

Currency Future High/Low

High/Low for 28/12/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
28/12/2007	\$ / R 2008/03/17	Currency Future	6.9532	6.9080	(0.650)	6.9800	0.0000	46,936
28/12/2007	\$ / R 2008/06/13	Currency Future	7.0778	7.0322	(0.644)	0.0000	0.0000	14,704
28/12/2007	\$ / R 2008/09/15	Currency Future	7.2101	7.1643	(0.635)	0.0000	0.0000	1,472
28/12/2007	£ / R 2008/03/17	Currency Future	13.8232	13.7259	(0.704)	0.0000	0.0000	2,037
28/12/2007	£ / R 2008/06/13	Currency Future	14.0321	13.9330	(0.706)	0.0000	0.0000	1,155
28/12/2007	£ / R 2008/09/15	Currency Future	14.2475	14.1467	(0.707)	0.0000	0.0000	36
28/12/2007	€ / R 2008/03/17	Currency Future	10.1383	10.1513	0.128	0.0000	0.0000	1,752
28/12/2007	€ / R 2008/06/13	Currency Future	10.3176	10.3306	0.126	0.0000	0.0000	1,248
28/12/2007	€ / R 2008/09/15	Currency Future	10.4974	10.5116	0.135	0.0000	0.0000	50
Total								69,390