



Currency Futures Monthly Statistics

For January 2008

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	\$ / R On 17-March-08	Currency Future	6.9282	6.9113	47,087
02/01/2008	\$ / R On 13-June-08	Currency Future	7.0537	7.0360	15,005
02/01/2008	\$ / R On 15-September-08	Currency Future	7.1863	7.1685	1,472
02/01/2008	£ / R On 17-March-08	Currency Future	13.6909	13.8152	1,037
02/01/2008	£ / R On 13-June-08	Currency Future	13.8971	14.0246	1,155
02/01/2008	£ / R On 15-September-08	Currency Future	14.1093	14.2399	36
02/01/2008	€ / R On 17-March-08	Currency Future	10.1894	10.1769	1,752
02/01/2008	€ / R On 13-June-08	Currency Future	10.3684	10.3579	1,248
02/01/2008	€ / R On 15-September-08	Currency Future	10.5483	10.5395	50
03/01/2008	\$ / R On 17-March-08	Currency Future	6.9374	6.9282	47,022
03/01/2008	\$ / R On 13-June-08	Currency Future	7.0653	7.0537	15,035
03/01/2008	\$ / R On 15-September-08	Currency Future	7.1999	7.1863	1,530
03/01/2008	£ / R On 17-March-08	Currency Future	13.6719	13.6909	1,037
03/01/2008	£ / R On 13-June-08	Currency Future	13.8810	13.8971	1,155
03/01/2008	£ / R On 15-September-08	Currency Future	14.0941	14.1093	36
03/01/2008	€ / R On 17-March-08	Currency Future	10.2216	10.1894	1,752
03/01/2008	€ / R On 13-June-08	Currency Future	10.4023	10.3684	1,248
03/01/2008	€ / R On 15-September-08	Currency Future	10.5837	10.5483	92
04/01/2008	\$ / R On 17-March-08	Currency Future	6.9379	6.9374	47,022
04/01/2008	\$ / R On 13-June-08	Currency Future	7.0674	7.0653	15,045
04/01/2008	\$ / R On 15-September-08	Currency Future	7.2034	7.1999	1,472
04/01/2008	£ / R On 17-March-08	Currency Future	13.6766	13.6719	1,037
04/01/2008	£ / R On 13-June-08	Currency Future	13.8865	13.8810	1,155
04/01/2008	£ / R On 15-September-08	Currency Future	14.0997	14.0941	36

