



Currency Futures Monthly Statistics

For March 2008

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	\$ / R On 17-March-08	Currency Future	7.8851	7.7472	34,394
03/03/2008	\$ / R On 13-June-08	Currency Future	8.0590	7.9144	24,963
03/03/2008	\$ / R On 15-September-08	Currency Future	8.2417	8.0914	13,373
03/03/2008	£ / R On 17-March-08	Currency Future	15.6913	15.3731	2,227
03/03/2008	£ / R On 13-June-08	Currency Future	15.9245	15.5975	1,378
03/03/2008	£ / R On 15-September-08	Currency Future	16.1716	15.8371	682
03/03/2008	€ / R On 17-March-08	Currency Future	12.0335	11.7646	3,951
03/03/2008	€ / R On 13-June-08	Currency Future	12.2530	11.9757	4,923
03/03/2008	€ / R On 15-September-08	Currency Future	12.4801	12.1967	5,979
04/03/2008	\$ / R On 17-March-08	Currency Future	7.8517	7.8851	32,706
04/03/2008	\$ / R On 13-June-08	Currency Future	8.0233	8.0590	25,698
04/03/2008	\$ / R On 15-September-08	Currency Future	8.2040	8.2417	13,425
04/03/2008	£ / R On 17-March-08	Currency Future	15.5915	15.6913	2,227
04/03/2008	£ / R On 13-June-08	Currency Future	15.8209	15.9245	1,378
04/03/2008	£ / R On 15-September-08	Currency Future	16.0636	16.1716	682
04/03/2008	€ / R On 17-March-08	Currency Future	11.9389	12.0335	3,951
04/03/2008	€ / R On 13-June-08	Currency Future	12.1538	12.2530	5,052
04/03/2008	€ / R On 15-September-08	Currency Future	12.3756	12.4801	7,169
05/03/2008	\$ / R On 17-March-08	Currency Future	7.7903	7.8517	32,701
05/03/2008	\$ / R On 13-June-08	Currency Future	7.9594	8.0233	25,698
05/03/2008	\$ / R On 15-September-08	Currency Future	8.1390	8.2040	13,435
05/03/2008	£ / R On 17-March-08	Currency Future	15.4867	15.5915	2,227
05/03/2008	£ / R On 13-June-08	Currency Future	15.7167	15.8209	1,378
05/03/2008	£ / R On 15-September-08	Currency Future	15.9562	16.0636	682

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05/03/2008	€ / R On 17-March-08	Currency Future	11.8623	11.9389	3,975
05/03/2008	€ / R On 13-June-08	Currency Future	12.0743	12.1538	5,057
05/03/2008	€ / R On 15-September-08	Currency Future	12.2942	12.3756	7,169
06/03/2008	\$ / R On 17-March-08	Currency Future	7.8880	7.7903	33,196
06/03/2008	\$ / R On 13-June-08	Currency Future	8.2190	7.9594	26,903
06/03/2008	\$ / R On 15-September-08	Currency Future	8.2415	8.1390	13,491
06/03/2008	£ / R On 17-March-08	Currency Future	15.5424	15.4867	2,227
06/03/2008	£ / R On 13-June-08	Currency Future	15.4364	15.7167	1,708
06/03/2008	£ / R On 15-September-08	Currency Future	15.3289	15.9562	702
06/03/2008	€ / R On 17-March-08	Currency Future	11.9036	11.8623	3,975
06/03/2008	€ / R On 13-June-08	Currency Future	11.8571	12.0743	5,317
06/03/2008	€ / R On 15-September-08	Currency Future	11.8039	12.2942	7,189
07/03/2008	\$ / R On 17-March-08	Currency Future	7.9924	7.8880	31,624
07/03/2008	\$ / R On 13-June-08	Currency Future	8.1693	8.2190	27,830
07/03/2008	\$ / R On 15-September-08	Currency Future	8.3561	8.2415	15,563
07/03/2008	£ / R On 17-March-08	Currency Future	16.1131	15.5424	2,227
07/03/2008	£ / R On 13-June-08	Currency Future	16.3527	15.4364	1,948
07/03/2008	£ / R On 15-September-08	Currency Future	16.6049	15.3289	752
07/03/2008	€ / R On 17-March-08	Currency Future	12.2580	11.9036	3,975
07/03/2008	€ / R On 13-June-08	Currency Future	12.4751	11.8571	6,063
07/03/2008	€ / R On 15-September-08	Currency Future	12.6997	11.8039	7,169
10/03/2008	\$ / R On 17-March-08	Currency Future	7.9950	7.9924	31,580
10/03/2008	\$ / R On 13-June-08	Currency Future	8.1738	8.1693	29,169
10/03/2008	\$ / R On 15-September-08	Currency Future	8.3596	8.3561	15,739
10/03/2008	£ / R On 17-March-08	Currency Future	16.1132	16.1131	2,227
10/03/2008	£ / R On 13-June-08	Currency Future	16.3558	16.3527	2,218
10/03/2008	£ / R On 15-September-08	Currency Future	16.6066	16.6049	666
10/03/2008	€ / R On 17-March-08	Currency Future	12.2749	12.2580	3,975
10/03/2008	€ / R On 13-June-08	Currency Future	12.4944	12.4751	6,150
10/03/2008	€ / R On 15-September-08	Currency Future	12.7170	12.6997	7,089
11/03/2008	\$ / R On 17-March-08	Currency Future	7.8848	7.9950	31,520
11/03/2008	\$ / R On 13-June-08	Currency Future	8.0589	8.1738	28,410
11/03/2008	\$ / R On 15-September-08	Currency Future	8.2392	8.3596	16,512
11/03/2008	£ / R On 17-March-08	Currency Future	15.7725	16.1132	2,277
11/03/2008	£ / R On 13-June-08	Currency Future	16.0075	16.3558	2,072
11/03/2008	£ / R On 15-September-08	Currency Future	16.2488	16.6066	546

