

Currency Future High/Low

High/Low for 27/12/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/12/2007	\$ / R 2008/03/17	Currency Future	7.0731	6.9532	(1.695)	7.0200	0.0000	46,771
27/12/2007	\$ / R 2008/06/13	Currency Future	7.1982	7.0778	(1.673)	7.1000	0.0000	14,704
27/12/2007	\$ / R 2008/09/15	Currency Future	7.3335	7.2101	(1.683)	0.0000	0.0000	1,472
27/12/2007	£ / R 2008/03/17	Currency Future	13.9864	13.8232	(1.167)	0.0000	0.0000	2,037
27/12/2007	£ / R 2008/06/13	Currency Future	14.1957	14.0321	(1.152)	0.0000	0.0000	1,155
27/12/2007	£ / R 2008/09/15	Currency Future	14.4136	14.2475	(1.152)	0.0000	0.0000	36
27/12/2007	€ / R 2008/03/17	Currency Future	10.1877	10.1383	(0.485)	0.0000	0.0000	1,752
27/12/2007	€ / R 2008/06/13	Currency Future	10.3655	10.3176	(0.462)	0.0000	0.0000	1,248
27/12/2007	€ / R 2008/09/15	Currency Future	10.5483	10.4974	(0.483)	0.0000	0.0000	50
Total								69,225