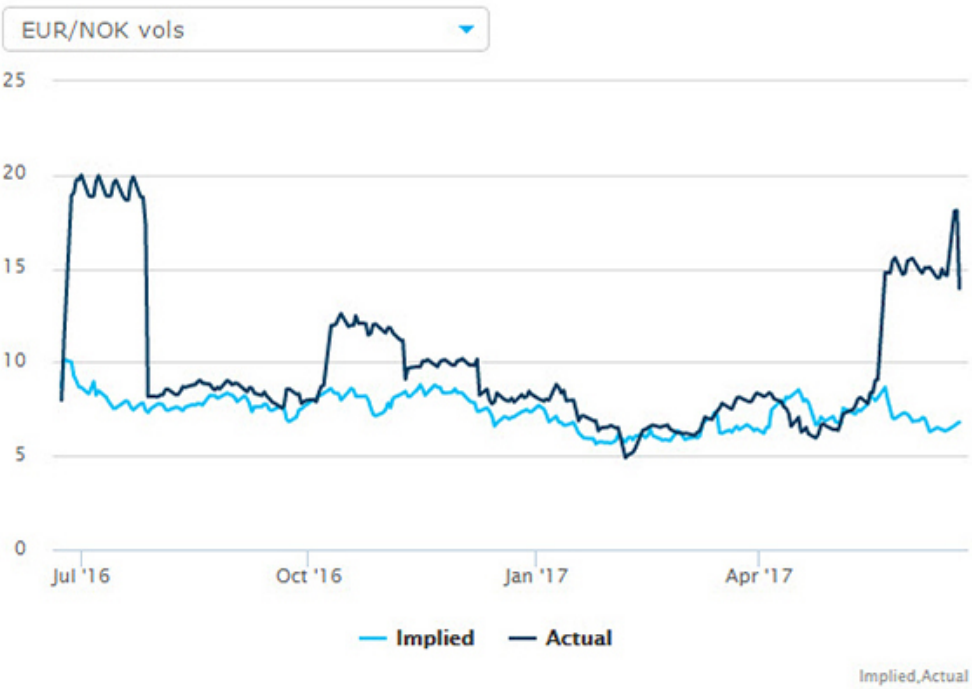
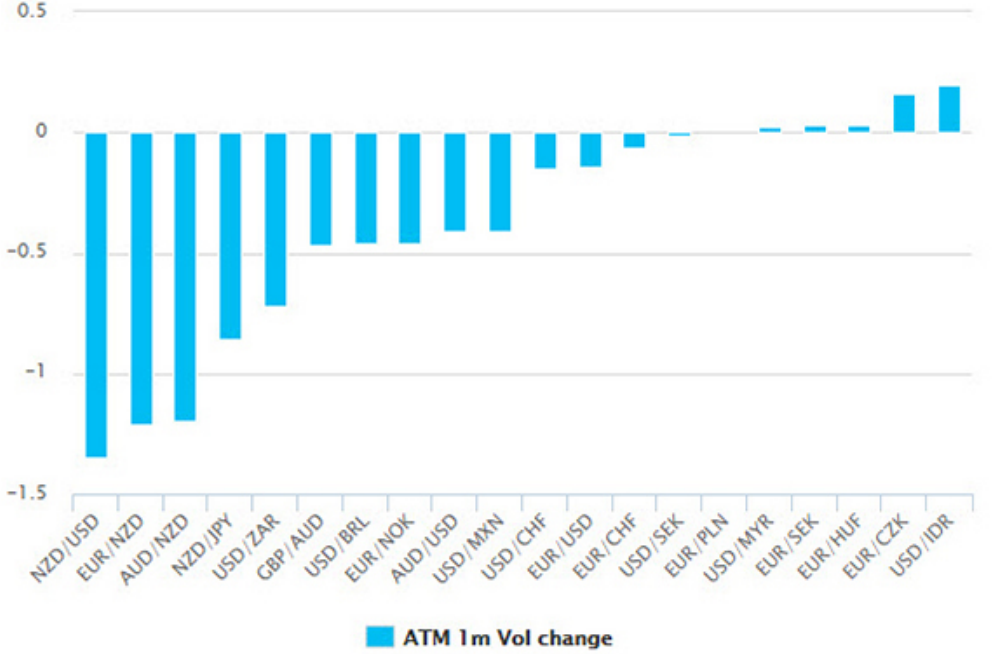


FX Vol Charts



Overnight Changes in 1M ATM Vol



1M Vol Premia

Pair	Imp	Hist	Premia
EUR/NOK	6.33	14.04	-7.72
USD/NOK	7.41	14.47	-7.06
USD/IDR	5.12	1.48	3.64
GBP/AUD	8.17	11.75	-3.58
GBP/CHF	7.16	10.46	-3.30

3M Correl Premia

Pairs	Imp	Hist	Premia
EUR/NZD-EUR/SEK	34.44	-2.79	37.23
EUR/JPY-EUR/CHF	22.94	57.03	-34.09
GBP/USD-AUD/USD	36.99	5.34	31.65
EUR/NOK-EUR/SEK	52.03	21.92	30.12
EUR/NOK-EUR/NZD	62.46	35.67	26.79

1M Vol Spreads

Pairs	Imp.Sprd.	Hist.Sprd.	Premia
EUR/CHF-EUR/NOK	-2.63	-8.88	6.25
EUR/SEK-EUR/NOK	-1.39	-7.40	6.02
NZD/USD-EUR/NOK	1.18	-4.79	5.96
AUD/USD-EUR/NOK	.50	-5.39	5.89
USD/JPY-EUR/NOK	1.40	-4.48	5.88

1Y Carry / Vol

Pair	Fwd.Yld.	ATM	Yld/Vol
USD/TRY	-9.55	13.23	-.72
USD/ZAR	-5.77	15.97	-.36
USD/CHF	2.47	7.52	.33
AUD/CHF	2.91	9.11	.32
EUR/NZD	-2.66	9.53	-.28