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	€ / R On 17-March-08	Currency Future	10.2605	10.2216	1,752
04/01/2008	€ / R On 13-June-08	Currency Future	10.4423	10.4023	1,248
04/01/2008	€ / R On 15-September-08	Currency Future	10.6242	10.5837	92
07/01/2008	\$ / R On 17-March-08	Currency Future	7.0064	6.9379	47,040
07/01/2008	\$ / R On 13-June-08	Currency Future	7.1381	7.0674	15,045
07/01/2008	\$ / R On 15-September-08	Currency Future	7.2767	7.2034	1,501
07/01/2008	£ / R On 17-March-08	Currency Future	13.7921	13.6766	1,037
07/01/2008	£ / R On 13-June-08	Currency Future	14.0044	13.8865	1,155
07/01/2008	£ / R On 15-September-08	Currency Future	14.2202	14.0997	50
07/01/2008	€ / R On 17-March-08	Currency Future	10.3141	10.2605	1,752
07/01/2008	€ / R On 13-June-08	Currency Future	10.4964	10.4423	1,248
07/01/2008	€ / R On 15-September-08	Currency Future	10.6792	10.6242	112
08/01/2008	\$ / R On 17-March-08	Currency Future	6.9630	7.0064	47,319
08/01/2008	\$ / R On 13-June-08	Currency Future	7.0933	7.1381	15,845
08/01/2008	\$ / R On 15-September-08	Currency Future	7.2316	7.2767	2,054
08/01/2008	£ / R On 17-March-08	Currency Future	13.7385	13.7921	1,037
08/01/2008	£ / R On 13-June-08	Currency Future	13.9489	14.0044	1,155
08/01/2008	£ / R On 15-September-08	Currency Future	14.1661	14.2202	50
08/01/2008	€ / R On 17-March-08	Currency Future	10.2575	10.3141	1,752
08/01/2008	€ / R On 13-June-08	Currency Future	10.4367	10.4964	1,248
08/01/2008	€ / R On 15-September-08	Currency Future	10.6189	10.6792	112
09/01/2008	\$ / R On 17-March-08	Currency Future	6.9596	6.9630	49,378
09/01/2008	\$ / R On 13-June-08	Currency Future	7.0912	7.0933	18,885
09/01/2008	\$ / R On 15-September-08	Currency Future	7.2307	7.2316	2,224
09/01/2008	£ / R On 17-March-08	Currency Future	13.6054	13.7385	1,037
09/01/2008	£ / R On 13-June-08	Currency Future	13.8155	13.9489	1,155
09/01/2008	£ / R On 15-September-08	Currency Future	14.0307	14.1661	50
09/01/2008	€ / R On 17-March-08	Currency Future	10.2148	10.2575	1,752
09/01/2008	€ / R On 13-June-08	Currency Future	10.3923	10.4367	1,248
09/01/2008	€ / R On 15-September-08	Currency Future	10.5730	10.6189	112
10/01/2008	\$ / R On 17-March-08	Currency Future	6.9503	6.9596	51,398
10/01/2008	\$ / R On 13-June-08	Currency Future	7.0823	7.0912	18,915
10/01/2008	\$ / R On 15-September-08	Currency Future	7.2228	7.2307	2,334
10/01/2008	£ / R On 17-March-08	Currency Future	13.5873	13.6054	1,037
10/01/2008	£ / R On 13-June-08	Currency Future	13.7958	13.8155	1,155
10/01/2008	£ / R On 15-September-08	Currency Future	14.0142	14.0307	120

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2008	€ / R On 17-March-08	Currency Future	10.2432	10.2148	1,752
10/01/2008	€ / R On 13-June-08	Currency Future	10.4220	10.3923	1,248
10/01/2008	€ / R On 15-September-08	Currency Future	10.6037	10.5730	70
11/01/2008	\$ / R On 17-March-08	Currency Future	6.8965	6.9503	51,423
11/01/2008	\$ / R On 13-June-08	Currency Future	7.0311	7.0823	18,935
11/01/2008	\$ / R On 15-September-08	Currency Future	7.1714	7.2228	2,427
11/01/2008	£ / R On 17-March-08	Currency Future	13.4695	13.5873	1,037
11/01/2008	£ / R On 13-June-08	Currency Future	13.6755	13.7958	1,155
11/01/2008	£ / R On 15-September-08	Currency Future	13.8862	14.0142	120
11/01/2008	€ / R On 17-March-08	Currency Future	10.1943	10.2432	1,752
11/01/2008	€ / R On 13-June-08	Currency Future	10.3723	10.4220	1,248
11/01/2008	€ / R On 15-September-08	Currency Future	10.5492	10.6037	70
14/01/2008	\$ / R On 17-March-08	Currency Future	6.8304	6.8965	51,543
14/01/2008	\$ / R On 13-June-08	Currency Future	6.9655	7.0311	19,467
14/01/2008	\$ / R On 15-September-08	Currency Future	7.1065	7.1714	2,727
14/01/2008	£ / R On 17-March-08	Currency Future	13.3448	13.4695	1,037
14/01/2008	£ / R On 13-June-08	Currency Future	13.5506	13.6755	1,125
14/01/2008	£ / R On 15-September-08	Currency Future	13.7626	13.8862	250
14/01/2008	€ / R On 17-March-08	Currency Future	10.1660	10.1943	1,752
14/01/2008	€ / R On 13-June-08	Currency Future	10.3443	10.3723	1,248
14/01/2008	€ / R On 15-September-08	Currency Future	10.5226	10.5492	70
15/01/2008	\$ / R On 17-March-08	Currency Future	6.8555	6.8304	51,597
15/01/2008	\$ / R On 13-June-08	Currency Future	6.9921	6.9655	19,987
15/01/2008	\$ / R On 15-September-08	Currency Future	7.1349	7.1065	2,727
15/01/2008	£ / R On 17-March-08	Currency Future	13.4860	13.3448	1,037
15/01/2008	£ / R On 13-June-08	Currency Future	13.6969	13.5506	1,155
15/01/2008	£ / R On 15-September-08	Currency Future	13.9150	13.7626	280
15/01/2008	€ / R On 17-March-08	Currency Future	10.2157	10.1660	1,752
15/01/2008	€ / R On 13-June-08	Currency Future	10.3974	10.3443	1,248
15/01/2008	€ / R On 15-September-08	Currency Future	10.5809	10.5226	70
16/01/2008	\$ / R On 17-March-08	Currency Future	6.9926	6.8555	51,557
16/01/2008	\$ / R On 13-June-08	Currency Future	7.1327	6.9921	20,467
16/01/2008	\$ / R On 15-September-08	Currency Future	7.2790	7.1349	3,039
16/01/2008	£ / R On 17-March-08	Currency Future	13.7417	13.4860	1,037
16/01/2008	£ / R On 13-June-08	Currency Future	13.9593	13.6969	1,205

