

Currency Future High/Low

High/Low for 05/11/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2007	\$ / R 2007/12/14	Currency Future	6.5741	6.6340	0.911	6.6600	6.6500	25,355
05/11/2007	\$ / R 2008/03/17	Currency Future	6.6677	6.7373	1.044	6.7400	6.7400	20,919
05/11/2007	\$ / R 2008/06/13	Currency Future	6.7660	6.8466	1.191	0.0000	0.0000	2,527
05/11/2007	£ / R 2007/12/14	Currency Future	13.5742	13.7839	1.545	0.0000	0.0000	37
05/11/2007	£ / R 2008/03/17	Currency Future	13.7221	13.9548	1.696	0.0000	0.0000	0
05/11/2007	£ / R 2008/06/13	Currency Future	13.8764	14.1353	1.866	0.0000	0.0000	0
05/11/2007	€ / R 2007/12/14	Currency Future	9.4979	9.6140	1.222	0.0000	0.0000	1
05/11/2007	€ / R 2008/03/17	Currency Future	9.6393	9.7704	1.360	0.0000	0.0000	750
05/11/2007	€ / R 2008/06/13	Currency Future	9.7815	9.9292	1.510	0.0000	0.0000	0
Total								49,589