



# Currency Futures Weekly Statistics

From 2008/02/25 To 2008/02/29

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2008	\$ / R On 17-March-08	Currency Future	7.7782	7.7492	58,079
25/02/2008	\$ / R On 13-June-08	Currency Future	7.9415	7.9140	25,750
25/02/2008	\$ / R On 15-September-08	Currency Future	8.1109	8.0847	10,054
25/02/2008	£ / R On 17-March-08	Currency Future	15.2991	15.2490	2,227
25/02/2008	£ / R On 13-June-08	Currency Future	15.5171	15.4687	1,323
25/02/2008	£ / R On 15-September-08	Currency Future	15.7480	15.6991	666
25/02/2008	€ / R On 17-March-08	Currency Future	11.5264	11.4964	3,951
25/02/2008	€ / R On 13-June-08	Currency Future	11.7275	11.6986	5,646
25/02/2008	€ / R On 15-September-08	Currency Future	11.9365	11.9077	6,787
26/02/2008	\$ / R On 17-March-08	Currency Future	7.6268	7.7782	40,357
26/02/2008	\$ / R On 13-June-08	Currency Future	7.7863	7.9415	24,841
26/02/2008	\$ / R On 15-September-08	Currency Future	7.9519	8.1109	11,727
26/02/2008	£ / R On 17-March-08	Currency Future	15.0272	15.2991	2,227
26/02/2008	£ / R On 13-June-08	Currency Future	15.2406	15.5171	1,323
26/02/2008	£ / R On 15-September-08	Currency Future	15.4667	15.7480	682
26/02/2008	€ / R On 17-March-08	Currency Future	11.3370	11.5264	3,951
26/02/2008	€ / R On 13-June-08	Currency Future	11.5340	11.7275	5,646
26/02/2008	€ / R On 15-September-08	Currency Future	11.7386	11.9365	6,104
27/02/2008	\$ / R On 17-March-08	Currency Future	7.4976	7.6268	40,336
27/02/2008	\$ / R On 13-June-08	Currency Future	7.6566	7.7863	24,972
27/02/2008	\$ / R On 15-September-08	Currency Future	7.8230	7.9519	13,372
27/02/2008	£ / R On 17-March-08	Currency Future	14.9116	15.0272	2,227
27/02/2008	£ / R On 13-June-08	Currency Future	15.1260	15.2406	1,323

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2008	£ / R On 15-September-08	Currency Future	15.3508	15.4667	682
27/02/2008	€ / R On 17-March-08	Currency Future	11.3074	11.3370	3,951
27/02/2008	€ / R On 13-June-08	Currency Future	11.5073	11.5340	5,646
27/02/2008	€ / R On 15-September-08	Currency Future	11.7127	11.7386	6,104
28/02/2008	\$ / R On 17-March-08	Currency Future	7.5801	7.4976	40,273
28/02/2008	\$ / R On 13-June-08	Currency Future	7.7402	7.6566	25,585
28/02/2008	\$ / R On 15-September-08	Currency Future	7.9093	7.8230	13,372
28/02/2008	£ / R On 17-March-08	Currency Future	15.0521	14.9116	2,227
28/02/2008	£ / R On 13-June-08	Currency Future	15.2670	15.1260	1,323
28/02/2008	£ / R On 15-September-08	Currency Future	15.4951	15.3508	682
28/02/2008	€ / R On 17-March-08	Currency Future	11.4690	11.3074	3,951
28/02/2008	€ / R On 13-June-08	Currency Future	11.6703	11.5073	5,646
28/02/2008	€ / R On 15-September-08	Currency Future	11.8789	11.7127	6,104
29/02/2008	\$ / R On 17-March-08	Currency Future	7.7472	7.5801	34,547
29/02/2008	\$ / R On 13-June-08	Currency Future	7.9144	7.7402	25,684
29/02/2008	\$ / R On 15-September-08	Currency Future	8.0914	7.9093	13,372
29/02/2008	£ / R On 17-March-08	Currency Future	15.3731	15.0521	2,227
29/02/2008	£ / R On 13-June-08	Currency Future	15.5975	15.2670	1,423
29/02/2008	£ / R On 15-September-08	Currency Future	15.8371	15.4951	682
29/02/2008	€ / R On 17-March-08	Currency Future	11.7646	11.4690	3,951
29/02/2008	€ / R On 13-June-08	Currency Future	11.9757	11.6703	4,918
29/02/2008	€ / R On 15-September-08	Currency Future	12.1967	11.8789	6,104
<b>Total</b>					<b>92,908</b>