

Currency Future High/Low

High/Low for 22/10/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
22/10/2007	\$ / R 2007/12/14	Currency Future	6.8816	6.9263	0.650	6.9200	6.9200	24,776
22/10/2007	\$ / R 2008/03/17	Currency Future	6.9832	7.0299	0.669	7.0700	7.0400	18,849
22/10/2007	\$ / R 2008/06/13	Currency Future	7.0899	7.1386	0.687	0.0000	0.0000	1,006
22/10/2007	£ / R 2007/12/14	Currency Future	14.0602	14.0237	(0.260)	0.0000	0.0000	0
22/10/2007	£ / R 2008/03/17	Currency Future	14.2249	14.1900	(0.245)	0.0000	0.0000	0
22/10/2007	£ / R 2008/06/13	Currency Future	14.3964	14.3661	(0.210)	0.0000	0.0000	0
22/10/2007	€ / R 2007/12/14	Currency Future	9.8183	9.8093	(0.092)	0.0000	0.0000	0
22/10/2007	€ / R 2008/03/17	Currency Future	9.9703	9.9628	(0.075)	0.0000	0.0000	0
22/10/2007	€ / R 2008/06/13	Currency Future	10.1247	10.1192	(0.054)	0.0000	0.0000	0
Total								44,631