date       | Contract Details         | Product         | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|-----------------|-----------|---------------------------------|---------------|
| 11/07/2008 | £ / R On 15-September-08 | Currency Future | 15.4661   | 15.4633                         | 2,155         |
| 11/07/2008 | £ / R On 15-September-08 | Currency Future | 15.4661   | 15.4633                         | 2,155         |
| 11/07/2008 | £ / R On 15-September-08 | Currency Future | 15.4661   | 15.4633                         | 2,155         |
| 11/07/2008 | £ / R On 15-September-08 | Currency Future | 15.4661   | 15.4633                         | 2,155         |
| 11/07/2008 | £ / R On 15-September-08 | Currency Future | 15.4661   | 15.4633                         | 2,155         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | £ / R On 12-December-08  | Currency Future | 15.7328   | 15.7285                         | 1,909         |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 16-March-09     | Currency Future | 12.8638   | 12.8372                         | 670           |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 15-September-08 | Currency Future | 12.3839   | 12.3626                         | 17,452        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | € / R On 12-December-08  | Currency Future | 12.6221   | 12.5991                         | 11,665        |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 16-March-09      | Currency Future | 7.6875    | 7.6742                          | 10            |
| 11/07/2008 | ZAAD On 15-September-08  | Currency Future | 7.5056    | 7.4960                          | 140           |

| Date         | Contract Details        | Product         | MTM Price | Previous Day's<br>Closing Price | Open Interest    |
|--------------|-------------------------|-----------------|-----------|---------------------------------|------------------|
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 15-September-08 | Currency Future | 7.5056    | 7.4960                          | 140              |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| 11/07/2008   | ZAAD On 12-December-08  | Currency Future | 7.5971    | 7.5863                          | 2,465            |
| <b>Total</b> |                         |                 |           |                                 | <b>1,605,947</b> |