



Currency Future High/Low

High/Low for 07/12/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
07/12/2007	\$ / R 2007/12/14	Currency Future	6.7528	6.7008	(0.770)	6.7600	6.7200	23,607
07/12/2007	\$ / R 2008/03/17	Currency Future	6.8641	6.8021	(0.903)	6.8800	6.8200	38,084
07/12/2007	\$ / R 2008/06/13	Currency Future	6.9848	6.9300	(0.785)	7.0200	6.9800	9,778
07/12/2007	£ / R 2007/12/14	Currency Future	13.6848	13.5935	(0.667)	0.0000	0.0000	37
07/12/2007	£ / R 2008/03/17	Currency Future	13.8663	13.7562	(0.794)	0.0000	0.0000	0
07/12/2007	£ / R 2008/06/13	Currency Future	14.0587	13.9680	(0.645)	0.0000	0.0000	143
07/12/2007	€ / R 2007/12/14	Currency Future	9.8769	9.8215	(0.561)	9.8800	9.8800	2
07/12/2007	€ / R 2008/03/17	Currency Future	10.0473	9.9772	(0.698)	0.0000	0.0000	752
07/12/2007	€ / R 2008/06/13	Currency Future	10.2196	10.1623	(0.561)	0.0000	0.0000	231
Total								72,634