

Currency Future High/Low

High/Low for 27/05/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/05/2008	\$ / R 2008/06/13	Currency Future	7.7433	7.7942	0.657	7.8200	7.7000	66,462
27/05/2008	\$ / R 2008/09/15	Currency Future	7.9311	7.9837	0.663	8.0300	7.9200	70,730
27/05/2008	\$ / R 2008/12/12	Currency Future	8.1240	8.1770	0.652	8.1800	8.1800	9,045
27/05/2008	£ / R 2008/06/13	Currency Future	15.3241	15.3797	0.363	15.3000	15.3000	6,370
27/05/2008	£ / R 2008/09/15	Currency Future	15.5762	15.6349	0.377	15.5900	15.5800	817
27/05/2008	£ / R 2008/12/12	Currency Future	15.8417	15.8999	0.367	16.0000	15.9300	629
27/05/2008	€ / R 2008/06/13	Currency Future	12.2052	12.2443	0.320	12.3200	12.1200	15,145
27/05/2008	€ / R 2008/09/15	Currency Future	12.4377	12.4790	0.332	12.5700	12.4400	9,485
27/05/2008	€ / R 2008/12/12	Currency Future	12.6792	12.7206	0.327	12.7800	12.7800	5,125
27/05/2008	ZAAD 2008/06/13	Currency Future	7.4239	7.4689	0.606	0.0000	0.0000	10
27/05/2008	ZAAD 2008/09/15	Currency Future	7.5042	7.5522	0.640	0.0000	0.0000	0
27/05/2008	ZAAD 2008/12/12	Currency Future	7.5924	7.6392	0.616	0.0000	0.0000	0
Total								183,818