



Currency Future High/Low

High/Low for 27/03/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2008	\$ / R 2008/06/13	Currency Future	8.2313	8.1936	(0.458)	8.2100	8.1500	31,985
27/03/2008	\$ / R 2008/09/15	Currency Future	8.4191	8.3833	(0.425)	8.4100	8.4100	16,473
27/03/2008	\$ / R 2008/12/12	Currency Future	8.6141	8.5773	(0.427)	0.0000	0.0000	5,183
27/03/2008	£ / R 2008/06/13	Currency Future	16.3400	16.3715	0.193	16.4100	16.4100	2,397
27/03/2008	£ / R 2008/09/15	Currency Future	16.5843	16.6208	0.220	0.0000	0.0000	517
27/03/2008	£ / R 2008/12/12	Currency Future	16.8420	16.8792	0.221	0.0000	0.0000	50
27/03/2008	€ / R 2008/06/13	Currency Future	12.8948	12.8823	(0.097)	12.8000	12.7800	8,715
27/03/2008	€ / R 2008/09/15	Currency Future	13.1197	13.1116	(0.062)	13.1400	13.1000	8,499
27/03/2008	€ / R 2008/12/12	Currency Future	13.3596	13.3505	(0.068)	13.3900	13.3100	1,823
Total								75,642