



Currency Futures Monthly Statistics

For February 2008

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 01/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.4700 | 7.5354 | 78,047 |
| 01/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.6301 | 7.7394 | 37,004 |
| 01/02/2008 | \$ / R On 15-September-08 | Currency Future | 7.7949 | 7.9085 | 9,300 |
| 01/02/2008 | £ / R On 17-March-08 | Currency Future | 14.6865 | 14.9398 | 1,197 |
| 01/02/2008 | £ / R On 13-June-08 | Currency Future | 14.9122 | 15.2516 | 1,390 |
| 01/02/2008 | £ / R On 15-September-08 | Currency Future | 15.1409 | 15.4901 | 319 |
| 01/02/2008 | € / R On 17-March-08 | Currency Future | 11.0727 | 11.1709 | 3,752 |
| 01/02/2008 | € / R On 13-June-08 | Currency Future | 11.2724 | 11.4349 | 3,881 |
| 01/02/2008 | € / R On 15-September-08 | Currency Future | 11.4750 | 11.6432 | 7,945 |
| 04/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.4962 | 7.4700 | 79,214 |
| 04/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.6654 | 7.6301 | 33,021 |
| 04/02/2008 | \$ / R On 15-September-08 | Currency Future | 7.8266 | 7.7949 | 9,300 |
| 04/02/2008 | £ / R On 17-March-08 | Currency Future | 14.7652 | 14.6865 | 1,197 |
| 04/02/2008 | £ / R On 13-June-08 | Currency Future | 15.0105 | 14.9122 | 1,400 |
| 04/02/2008 | £ / R On 15-September-08 | Currency Future | 15.2357 | 15.1409 | 319 |
| 04/02/2008 | € / R On 17-March-08 | Currency Future | 11.0953 | 11.0727 | 3,752 |
| 04/02/2008 | € / R On 13-June-08 | Currency Future | 11.3094 | 11.2724 | 3,891 |
| 04/02/2008 | € / R On 15-September-08 | Currency Future | 11.5091 | 11.4750 | 7,945 |
| 05/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.5998 | 7.4962 | 79,353 |
| 05/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.7600 | 7.6654 | 31,971 |
| 05/02/2008 | \$ / R On 15-September-08 | Currency Future | 7.9272 | 7.8266 | 10,338 |
| 05/02/2008 | £ / R On 17-March-08 | Currency Future | 14.9024 | 14.7652 | 1,197 |
| 05/02/2008 | £ / R On 13-June-08 | Currency Future | 15.1256 | 15.0105 | 1,450 |
| 05/02/2008 | £ / R On 15-September-08 | Currency Future | 15.3571 | 15.2357 | 319 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 05/02/2008 | € / R On 17-March-08 | Currency Future | 11.1275 | 11.0953 | 3,752 |
| 05/02/2008 | € / R On 13-June-08 | Currency Future | 11.3251 | 11.3094 | 3,891 |
| 05/02/2008 | € / R On 15-September-08 | Currency Future | 11.5299 | 11.5091 | 8,655 |
| 06/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7450 | 7.5998 | 78,335 |
| 06/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9108 | 7.7600 | 29,979 |
| 06/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0831 | 7.9272 | 9,438 |
| 06/02/2008 | £ / R On 17-March-08 | Currency Future | 15.1337 | 14.9024 | 1,197 |
| 06/02/2008 | £ / R On 13-June-08 | Currency Future | 15.3614 | 15.1256 | 1,440 |
| 06/02/2008 | £ / R On 15-September-08 | Currency Future | 15.5983 | 15.3571 | 319 |
| 06/02/2008 | € / R On 17-March-08 | Currency Future | 11.3192 | 11.1275 | 3,752 |
| 06/02/2008 | € / R On 13-June-08 | Currency Future | 11.5221 | 11.3251 | 3,881 |
| 06/02/2008 | € / R On 15-September-08 | Currency Future | 11.7309 | 11.5299 | 8,905 |
| 07/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.8726 | 7.7450 | 79,625 |
| 07/02/2008 | \$ / R On 13-June-08 | Currency Future | 8.0421 | 7.9108 | 30,843 |
| 07/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.2189 | 8.0831 | 10,133 |
| 07/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2667 | 15.1337 | 1,197 |
| 07/02/2008 | £ / R On 13-June-08 | Currency Future | 15.4972 | 15.3614 | 1,390 |
| 07/02/2008 | £ / R On 15-September-08 | Currency Future | 15.7390 | 15.5983 | 484 |
| 07/02/2008 | € / R On 17-March-08 | Currency Future | 11.4198 | 11.3192 | 3,752 |
| 07/02/2008 | € / R On 13-June-08 | Currency Future | 11.6274 | 11.5221 | 3,881 |
| 07/02/2008 | € / R On 15-September-08 | Currency Future | 11.8440 | 11.7309 | 9,570 |
| 08/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.8641 | 7.8726 | 79,618 |
| 08/02/2008 | \$ / R On 13-June-08 | Currency Future | 8.0335 | 8.0421 | 31,108 |
| 08/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.2095 | 8.2189 | 8,643 |
| 08/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2594 | 15.2667 | 1,197 |
