

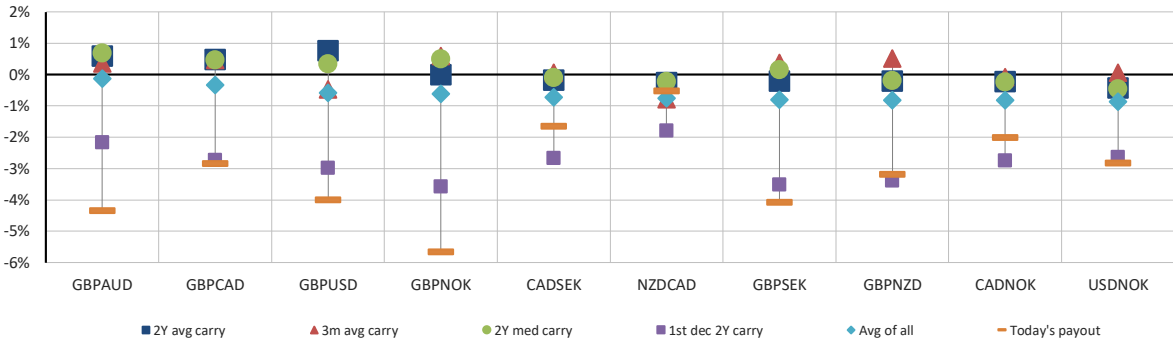
G10

This screen looks at 2Y average carry, 3M average carry, 2Y median carry and 1st decile of 2Y carry to locate attractive long/short gamma candidates. Carry = 3M RLZD-3M ago 3M implied, so a positive number is profit on longs. Positive numbers (green cells) reflect good long gamma candidates in terms of lowest carry risk, while negative numbers (red cells) could indicate attractive shorts. Tables are sorted by average carry values.

Long 3-Month Volatility Candidates

FX Pair	3M ATM	3M RLZD	3M ATM-RLZD	2Y avg carry	3m avg carry	2Y med carry	1st dec 2Y carry	Avg of all	Today's payout
GBPAUD	8.68%	7.56%	1.11%	0.59%	0.35%	0.68%	-2.17%	-0.14%	-4.35%
GBPCAD	8.60%	7.51%	1.09%	0.48%	0.46%	0.46%	-2.74%	-0.33%	-2.84%
GBPUSD	8.82%	8.54%	0.27%	0.76%	-0.47%	0.33%	-2.99%	-0.59%	-4.01%
GBPNOK	8.15%	7.16%	0.99%	-0.02%	0.59%	0.50%	-3.58%	-0.62%	-5.67%
CADSEK	8.35%	7.34%	1.01%	-0.17%	0.05%	-0.10%	-2.68%	-0.72%	-1.66%
NZDCAD	7.63%	6.85%	0.78%	-0.26%	-0.79%	-0.22%	-1.79%	-0.77%	-0.53%
GBPSEK	8.49%	8.47%	0.02%	-0.22%	0.37%	0.15%	-3.52%	-0.80%	-4.08%
GBPNZD	9.25%	9.22%	0.03%	-0.21%	0.51%	-0.20%	-3.39%	-0.82%	-3.18%
CADNOK	7.65%	7.56%	0.09%	-0.22%	-0.09%	-0.24%	-2.75%	-0.82%	-2.02%
USDNOK	9.05%	8.77%	0.28%	-0.43%	0.05%	-0.46%	-2.64%	-0.87%	-2.83%

3-Month Volatility Carry - 10 Best Long Gamma Candidates



Short 3-Month Volatility Candidates

FX Pair	3M ATM	3M RLZD	3M ATM-RLZD	2Y avg carry	3m avg carry	2Y median carry	1st dec. 2Y carry	Avg of all	Today's payout
NZDJPY	10.55%	9.26%	1.29%	-1.99%	-1.24%	-1.64%	-6.93%	-2.95%	1.46%
NZDCHF	8.81%	7.86%	0.95%	-1.21%	-1.64%	-0.86%	-4.52%	-2.06%	-1.14%
AUDJPY	10.38%	7.80%	2.57%	-0.78%	-1.21%	-0.88%	-4.62%	-1.87%	0.14%
USDJPY	8.61%	7.49%	1.12%	-0.71%	-1.68%	-0.82%	-3.93%	-1.79%	-2.16%
NOKJPY	10.22%	9.32%	0.90%	-0.45%	-0.51%	-1.38%	-4.43%	-1.69%	-1.31%
NZDNOK	8.58%	8.71%	-0.13%	-1.35%	-0.55%	-1.11%	-3.75%	-1.69%	-2.04%
CHFJPY	7.50%	6.55%	0.95%	-0.74%	-0.76%	-0.96%	-4.00%	-1.62%	0.30%
SEKJPY	10.25%	9.74%	0.51%	-0.58%	-0.02%	-0.93%	-4.85%	-1.60%	-0.31%
EURCHF	5.35%	4.80%	0.56%	-0.92%	-1.03%	-0.76%	-3.41%	-1.53%	-1.28%
EURNZD	7.88%	6.54%	1.33%	-1.12%	0.22%	-0.80%	-4.24%	-1.49%	-1.83%

3-Month Volatility Carry - 10 Best Short Gamma Candidates