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11/03/2008	€ / R On 17-March-08	Currency Future	12.0581	12.2749	3,975
11/03/2008	€ / R On 13-June-08	Currency Future	12.2721	12.4944	6,150
11/03/2008	€ / R On 15-September-08	Currency Future	12.4867	12.7170	6,889
12/03/2008	\$ / R On 17-March-08	Currency Future	7.8257	7.8848	32,525
12/03/2008	\$ / R On 13-June-08	Currency Future	7.9983	8.0589	29,889
12/03/2008	\$ / R On 15-September-08	Currency Future	8.1783	8.2392	16,521
12/03/2008	\$ / R On 12-December-08	Currency Future	8.3618	0.0000	0
12/03/2008	£ / R On 17-March-08	Currency Future	15.7931	15.7725	2,230
12/03/2008	£ / R On 13-June-08	Currency Future	16.0278	16.0075	2,109
12/03/2008	£ / R On 15-September-08	Currency Future	16.2711	16.2488	596
12/03/2008	£ / R On 12-December-08	Currency Future	16.5231	0.0000	0
12/03/2008	€ / R On 17-March-08	Currency Future	12.1022	12.0581	5,975
12/03/2008	€ / R On 13-June-08	Currency Future	12.3172	12.2721	6,170
12/03/2008	€ / R On 15-September-08	Currency Future	12.5361	12.4867	7,754
12/03/2008	€ / R On 12-December-08	Currency Future	12.7653	0.0000	0
13/03/2008	\$ / R On 17-March-08	Currency Future	7.9722	7.8257	18,783
13/03/2008	\$ / R On 13-June-08	Currency Future	8.1500	7.9983	29,840
13/03/2008	\$ / R On 15-September-08	Currency Future	8.3350	8.1783	16,541
13/03/2008	\$ / R On 12-December-08	Currency Future	8.5259	8.3618	0
13/03/2008	£ / R On 17-March-08	Currency Future	16.2308	15.7931	2,180
13/03/2008	£ / R On 13-June-08	Currency Future	16.4712	16.0278	2,089
13/03/2008	£ / R On 15-September-08	Currency Future	16.7159	16.2711	583
13/03/2008	£ / R On 12-December-08	Currency Future	16.9754	16.5231	0
13/03/2008	€ / R On 17-March-08	Currency Future	12.4270	12.1022	5,825
13/03/2008	€ / R On 13-June-08	Currency Future	12.6484	12.3172	6,170
13/03/2008	€ / R On 15-September-08	Currency Future	12.8733	12.5361	7,412
13/03/2008	€ / R On 12-December-08	Currency Future	13.1107	12.7653	0
14/03/2008	\$ / R On 17-March-08	Currency Future	7.9304	7.9722	17,710
14/03/2008	\$ / R On 13-June-08	Currency Future	8.1071	8.1500	31,513
14/03/2008	\$ / R On 15-September-08	Currency Future	8.2933	8.3350	16,541
14/03/2008	\$ / R On 12-December-08	Currency Future	8.4843	8.5259	0
14/03/2008	£ / R On 17-March-08	Currency Future	16.1578	16.2308	2,040
14/03/2008	£ / R On 13-June-08	Currency Future	16.3919	16.4712	2,239
14/03/2008	£ / R On 15-September-08	Currency Future	16.6318	16.7159	583
14/03/2008	£ / R On 12-December-08	Currency Future	16.8859	16.9754	0
14/03/2008	€ / R On 17-March-08	Currency Future	12.4090	12.4270	4,825
14/03/2008	€ / R On 13-June-08	Currency Future	12.6259	12.6484	9,180