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	£ / R On 15-September-08	Currency Future	14.1819	13.9150	175
16/01/2008	€ / R On 17-March-08	Currency Future	10.3541	10.2157	1,752
16/01/2008	€ / R On 13-June-08	Currency Future	10.5416	10.3974	1,141
16/01/2008	€ / R On 15-September-08	Currency Future	10.7307	10.5809	104
17/01/2008	\$ / R On 17-March-08	Currency Future	7.0918	6.9926	51,314
17/01/2008	\$ / R On 13-June-08	Currency Future	7.2332	7.1327	20,412
17/01/2008	\$ / R On 15-September-08	Currency Future	7.3806	7.2790	3,094
17/01/2008	£ / R On 17-March-08	Currency Future	13.9837	13.7417	1,037
17/01/2008	£ / R On 13-June-08	Currency Future	14.2030	13.9593	1,235
17/01/2008	£ / R On 15-September-08	Currency Future	14.4246	14.1819	179
17/01/2008	€ / R On 17-March-08	Currency Future	10.4121	10.3541	1,752
17/01/2008	€ / R On 13-June-08	Currency Future	10.6024	10.5416	1,141
17/01/2008	€ / R On 15-September-08	Currency Future	10.7934	10.7307	109
18/01/2008	\$ / R On 17-March-08	Currency Future	7.1458	7.0918	54,222
18/01/2008	\$ / R On 13-June-08	Currency Future	7.2893	7.2332	20,596
18/01/2008	\$ / R On 15-September-08	Currency Future	7.4402	7.3806	3,544
18/01/2008	£ / R On 17-March-08	Currency Future	13.9736	13.9837	1,037
18/01/2008	£ / R On 13-June-08	Currency Future	14.1912	14.2030	1,235
18/01/2008	£ / R On 15-September-08	Currency Future	14.4156	14.4246	179
18/01/2008	€ / R On 17-March-08	Currency Future	10.4656	10.4121	1,752
18/01/2008	€ / R On 13-June-08	Currency Future	10.6558	10.6024	1,141
18/01/2008	€ / R On 15-September-08	Currency Future	10.8489	10.7934	209
21/01/2008	\$ / R On 17-March-08	Currency Future	7.2863	7.1458	55,583
21/01/2008	\$ / R On 13-June-08	Currency Future	7.4364	7.2893	20,631
21/01/2008	\$ / R On 15-September-08	Currency Future	7.5948	7.4402	5,753
21/01/2008	£ / R On 17-March-08	Currency Future	14.1471	13.9736	1,037
21/01/2008	£ / R On 13-June-08	Currency Future	14.3727	14.1912	1,255
21/01/2008	£ / R On 15-September-08	Currency Future	14.6044	14.4156	188
21/01/2008	€ / R On 17-March-08	Currency Future	10.5497	10.4656	1,752
21/01/2008	€ / R On 13-June-08	Currency Future	10.7448	10.6558	1,141
21/01/2008	€ / R On 15-September-08	Currency Future	10.9434	10.8489	2,332
22/01/2008	\$ / R On 17-March-08	Currency Future	7.2540	7.2863	57,353
22/01/2008	\$ / R On 13-June-08	Currency Future	7.4084	7.4364	20,881
22/01/2008	\$ / R On 15-September-08	Currency Future	7.5707	7.5948	5,584
22/01/2008	£ / R On 17-March-08	Currency Future	14.1222	14.1471	1,037

