

Currency Future High/Low

High/Low for 06/06/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
06/06/2008	\$ / R 2008/06/13	Currency Future	7.8926	7.8589	(0.427)	7.8600	7.8400	75,552
06/06/2008	\$ / R 2008/09/15	Currency Future	8.0888	8.0557	(0.409)	8.0700	8.0500	94,292
06/06/2008	\$ / R 2008/12/12	Currency Future	8.2907	8.2569	(0.408)	8.2500	8.2200	26,415
06/06/2008	£ / R 2008/06/13	Currency Future	15.4150	15.4675	0.341	0.0000	0.0000	6,370
06/06/2008	£ / R 2008/09/15	Currency Future	15.6885	15.7437	0.352	15.7000	15.6500	1,567
06/06/2008	£ / R 2008/12/12	Currency Future	15.9664	16.0200	0.336	15.8500	15.8500	675
06/06/2008	€ / R 2008/06/13	Currency Future	12.2554	12.3566	0.826	12.3200	12.1800	15,150
06/06/2008	€ / R 2008/09/15	Currency Future	12.4994	12.6045	0.841	12.5500	12.4400	10,135
06/06/2008	€ / R 2008/12/12	Currency Future	12.7437	12.8492	0.828	12.7200	12.7200	5,353
06/06/2008	ZAAD 2008/06/13	Currency Future	7.5258	7.5470	0.282	0.0000	0.0000	10
06/06/2008	ZAAD 2008/09/15	Currency Future	7.6193	7.6415	0.291	0.0000	0.0000	0
06/06/2008	ZAAD 2008/12/12	Currency Future	7.7131	7.7342	0.274	7.6700	7.6700	640
Total								236,159