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2008	€ / R On 15-September-08	Currency Future	12.8499	12.8733	7,412
14/03/2008	€ / R On 12-December-08	Currency Future	13.0822	13.1107	0
17/03/2008	\$ / R On 17-March-08	Currency Future	8.1471	7.9304	0
17/03/2008	\$ / R On 13-June-08	Currency Future	8.3224	8.1071	30,983
17/03/2008	\$ / R On 15-September-08	Currency Future	8.5196	8.2933	16,356
17/03/2008	\$ / R On 12-December-08	Currency Future	8.7220	8.4843	3,000
17/03/2008	£ / R On 17-March-08	Currency Future	16.3561	16.1578	0
17/03/2008	£ / R On 13-June-08	Currency Future	16.5745	16.3919	2,339
17/03/2008	£ / R On 15-September-08	Currency Future	16.8238	16.6318	583
17/03/2008	£ / R On 12-December-08	Currency Future	17.0921	16.8859	0
17/03/2008	€ / R On 17-March-08	Currency Future	12.8444	12.4090	0
17/03/2008	€ / R On 13-June-08	Currency Future	13.0566	12.6259	7,290
17/03/2008	€ / R On 15-September-08	Currency Future	13.2920	12.8499	7,412
17/03/2008	€ / R On 12-December-08	Currency Future	13.5418	13.0822	1,000
18/03/2008	\$ / R On 13-June-08	Currency Future	8.2003	8.3224	30,083
18/03/2008	\$ / R On 15-September-08	Currency Future	8.3929	8.5196	16,129
18/03/2008	\$ / R On 12-December-08	Currency Future	8.5903	8.7220	3,000
18/03/2008	£ / R On 13-June-08	Currency Future	16.4288	16.5745	2,349
18/03/2008	£ / R On 15-September-08	Currency Future	16.6765	16.8238	517
18/03/2008	£ / R On 12-December-08	Currency Future	16.9376	17.0921	0
18/03/2008	€ / R On 13-June-08	Currency Future	12.8733	13.0566	7,350
18/03/2008	€ / R On 15-September-08	Currency Future	13.1039	13.2920	7,314
18/03/2008	€ / R On 12-December-08	Currency Future	13.3483	13.5418	1,000
19/03/2008	\$ / R On 13-June-08	Currency Future	8.1861	8.2003	30,241
19/03/2008	\$ / R On 15-September-08	Currency Future	8.3765	8.3929	16,344
19/03/2008	\$ / R On 12-December-08	Currency Future	8.5680	8.5903	4,265
19/03/2008	£ / R On 13-June-08	Currency Future	16.1838	16.4288	2,395
19/03/2008	£ / R On 15-September-08	Currency Future	16.4336	16.6765	667
19/03/2008	£ / R On 12-December-08	Currency Future	16.6966	16.9376	50
19/03/2008	€ / R On 13-June-08	Currency Future	12.7982	12.8733	6,850
19/03/2008	€ / R On 15-September-08	Currency Future	13.0276	13.1039	7,414
19/03/2008	€ / R On 12-December-08	Currency Future	13.2680	13.3483	1,780
20/03/2008	\$ / R On 13-June-08	Currency Future	8.3533	8.1861	30,006
20/03/2008	\$ / R On 15-September-08	Currency Future	8.5467	8.3765	16,443
20/03/2008	\$ / R On 12-December-08	Currency Future	8.7529	8.5680	4,265
20/03/2008	£ / R On 13-June-08	Currency Future	16.4451	16.1838	2,395

