



JSE Interest Rate Exchange

# Currency Future High/Low

High/Low for 12/06/2008

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2008	\$ / R 2008/06/13	Currency Future	8.0338	8.1081	0.925	8.1100	7.9600	21,186
12/06/2008	\$ / R 2008/09/15	Currency Future	8.2318	8.3011	0.842	8.3500	8.1600	76,143
12/06/2008	\$ / R 2008/12/12	Currency Future	8.4345	8.4989	0.764	8.5000	8.3600	29,430
12/06/2008	\$ / R 2009/03/16	Currency Future	8.6344	8.6929	0.678	0.0000	0.0000	0
12/06/2008	£ / R 2008/06/13	Currency Future	15.7646	15.7726	0.051	15.6000	15.6000	1,274
12/06/2008	£ / R 2008/09/15	Currency Future	16.0416	16.0376	(0.025)	16.0500	15.7900	1,848
12/06/2008	£ / R 2008/12/12	Currency Future	16.3251	16.3110	(0.086)	16.4200	16.2400	676
12/06/2008	£ / R 2009/03/16	Currency Future	16.6095	16.5825	(0.163)	0.0000	0.0000	0
12/06/2008	€ / R 2008/06/13	Currency Future	12.4788	12.4977	0.151	12.3500	12.2800	10,692
12/06/2008	€ / R 2008/09/15	Currency Future	12.7268	12.7386	0.093	12.7500	12.5900	13,282
12/06/2008	€ / R 2008/12/12	Currency Future	12.9804	12.9869	0.050	13.0400	12.8900	5,203
12/06/2008	€ / R 2009/03/16	Currency Future	13.2338	13.2335	(0.002)	0.0000	0.0000	0
12/06/2008	ZAAD 2008/06/13	Currency Future	7.5988	7.5628	(0.474)	0.0000	0.0000	10
12/06/2008	ZAAD 2008/09/15	Currency Future	7.6948	7.6513	(0.565)	0.0000	0.0000	0
12/06/2008	ZAAD 2008/12/12	Currency Future	7.7901	7.7426	(0.610)	0.0000	0.0000	640
12/06/2008	ZAAD 2009/03/16	Currency Future	7.8816	7.8300	(0.655)	0.0000	0.0000	0
<b>Total</b>								<b>160,384</b>