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	£ / R On 13-June-08	Currency Future	14.3480	14.3727	1,255
22/01/2008	£ / R On 15-September-08	Currency Future	14.5787	14.6044	242
22/01/2008	€ / R On 17-March-08	Currency Future	10.5540	10.5497	1,752
22/01/2008	€ / R On 13-June-08	Currency Future	10.7507	10.7448	1,141
22/01/2008	€ / R On 15-September-08	Currency Future	10.9531	10.9434	2,605
23/01/2008	\$ / R On 17-March-08	Currency Future	7.2237	7.2540	57,269
23/01/2008	\$ / R On 13-June-08	Currency Future	7.2237	7.4084	20,831
23/01/2008	\$ / R On 15-September-08	Currency Future	7.5433	7.5707	4,584
23/01/2008	£ / R On 17-March-08	Currency Future	14.0359	14.1222	1,037
23/01/2008	£ / R On 13-June-08	Currency Future	14.2563	14.3480	1,275
23/01/2008	£ / R On 15-September-08	Currency Future	14.4822	14.5787	262
23/01/2008	€ / R On 17-March-08	Currency Future	10.5079	10.5540	1,752
23/01/2008	€ / R On 13-June-08	Currency Future	10.7014	10.7507	1,141
23/01/2008	€ / R On 15-September-08	Currency Future	10.8987	10.9531	2,905
24/01/2008	\$ / R On 17-March-08	Currency Future	7.0766	7.2237	63,334
24/01/2008	\$ / R On 13-June-08	Currency Future	7.2264	7.2237	21,139
24/01/2008	\$ / R On 15-September-08	Currency Future	7.3795	7.5433	4,684
24/01/2008	£ / R On 17-March-08	Currency Future	13.8892	14.0359	1,037
24/01/2008	£ / R On 13-June-08	Currency Future	14.1038	14.2563	1,315
24/01/2008	£ / R On 15-September-08	Currency Future	14.3177	14.4822	262
24/01/2008	€ / R On 17-March-08	Currency Future	10.3942	10.5079	1,752
24/01/2008	€ / R On 13-June-08	Currency Future	10.5815	10.7014	1,141
24/01/2008	€ / R On 15-September-08	Currency Future	10.7700	10.8987	2,905
25/01/2008	\$ / R On 17-March-08	Currency Future	7.1626	7.0766	74,322
25/01/2008	\$ / R On 13-June-08	Currency Future	7.3101	7.2264	24,484
25/01/2008	\$ / R On 15-September-08	Currency Future	7.4606	7.3795	7,765
25/01/2008	£ / R On 17-March-08	Currency Future	14.1741	13.8892	1,037
25/01/2008	£ / R On 13-June-08	Currency Future	14.3877	14.1038	1,335
25/01/2008	£ / R On 15-September-08	Currency Future	14.6019	14.3177	262
25/01/2008	€ / R On 17-March-08	Currency Future	10.5312	10.3942	1,752
25/01/2008	€ / R On 13-June-08	Currency Future	10.7192	10.5815	1,141
25/01/2008	€ / R On 15-September-08	Currency Future	10.9079	10.7700	2,905
28/01/2008	\$ / R On 17-March-08	Currency Future	7.2802	7.1626	77,121
28/01/2008	\$ / R On 13-June-08	Currency Future	7.4339	7.3101	30,874
28/01/2008	\$ / R On 15-September-08	Currency Future	7.5918	7.4606	7,265

