

MARKET BULLETIN

REF: Y4034

Title RATES OF EXCHANGE – 30 JUNE 2007

Purpose For use in the Q2 2007 QMR incorporating the 2007 interim return

Type Scheduled

From Senior Manager, Market Reporting (extn 6500)

Date 2 July 2007

Deadline

Related links

The settlement currency rates as at 30 June 2007 are as follows (to the £):

US dollars	2.01
Canadian dollars	2.13
Euro	1.49
South African rand	14.15
Australian dollar	2.36
Japanese yen	247.77
Swiss franc	2.46
Hong Kong dollar	15.69
Swedish krona	13.76
Danish krone	11.06
Norwegian krone	11.85

The average currency rates over the six month period to 30 June 2007 are as follows:

US dollars	1.97
Canadian dollars	2.24
Euro	1.48
South African rand	14.12
Australian dollar	2.44
Japanese yen	236.68
Swiss franc	2.42
Hong Kong dollar	15.40
Swedish krona	13.67
Danish krone	11.04
Norwegian krone	12.06

You are reminded that, in accordance with Market Bulletin Y4024 'Q2 2007 QMR incorporating the 2007 interim return', dated 8 June 2007, average rates of exchange for the first six months of 2007 are to be used in the technical account with the rates at 30 June 2007 used in the balance sheet, for this return. Lloyd's will not prescribe the rates to be used but you may use the rates set out above in completing this return.

This bulletin has been sent to all underwriting agents, active underwriters and recognised auditors. If you have any queries, please call Nadia Yakoob on Lloyd's extension 6317 (nadia.yakoob@lloyds.com)

Jonathan May
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