

## Currency Future High/Low

High/Low for 06/12/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
06/12/2007	\$ / R 2007/12/14	Currency Future	6.8041	6.7528	(0.754)	6.8400	6.7800	23,190
06/12/2007	\$ / R 2008/03/17	Currency Future	6.9174	6.8641	(0.771)	6.9400	6.8900	37,742
06/12/2007	\$ / R 2008/06/13	Currency Future	7.0402	6.9848	(0.787)	7.0500	7.0500	6,723
06/12/2007	£ / R 2007/12/14	Currency Future	13.8148	13.6848	(0.941)	0.0000	0.0000	37
06/12/2007	£ / R 2008/03/17	Currency Future	13.9998	13.8663	(0.954)	0.0000	0.0000	0
06/12/2007	£ / R 2008/06/13	Currency Future	14.1979	14.0587	(0.980)	0.0000	0.0000	143
06/12/2007	€ / R 2007/12/14	Currency Future	9.9794	9.8769	(1.027)	0.0000	0.0000	1
06/12/2007	€ / R 2008/03/17	Currency Future	10.1534	10.0473	(1.045)	0.0000	0.0000	752
06/12/2007	€ / R 2008/06/13	Currency Future	10.3294	10.2196	(1.063)	0.0000	0.0000	231
<b>Total</b>								<b>68,819</b>