



Currency Future High/Low

High/Low for 06/11/2007

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2007	\$ / R 2007/12/14	Currency Future	6.6340	6.5569	(1.162)	6.6100	6.5500	24,092
06/11/2007	\$ / R 2008/03/17	Currency Future	6.7373	6.7087	(0.425)	6.7000	6.6800	20,962
06/11/2007	\$ / R 2008/06/13	Currency Future	6.8466	6.7671	(1.161)	6.8000	6.7800	2,547
06/11/2007	£ / R 2007/12/14	Currency Future	13.7839	13.6778	(0.770)	0.0000	0.0000	37
06/11/2007	£ / R 2008/03/17	Currency Future	13.9548	13.9525	(0.016)	0.0000	0.0000	0
06/11/2007	£ / R 2008/06/13	Currency Future	14.1353	14.0294	(0.749)	0.0000	0.0000	0
06/11/2007	€ / R 2007/12/14	Currency Future	9.6140	9.5534	(0.630)	0.0000	0.0000	1
06/11/2007	€ / R 2008/03/17	Currency Future	9.7704	9.7819	0.118	9.7500	9.7500	751
06/11/2007	€ / R 2008/06/13	Currency Future	9.9292	9.8679	(0.617)	0.0000	0.0000	0
Total								48,390