

Currency Future High/Low

High/Low for 05/06/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2008	\$ / R 2008/06/13	Currency Future	7.7916	7.8926	1.296	7.8900	7.7500	75,293
05/06/2008	\$ / R 2008/09/15	Currency Future	7.9870	8.0888	1.275	8.0800	7.9400	94,232
05/06/2008	\$ / R 2008/12/12	Currency Future	8.1894	8.2907	1.237	8.2900	8.2500	25,815
05/06/2008	£ / R 2008/06/13	Currency Future	15.2133	15.4150	1.326	0.0000	0.0000	6,370
05/06/2008	£ / R 2008/09/15	Currency Future	15.4850	15.6885	1.314	15.6200	15.4600	1,552
05/06/2008	£ / R 2008/12/12	Currency Future	15.7658	15.9664	1.272	0.0000	0.0000	773
05/06/2008	€ / R 2008/06/13	Currency Future	12.0335	12.2554	1.844	12.1900	11.9500	15,155
05/06/2008	€ / R 2008/09/15	Currency Future	12.2778	12.4994	1.805	12.4600	12.2600	10,145
05/06/2008	€ / R 2008/12/12	Currency Future	12.5275	12.7437	1.726	12.5300	12.5300	5,451
05/06/2008	ZAAD 2008/06/13	Currency Future	7.4875	7.5258	0.512	0.0000	0.0000	10
05/06/2008	ZAAD 2008/09/15	Currency Future	7.5784	7.6193	0.540	0.0000	0.0000	0
05/06/2008	ZAAD 2008/12/12	Currency Future	7.6733	7.7131	0.519	0.0000	0.0000	340
Total								235,136