

# FX Swaps

Stand: 01.05.2013



Symbol	Long Swap Rate	Short Swap Rate
AUDCAD	-1.20	-8.10
AUDCHF	1.60	-10.90
AUDJPY	1.30	-10.60
AUDNZD	-5.30	-7.60
AUDUSD	0.90	-10.20
CADCHF	0.90	-4.60
CADJPY	0.60	-4.40
CHFJPY	-2.10	-1.60
EURAUD	-8.80	-0.50
EURCAD	-2.50	-1.20
EURCHF	0.20	-3.90
EURCZK	0.10	-3.80
EURGBP	-1.20	-2.50
EURHUF	-17.10	2.30
EURJPY	0.00	-3.70
EURNOK	-3.90	-1.60
EURNZD	-6.70	-0.70
EURPLN	-12.30	1.20
EURSEK	-3.20	-2.30
EURUSD	-0.50	-3.20
GBPAUD	-9.50	0.20
GBPCAD	-3.20	-0.50
GBPCHF	-0.50	-3.20
GBPJPY	-0.70	-3.00
GBPNZD	-7.40	0.00
GBPUSD	-1.20	-2.50
NOKSEK	-3.00	-4.40
NZDJPY	1.10	-8.50
NZDUSD	0.70	-8.10
USDCAD	-3.90	0.20
USDCHF	-1.20	-2.50
USDCZK	-1.30	-2.40
USDHUF	-18.50	3.70
USDJPY	-1.40	-2.30
USDNOK	-5.30	-0.20
USDSEK	-4.60	-0.90
USDZAR	-15.00	3.90