



Currency Future High/Low

High/Low for 31/03/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2008	\$ / R 2008/06/13	Currency Future	8.2499	8.2843	0.417	8.3300	8.1800	35,357
31/03/2008	\$ / R 2008/09/15	Currency Future	8.4407	8.4763	0.422	0.0000	0.0000	16,475
31/03/2008	\$ / R 2008/12/12	Currency Future	8.6363	8.6732	0.427	8.7000	8.7000	5,184
31/03/2008	£ / R 2008/06/13	Currency Future	16.3518	16.3646	0.078	16.3900	16.3500	2,897
31/03/2008	£ / R 2008/09/15	Currency Future	16.6049	16.6189	0.084	16.5900	16.5900	521
31/03/2008	£ / R 2008/12/12	Currency Future	16.8692	16.8853	0.095	0.0000	0.0000	50
31/03/2008	€ / R 2008/06/13	Currency Future	12.9658	13.0865	0.931	13.0700	13.0500	9,218
31/03/2008	€ / R 2008/09/15	Currency Future	13.1992	13.3216	0.927	13.3200	13.3200	8,498
31/03/2008	€ / R 2008/12/12	Currency Future	13.4455	13.5662	0.898	13.5200	13.5200	1,824
Total								80,024