



Currency Future High/Low

High/Low for 26/03/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2008	\$ / R 2008/06/13	Currency Future	8.2709	8.2313	(0.479)	8.2800	8.1800	30,014
26/03/2008	\$ / R 2008/09/15	Currency Future	8.4651	8.4191	(0.543)	8.4300	8.3800	16,444
26/03/2008	\$ / R 2008/12/12	Currency Future	8.6594	8.6141	(0.523)	8.6100	8.6100	5,183
26/03/2008	£ / R 2008/06/13	Currency Future	16.4098	16.3400	(0.425)	0.0000	0.0000	2,395
26/03/2008	£ / R 2008/09/15	Currency Future	16.6656	16.5843	(0.488)	16.5600	16.5600	517
26/03/2008	£ / R 2008/12/12	Currency Future	16.9242	16.8420	(0.486)	0.0000	0.0000	50
26/03/2008	€ / R 2008/06/13	Currency Future	12.8340	12.8948	0.474	12.9300	12.8400	8,810
26/03/2008	€ / R 2008/09/15	Currency Future	13.0685	13.1197	0.392	13.0500	13.0100	8,499
26/03/2008	€ / R 2008/12/12	Currency Future	13.3074	13.3596	0.392	13.4500	13.3600	1,800
Total								73,712