



Market	Sym	Exch	Vol	OI	10-day move / rank	20-day move / rank	60-day move / rank	Volatility ratio / rank
EUR/USD	EC	CME	234.0	266.8	0.78% / 50%	-0.72% / 62%	0.67% / 18%	.29 / 65%
AUD/USD	AD	CME	119.8	150.7	0.77% / 56%	0.14% / 4%	-3.42% / 77%	.24 / 55%
GBP/USD	BP	CME	95.3	151.3	2.08% / 94%	1.21% / 55%	2.55% / 73%	.44 / 72%
JPY/USD	JY	CME	89.5	143.9	0.85% / 19%	2.95% / 74%	-4.04% / 60%	.21 / 30%
CAD/USD	CD	CME	84.4	119.4	1.25% / 73%	0.22% / 13%	0.60% / 6%	.35 / 77%
MXN/USD	MP	CME	38.2	171.3	1.46% / 67%	-2.15% / 33%	-2.83% / 45%	.17 / 45%
CHF/USD	SF	CME	39.5	41.4	0.80% / 50%	-0.50% / 63%	1.16% / 19%	.25 / 35%
U.S. dollar index	DX	ICE	20.0	47.5	-1.11% / 91%	-0.15% / 3%	-0.43% / 31%	.42 / 80%
NZD/USD	NE	CME	11.0	20.7	-0.27% / 40%	-0.76% / 17%	-2.34% / 41%	.16 / 37%
E-Mini EUR/USD	ZE	CME	3.5	8.2	0.78% / 50%	-0.72% / 62%	0.67% / 18%	.29 / 65%

Note: Average volume and open interest data includes both pit and side-by-side electronic contracts (where applicable). Price activity is based on pit-traded contracts.

The information does NOT constitute trade signals. It is intended only to provide a brief synopsis of each market's liquidity, direction, and levels of momentum and volatility. See the legend for explanations of the different fields. Note: Average volume and open interest data includes both pit and side-by-side electronic contracts (where applicable).

LEGEND:

Volume: 30-day average daily volume, in thousands.

OI: 30-day open interest, in thousands.

10-day move: The percentage price move from the close 10 days ago to today's close.

20-day move: The percentage price move from the close 20 days ago to today's close.

60-day move: The percentage price move from the close 60 days ago to today's close.

The "% rank" fields for each time window (10-day moves, 20-day moves, etc.) show the percentile rank of the most recent move to a certain number of the previous moves of the same size and in the same direction. For example, the % rank for the 10-day move shows how the most recent 10-day move compares to the past twenty 10-day moves; for the 20-day move, it shows how the most recent 20-day move compares to the past sixty 20-day moves; for the 60-day move, it shows how the most recent 60-day move compares to the past one-hundred-twenty 60-day moves. A reading of 100% means the current reading is larger than all the past readings, while a reading of 0% means the current reading is smaller than the previous readings.

Volatility ratio/% rank: The ratio is the short-term volatility (10-day standard deviation of prices) divided by the long-term volatility (100-day standard deviation of prices). The % rank is the percentile rank of the volatility ratio over the past 60 days.

BarclayHedge Rankings: Top 10 currency traders managing more than \$10 million (as of March 31 ranked by March 2012 return)

	Trading advisor	March return	2011 YTD return	\$ Under mgmt. (millions)
1.	CenturionFx Ltd (6X)	8.00%	37.89%	18.6
2.	P/E Investments (FX Aggressive)	4.20%	2.80%	2700.0
3.	MIGFX Inc (Retail)	4.15%	9.80%	45.0
4.	Regium Asset Mgmt (Ultra Curr)	3.73%	6.60%	30.8
5.	Vortex FX AG (VFMA)	2.82%	1.47%	25.4
6.	Metro Forex Inc	2.67%	5.51%	127.6
7.	Premium Currency (Curr. Plus)	2.57%	1.18%	135.0
8.	JW Partners (FX Macro)	2.40%	0.43%	19.5
9.	Friedberg Comm. Mgmt. (Curr.)	1.91%	-16.31%	24.6
10.	ACT Currency Partner AG	1.45%	5.15%	20.0

Top 10 currency traders managing less than \$10M & more than \$1M

1.	Iron Fortress FX Mgmt	5.56%	-5.08%	6.5
2.	MFG (Bulpred USD)	2.21%	10.03%	1.1
3.	Four Capital (FX)	2.00%	0.55%	1.8
4.	GAM Currency Hedge (USD)	1.81%	6.54%	6.8
5.	V50 Capital Mgmt (FX)	0.23%	-11.82%	4.0
6.	MatadorFX (MFX1)	0.10%	-0.86%	1.8
7.	Gavan Dunne (FX Momentum-Client)	-0.03%	-0.04%	3.5
8.	Fjord Capital Mgmt. (Sherpa FX)	-0.05%	-0.22%	4.0
9.	Anello Asset Mgmt (Isis FX-US)	-0.49%	-0.89%	5.8
10.	Sunrise Cap'l Partners (Currency Fund)	-0.70%	-7.18%	5.3

Based on estimates of the composite of all accounts or the fully funded subset method. Does not reflect the performance of any single account. PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE PERFORMANCE.