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20/03/2008	£ / R On 15-September-08	Currency Future	16.6961	16.4336	667
20/03/2008	£ / R On 12-December-08	Currency Future	16.9773	16.6966	50
20/03/2008	€ / R On 13-June-08	Currency Future	12.8374	12.7982	10,580
20/03/2008	€ / R On 15-September-08	Currency Future	13.0683	13.0276	8,524
20/03/2008	€ / R On 12-December-08	Currency Future	13.3212	13.2680	1,780
25/03/2008	\$ / R On 13-June-08	Currency Future	8.2709	8.3533	29,965
25/03/2008	\$ / R On 15-September-08	Currency Future	8.4651	8.5467	16,444
25/03/2008	\$ / R On 12-December-08	Currency Future	8.6594	8.7529	5,418
25/03/2008	£ / R On 13-June-08	Currency Future	16.4098	16.4451	2,395
25/03/2008	£ / R On 15-September-08	Currency Future	16.6656	16.6961	667
25/03/2008	£ / R On 12-December-08	Currency Future	16.9242	16.9773	50
25/03/2008	€ / R On 13-June-08	Currency Future	12.8340	12.8374	10,480
25/03/2008	€ / R On 15-September-08	Currency Future	13.0685	13.0683	8,474
25/03/2008	€ / R On 12-December-08	Currency Future	13.3074	13.3212	2,530
26/03/2008	\$ / R On 13-June-08	Currency Future	8.2313	8.2709	30,014
26/03/2008	\$ / R On 15-September-08	Currency Future	8.4191	8.4651	16,444
26/03/2008	\$ / R On 12-December-08	Currency Future	8.6141	8.6594	5,183
26/03/2008	£ / R On 13-June-08	Currency Future	16.3400	16.4098	2,395
26/03/2008	£ / R On 15-September-08	Currency Future	16.5843	16.6656	517
26/03/2008	£ / R On 12-December-08	Currency Future	16.8420	16.9242	50
26/03/2008	€ / R On 13-June-08	Currency Future	12.8948	12.8340	8,810
26/03/2008	€ / R On 15-September-08	Currency Future	13.1197	13.0685	8,499
26/03/2008	€ / R On 12-December-08	Currency Future	13.3596	13.3074	1,800
27/03/2008	\$ / R On 13-June-08	Currency Future	8.1936	8.2313	31,985
27/03/2008	\$ / R On 15-September-08	Currency Future	8.3833	8.4191	16,473
27/03/2008	\$ / R On 12-December-08	Currency Future	8.5773	8.6141	5,183
27/03/2008	£ / R On 13-June-08	Currency Future	16.3715	16.3400	2,397
27/03/2008	£ / R On 15-September-08	Currency Future	16.6208	16.5843	517
27/03/2008	£ / R On 12-December-08	Currency Future	16.8792	16.8420	50
27/03/2008	€ / R On 13-June-08	Currency Future	12.8823	12.8948	8,715
27/03/2008	€ / R On 15-September-08	Currency Future	13.1116	13.1197	8,499
27/03/2008	€ / R On 12-December-08	Currency Future	13.3505	13.3596	1,823
28/03/2008	\$ / R On 13-June-08	Currency Future	8.2499	8.1936	32,095
28/03/2008	\$ / R On 15-September-08	Currency Future	8.4407	8.3833	16,475
28/03/2008	\$ / R On 12-December-08	Currency Future	8.6363	8.5773	5,183

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28/03/2008	£ / R On 13-June-08	Currency Future	16.3518	16.3715	2,397
28/03/2008	£ / R On 15-September-08	Currency Future	16.6049	16.6208	517
28/03/2008	£ / R On 12-December-08	Currency Future	16.8692	16.8792	50
28/03/2008	€ / R On 13-June-08	Currency Future	12.9658	12.8823	8,715
28/03/2008	€ / R On 15-September-08	Currency Future	13.1992	13.1116	8,499
28/03/2008	€ / R On 12-December-08	Currency Future	13.4455	13.3505	1,823
31/03/2008	\$ / R On 13-June-08	Currency Future	8.2843	8.2499	35,357
31/03/2008	\$ / R On 15-September-08	Currency Future	8.4763	8.4407	16,475
31/03/2008	\$ / R On 12-December-08	Currency Future	8.6732	8.6363	5,184
31/03/2008	£ / R On 13-June-08	Currency Future	16.3646	16.3518	2,897
31/03/2008	£ / R On 15-September-08	Currency Future	16.6189	16.6049	521
31/03/2008	£ / R On 12-December-08	Currency Future	16.8853	16.8692	50
31/03/2008	€ / R On 13-June-08	Currency Future	13.0865	12.9658	9,218
31/03/2008	€ / R On 15-September-08	Currency Future	13.3216	13.1992	8,498
31/03/2008	€ / R On 12-December-08	Currency Future	13.5662	13.4455	1,824
Total					80,024