



# Currency Futures Weekly Statistics

From 2007/12/03 To 2007/12/07

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

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	£ / R On 14-December-07	Currency Future	13.8148	14.1172	37
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

**Total**

**72,634**