| 08/02/2008 | £ / R On 13-June-08 | Currency Future | 15.4911 | 15.4972 | 1,390 |
| 08/02/2008 | £ / R On 15-September-08 | Currency Future | 15.7328 | 15.7390 | 484 |
| 08/02/2008 | € / R On 17-March-08 | Currency Future | 11.3759 | 11.4198 | 3,952 |
| 08/02/2008 | € / R On 13-June-08 | Currency Future | 11.5845 | 11.6274 | 4,321 |
| 08/02/2008 | € / R On 15-September-08 | Currency Future | 11.8027 | 11.8440 | 7,570 |
| 11/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.8105 | 7.8641 | 79,715 |
| 11/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9827 | 8.0335 | 31,632 |
| 11/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.1578 | 8.2095 | 8,767 |
| 11/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2192 | 15.2594 | 1,217 |
| 11/02/2008 | £ / R On 13-June-08 | Currency Future | 15.4541 | 15.4911 | 1,340 |
| 11/02/2008 | £ / R On 15-September-08 | Currency Future | 15.6931 | 15.7328 | 492 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 11/02/2008 | € / R On 17-March-08 | Currency Future | 11.3739 | 11.3759 | 3,952 |
| 11/02/2008 | € / R On 13-June-08 | Currency Future | 11.5861 | 11.5845 | 4,521 |
| 11/02/2008 | € / R On 15-September-08 | Currency Future | 11.8027 | 11.8027 | 7,615 |
| 12/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7990 | 7.8105 | 85,665 |
| 12/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9680 | 7.9827 | 31,643 |
| 12/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.1429 | 8.1578 | 8,977 |
| 12/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2522 | 15.2192 | 1,217 |
| 12/02/2008 | £ / R On 13-June-08 | Currency Future | 15.4831 | 15.4541 | 1,260 |
| 12/02/2008 | £ / R On 15-September-08 | Currency Future | 15.7219 | 15.6931 | 472 |
| 12/02/2008 | € / R On 17-March-08 | Currency Future | 11.3659 | 11.3739 | 3,952 |
| 12/02/2008 | € / R On 13-June-08 | Currency Future | 11.5741 | 11.5861 | 4,521 |
| 12/02/2008 | € / R On 15-September-08 | Currency Future | 11.7903 | 11.8027 | 8,315 |
| 13/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7423 | 7.7990 | 86,126 |
| 13/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9108 | 7.9680 | 27,470 |
| 13/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0836 | 8.1429 | 9,008 |
| 13/02/2008 | £ / R On 17-March-08 | Currency Future | 15.1492 | 15.2522 | 1,217 |
| 13/02/2008 | £ / R On 13-June-08 | Currency Future | 15.3780 | 15.4831 | 1,455 |
| 13/02/2008 | £ / R On 15-September-08 | Currency Future | 15.6091 | 15.7219 | 472 |
| 13/02/2008 | € / R On 17-March-08 | Currency Future | 11.2495 | 11.3659 | 3,952 |
| 13/02/2008 | € / R On 13-June-08 | Currency Future | 11.4549 | 11.5741 | 4,521 |
| 13/02/2008 | € / R On 15-September-08 | Currency Future | 11.6651 | 11.7903 | 8,328 |
| 14/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7079 | 7.7423 | 86,108 |
| 14/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.8749 | 7.9108 | 27,502 |
| 14/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0470 | 8.0836 | 9,416 |
| 14/02/2008 | £ / R On 17-March-08 | Currency Future | 15.1552 | 15.1492 | 1,217 |
| 14/02/2008 | £ / R On 13-June-08 | Currency Future | 15.3843 | 15.3780 | 1,455 |
| 14/02/2008 | £ / R On 15-September-08 | Currency Future | 15.6171 | 15.6091 | 473 |
| 14/02/2008 | € / R On 17-March-08 | Currency Future | 11.2381 | 11.2495 | 3,952 |
| 14/02/2008 | € / R On 13-June-08 | Currency Future | 11.4428 | 11.4549 | 4,531 |
| 14/02/2008 | € / R On 15-September-08 | Currency Future | 11.6523 | 11.6651 | 8,329 |
| 15/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7079 | 7.7079 | 86,076 |
| 15/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.8749 | 7.8749 | 27,201 |
| 15/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0470 | 8.0470 | 9,586 |
| 15/02/2008 | £ / R On 17-March-08 | Currency Future | 15.1552 | 15.1552 | 1,217 |
| 15/02/2008 | £ / R On 13-June-08 | Currency Future | 15.3843 | 15.3843 | 1,450 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 15/02/2008 | £ / R On 15-September-08 | Currency Future | 15.6171 | 15.6171 | 480 |
| 15/02/2008 | € / R On 17-March-08 | Currency Future | 11.2381 | 11.2381 | 3,952 |
| 15/02/2008 | € / R On 13-June-08 | Currency Future | 11.4428 | 11.4428 | 4,648 |
