



# Currency Future High/Low

High/Low for 01/11/2007

| Deal Date    | Contract Details  | Product         | Previous Close Price | Today Close Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|-------------------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 01/11/2007   | \$ / R 2007/12/14 | Currency Future | 6.5874               | 6.6421            | 0.830             | 6.6800       | 6.5800      | 25,205        |
| 01/11/2007   | \$ / R 2008/03/17 | Currency Future | 6.6892               | 6.7451            | 0.836             | 6.6800       | 6.6800      | 20,880        |
| 01/11/2007   | \$ / R 2008/06/13 | Currency Future | 6.7948               | 6.8524            | 0.848             | 0.0000       | 0.0000      | 2,540         |
| 01/11/2007   | £ / R 2007/12/14  | Currency Future | 13.6256              | 13.7990           | 1.273             | 0.0000       | 0.0000      | 37            |
| 01/11/2007   | £ / R 2008/03/17  | Currency Future | 13.7921              | 13.9678           | 1.274             | 0.0000       | 0.0000      | 0             |
| 01/11/2007   | £ / R 2008/06/13  | Currency Future | 13.9635              | 14.1421           | 1.279             | 0.0000       | 0.0000      | 0             |
| 01/11/2007   | € / R 2007/12/14  | Currency Future | 9.5241               | 9.5856            | 0.646             | 0.0000       | 0.0000      | 1             |
| 01/11/2007   | € / R 2008/03/17  | Currency Future | 9.6768               | 9.7402            | 0.655             | 0.0000       | 0.0000      | 750           |
| 01/11/2007   | € / R 2008/06/13  | Currency Future | 9.8302               | 9.8959            | 0.668             | 0.0000       | 0.0000      | 0             |
| <b>Total</b> |                   |                 |                      |                   |                   |              |             | <b>49,413</b> |