

Currency Future High/Low

High/Low for 16/01/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2008	\$ / R 2008/03/17	Currency Future	6.8555	6.9926	2.000	7.0200	0.0000	51,557
16/01/2008	\$ / R 2008/06/13	Currency Future	6.9921	7.1327	2.011	7.1700	0.0000	20,467
16/01/2008	\$ / R 2008/09/15	Currency Future	7.1349	7.2790	2.020	7.3500	0.0000	3,039
16/01/2008	£ / R 2008/03/17	Currency Future	13.4860	13.7417	1.896	0.0000	0.0000	1,037
16/01/2008	£ / R 2008/06/13	Currency Future	13.6969	13.9593	1.916	13.9500	0.0000	1,205
16/01/2008	£ / R 2008/09/15	Currency Future	13.9150	14.1819	1.918	14.1700	0.0000	175
16/01/2008	€ / R 2008/03/17	Currency Future	10.2157	10.3541	1.355	0.0000	0.0000	1,752
16/01/2008	€ / R 2008/06/13	Currency Future	10.3974	10.5416	1.387	10.4400	0.0000	1,141
16/01/2008	€ / R 2008/09/15	Currency Future	10.5809	10.7307	1.416	10.7800	0.0000	104
Total								80,477