| 15/02/2008 | € / R On 15-September-08 | Currency Future | 11.6523 | 11.6523 | 8,364 |
| 18/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.6698 | 7.7079 | 81,777 |
| 18/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.8352 | 7.8749 | 25,989 |
| 18/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0054 | 8.0470 | 9,589 |
| 18/02/2008 | £ / R On 17-March-08 | Currency Future | 14.9352 | 15.1552 | 2,217 |
| 18/02/2008 | £ / R On 13-June-08 | Currency Future | 15.1561 | 15.3843 | 1,450 |
| 18/02/2008 | £ / R On 15-September-08 | Currency Future | 15.3854 | 15.6171 | 566 |
| 18/02/2008 | € / R On 17-March-08 | Currency Future | 11.2230 | 11.2381 | 3,951 |
| 18/02/2008 | € / R On 13-June-08 | Currency Future | 11.4245 | 11.4428 | 4,648 |
| 18/02/2008 | € / R On 15-September-08 | Currency Future | 11.6321 | 11.6523 | 7,965 |
| 19/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.6632 | 7.6698 | 81,782 |
| 19/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.8273 | 7.8352 | 26,059 |
| 19/02/2008 | \$ / R On 15-September-08 | Currency Future | 7.9954 | 8.0054 | 9,946 |
| 19/02/2008 | £ / R On 17-March-08 | Currency Future | 14.9395 | 14.9352 | 2,217 |
| 19/02/2008 | £ / R On 13-June-08 | Currency Future | 15.1567 | 15.1561 | 1,450 |
| 19/02/2008 | £ / R On 15-September-08 | Currency Future | 15.3832 | 15.3854 | 637 |
| 19/02/2008 | € / R On 17-March-08 | Currency Future | 11.2948 | 11.2230 | 3,951 |
| 19/02/2008 | € / R On 13-June-08 | Currency Future | 11.4952 | 11.4245 | 4,648 |
| 19/02/2008 | € / R On 15-September-08 | Currency Future | 11.7015 | 11.6321 | 7,976 |
| 20/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.9447 | 7.6632 | 73,299 |
| 20/02/2008 | \$ / R On 13-June-08 | Currency Future | 8.1156 | 7.8273 | 23,036 |
| 20/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.2907 | 7.9954 | 9,852 |
| 20/02/2008 | £ / R On 17-March-08 | Currency Future | 15.3923 | 14.9395 | 2,227 |
| 20/02/2008 | £ / R On 13-June-08 | Currency Future | 15.6198 | 15.1567 | 1,320 |
| 20/02/2008 | £ / R On 15-September-08 | Currency Future | 15.8569 | 15.3832 | 640 |
| 20/02/2008 | € / R On 17-March-08 | Currency Future | 11.6374 | 11.2948 | 3,951 |
| 20/02/2008 | € / R On 13-June-08 | Currency Future | 11.8456 | 11.4952 | 4,798 |
| 20/02/2008 | € / R On 15-September-08 | Currency Future | 12.0600 | 11.7015 | 7,980 |
| 21/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.8252 | 7.9447 | 73,140 |
| 21/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9900 | 8.1156 | 24,188 |
| 21/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.1600 | 8.2907 | 9,999 |
| 21/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2980 | 15.3923 | 2,227 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 21/02/2008 | £ / R On 13-June-08 | Currency Future | 15.5170 | 15.6198 | 1,323 |
| 21/02/2008 | £ / R On 15-September-08 | Currency Future | 15.7452 | 15.8569 | 640 |
| 21/02/2008 | € / R On 17-March-08 | Currency Future | 11.5239 | 11.6374 | 3,951 |
| 21/02/2008 | € / R On 13-June-08 | Currency Future | 11.7251 | 11.8456 | 5,646 |
| 21/02/2008 | € / R On 15-September-08 | Currency Future | 11.9328 | 12.0600 | 7,980 |
| 22/02/2008 | \$ / R On 17-March-08 | Currency Future | 7.7492 | 7.8252 | 73,076 |
| 22/02/2008 | \$ / R On 13-June-08 | Currency Future | 7.9140 | 7.9900 | 24,653 |
| 22/02/2008 | \$ / R On 15-September-08 | Currency Future | 8.0847 | 8.1600 | 10,004 |
| 22/02/2008 | £ / R On 17-March-08 | Currency Future | 15.2490 | 15.2980 | 2,227 |
| 22/02/2008 | £ / R On 13-June-08 | Currency Future | 15.4687 | 15.5170 | 1,323 |
| 22/02/2008 | £ / R On 15-September-08 | Currency Future | 15.6991 | 15.7452 | 641 |
| 22/02/2008 | € / R On 17-March-08 | Currency Future | 11.4964 | 11.5239 | 3,951 |
| 22/02/2008 | € / R On 13-June-08 | Currency Future | 11.6986 | 11.7251 | 5,646 |
| 22/02/2008 | € / R On 15-September-08 | Currency Future | 11.9077 | 11.9328 | 6,782 |
| 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 |

| Date | Contract Details | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|-----------------|-----------|------------------------------|---------------|
| 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 |
| 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 |

Total **92,908**