



Currency Futures Monthly Statistics

For July 2007

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	\$ / R On 17-March-08	Currency Future	7.2161	7.3023	500
02/07/2007	\$ / R On 17-September-07	Currency Future	7.0402	7.1222	596
02/07/2007	\$ / R On 14-December-07	Currency Future	7.1275	7.2114	585
03/07/2007	\$ / R On 17-March-08	Currency Future	7.2179	7.2161	500
03/07/2007	\$ / R On 17-September-07	Currency Future	7.0418	7.0402	711
03/07/2007	\$ / R On 14-December-07	Currency Future	7.1288	7.1275	1,585
04/07/2007	\$ / R On 17-March-08	Currency Future	7.2053	7.2179	500
04/07/2007	\$ / R On 17-September-07	Currency Future	7.0319	7.0418	711
04/07/2007	\$ / R On 14-December-07	Currency Future	7.1176	7.1288	1,585
05/07/2007	\$ / R On 17-March-08	Currency Future	7.2550	7.2053	500
05/07/2007	\$ / R On 17-September-07	Currency Future	7.0814	7.0319	910
05/07/2007	\$ / R On 14-December-07	Currency Future	7.1672	7.1176	3,085
06/07/2007	\$ / R On 17-March-08	Currency Future	7.2240	7.2550	500
06/07/2007	\$ / R On 17-September-07	Currency Future	7.0500	7.0814	910
06/07/2007	\$ / R On 14-December-07	Currency Future	7.1355	7.1672	5,085
09/07/2007	\$ / R On 17-March-08	Currency Future	7.2087	7.2240	500
09/07/2007	\$ / R On 17-September-07	Currency Future	7.0351	7.0500	910
09/07/2007	\$ / R On 14-December-07	Currency Future	7.1207	7.1355	5,085
10/07/2007	\$ / R On 17-March-08	Currency Future	7.2437	7.2087	1,500
10/07/2007	\$ / R On 17-September-07	Currency Future	7.0697	7.0351	910
10/07/2007	\$ / R On 14-December-07	Currency Future	7.1555	7.1207	6,085
11/07/2007	\$ / R On 17-March-08	Currency Future	7.2708	7.2437	3,000
11/07/2007	\$ / R On 17-September-07	Currency Future	7.0944	7.0697	1,930
11/07/2007	\$ / R On 14-December-07	Currency Future	7.1812	7.1555	8,085

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	\$ / R On 17-March-08	Currency Future	7.2110	7.2708	3,000
12/07/2007	\$ / R On 17-September-07	Currency Future	7.0350	7.0944	1,930
12/07/2007	\$ / R On 14-December-07	Currency Future	7.1224	7.1812	8,085
13/07/2007	\$ / R On 17-March-08	Currency Future	7.2007	7.2110	3,275
13/07/2007	\$ / R On 17-September-07	Currency Future	7.0259	7.0350	1,930
13/07/2007	\$ / R On 14-December-07	Currency Future	7.1125	7.1224	8,085
16/07/2007	\$ / R On 17-March-08	Currency Future	7.1970	7.2007	3,275
16/07/2007	\$ / R On 17-September-07	Currency Future	7.0219	7.0259	1,930
16/07/2007	\$ / R On 14-December-07	Currency Future	7.1088	7.1125	8,085
17/07/2007	\$ / R On 17-March-08	Currency Future	7.1912	7.1970	3,775
17/07/2007	\$ / R On 17-September-07	Currency Future	7.0161	7.0219	2,930
17/07/2007	\$ / R On 14-December-07	Currency Future	7.1024	7.1088	9,385
18/07/2007	\$ / R On 17-March-08	Currency Future	7.1961	7.1912	3,501
18/07/2007	\$ / R On 17-September-07	Currency Future	7.0201	7.0161	2,930
18/07/2007	\$ / R On 14-December-07	Currency Future	7.1067	7.1024	9,385
19/07/2007	\$ / R On 17-March-08	Currency Future	7.0985	7.1961	4,281
19/07/2007	\$ / R On 17-September-07	Currency Future	6.9234	7.0201	2,930
19/07/2007	\$ / R On 14-December-07	Currency Future	7.0099	7.1067	9,385
20/07/2007	\$ / R On 17-March-08	Currency Future	7.1047	7.0985	4,281
20/07/2007	\$ / R On 17-September-07	Currency Future	6.9289	6.9234	3,000
20/07/2007	\$ / R On 14-December-07	Currency Future	7.0156	7.0099	10,420
23/07/2007	\$ / R On 17-March-08	Currency Future	7.0397	7.1047	4,381
23/07/2007	\$ / R On 17-September-07	Currency Future	6.8642	6.9289	3,000
23/07/2007	\$ / R On 14-December-07	Currency Future	6.9510	7.0156	10,825
24/07/2007	\$ / R On 17-March-08	Currency Future	7.0547	7.0397	4,381
24/07/2007	\$ / R On 17-September-07	Currency Future	6.8808	6.8642	3,000
24/07/2007	\$ / R On 14-December-07	Currency Future	6.9668	6.9510	11,825
25/07/2007	\$ / R On 17-March-08	Currency Future	7.1260	7.0547	5,381
25/07/2007	\$ / R On 17-September-07	Currency Future	6.9512	6.8808	3,000
25/07/2007	\$ / R On 14-December-07	Currency Future	7.0374	6.9668	11,825
Total					20,206