



Forex SWAP Rates

Currency Pair	Long	Short	Currency Pair	Long	Short
AUD/CAD	(1.00)	(0.96)	EUR/USD	(0.01)	0.02
AUD/CHF	(1.21)	(1.17)	GBP/AUD	1.56	1.61
AUD/JPY	(1.04)	1.00	GBP/CAD	0.22	0.27
AUD/NZD	(0.57)	0.52	GBP/CHF	(0.20)	(0.16)
AUD/USD	(1.26)	1.23	GBP/JPY	(0.19)	(0.15)
CAD/CHF	(0.27)	0.25	GBP/NZD	1.22	1.27
CAD/JPY	(0.23)	0.21	GBP/USD	(0.13)	0.10
CHF/JPY	(0.03)	0.01	NZD/CAD	(0.44)	0.41
EUR/AUD	(0.01)	0.02	NZD/CHF	(0.62)	0.59
EUR/CAD	0.30	0.32	NZD/JPY	(0.54)	0.50
EUR/CHF	(0.09)	0.06	USD/CAD	0.18	0.28
EUR/GBP	0.05	0.08	USD/CHF	(0.07)	0.04
EUR/JPY	(0.09)	0.05	USD/JPY	(0.07)	0.04
EUR/NOK	2.98	3.32	USD/DDK	(0.42)	(0.09)
EUR/NZD	1.15	1.20	USD/NOK	2.20	2.50
EUR/SEK	3.85	4.08	USD/SEK	2.79	3.09

SWAP rates are determined by liquidity providers and fluctuate daily. Rates as of 2/13/2012. Rate table is updated on a weekly basis.