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	£ / R On 17-March-08	Currency Future	14.4204	14.1741	1,057
28/01/2008	£ / R On 13-June-08	Currency Future	14.6393	14.3877	1,335
28/01/2008	£ / R On 15-September-08	Currency Future	14.8610	14.6019	232
28/01/2008	€ / R On 17-March-08	Currency Future	10.7490	10.5312	1,752
28/01/2008	€ / R On 13-June-08	Currency Future	10.9418	10.7192	1,141
28/01/2008	€ / R On 15-September-08	Currency Future	11.1360	10.9079	3,941
29/01/2008	\$ / R On 17-March-08	Currency Future	7.2536	7.2802	77,121
29/01/2008	\$ / R On 13-June-08	Currency Future	7.4061	7.4339	30,884
29/01/2008	\$ / R On 15-September-08	Currency Future	7.5620	7.5918	7,565
29/01/2008	£ / R On 17-March-08	Currency Future	14.3617	14.4204	1,057
29/01/2008	£ / R On 13-June-08	Currency Future	14.5789	14.6393	1,365
29/01/2008	£ / R On 15-September-08	Currency Future	14.7958	14.8610	232
29/01/2008	€ / R On 17-March-08	Currency Future	10.6914	10.7490	3,752
29/01/2008	€ / R On 13-June-08	Currency Future	10.8817	10.9418	1,141
29/01/2008	€ / R On 15-September-08	Currency Future	11.0736	11.1360	3,741
30/01/2008	\$ / R On 17-March-08	Currency Future	7.3472	7.2536	78,094
30/01/2008	\$ / R On 13-June-08	Currency Future	7.5011	7.4061	34,015
30/01/2008	\$ / R On 15-September-08	Currency Future	7.6585	7.5620	8,566
30/01/2008	£ / R On 17-March-08	Currency Future	14.5692	14.3617	1,127
30/01/2008	£ / R On 13-June-08	Currency Future	14.7888	14.5789	1,365
30/01/2008	£ / R On 15-September-08	Currency Future	15.0098	14.7958	232
30/01/2008	€ / R On 17-March-08	Currency Future	10.8492	10.6914	3,752
30/01/2008	€ / R On 13-June-08	Currency Future	11.0432	10.8817	1,141
30/01/2008	€ / R On 15-September-08	Currency Future	11.2384	11.0736	4,511
31/01/2008	\$ / R On 17-March-08	Currency Future	7.5354	7.3472	78,059
31/01/2008	\$ / R On 13-June-08	Currency Future	7.7394	7.5011	37,004
31/01/2008	\$ / R On 15-September-08	Currency Future	7.9085	7.6585	8,966
31/01/2008	£ / R On 17-March-08	Currency Future	14.9398	14.5692	1,197
31/01/2008	£ / R On 13-June-08	Currency Future	15.2516	14.7888	1,325
31/01/2008	£ / R On 15-September-08	Currency Future	15.4901	15.0098	292
31/01/2008	€ / R On 17-March-08	Currency Future	11.1709	10.8492	3,752
31/01/2008	€ / R On 13-June-08	Currency Future	11.4349	11.0432	3,881
31/01/2008	€ / R On 15-September-08	Currency Future	11.6432	11.2384	7,936

Total

142,412