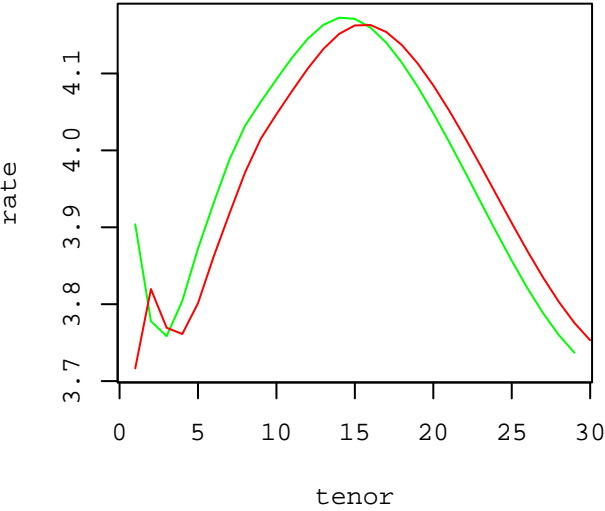
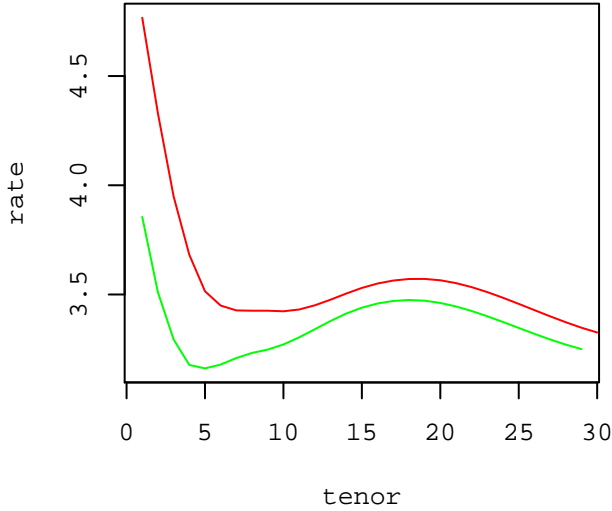


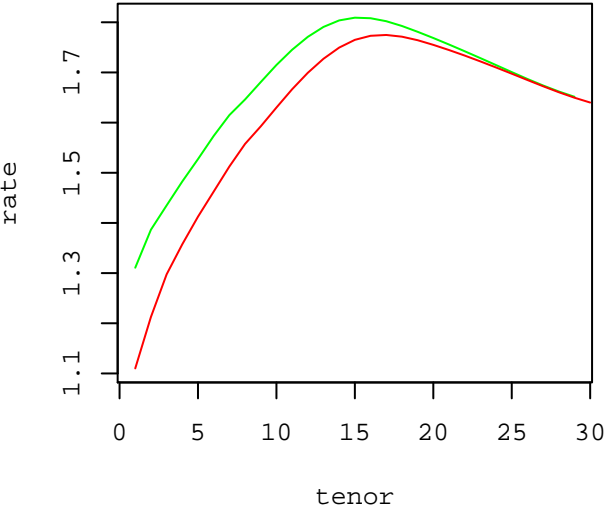
**aud fwd 1y (green) vs. spot (red)**



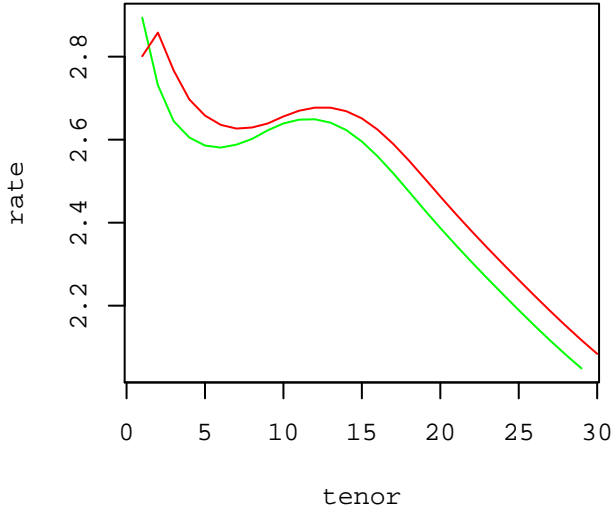
**cad fwd 1y (green) vs. spot (red)**



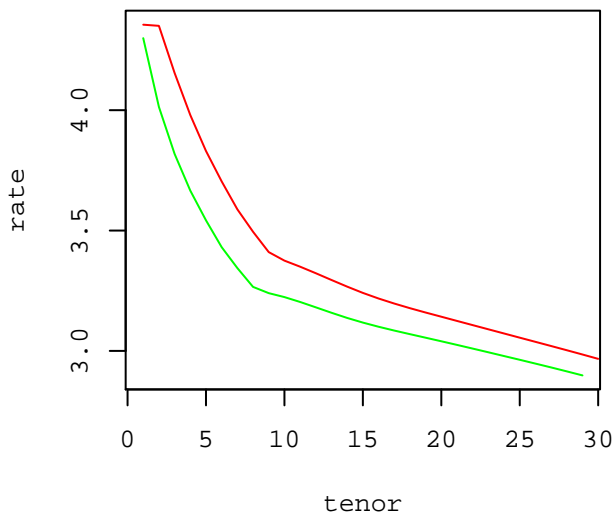
**chf fwd 1y (green) vs. spot (red)**



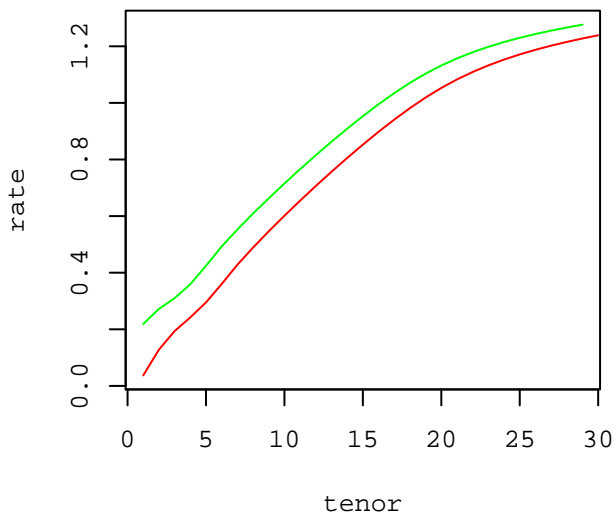
**eur fwd 1y (green) vs. spot (red)**



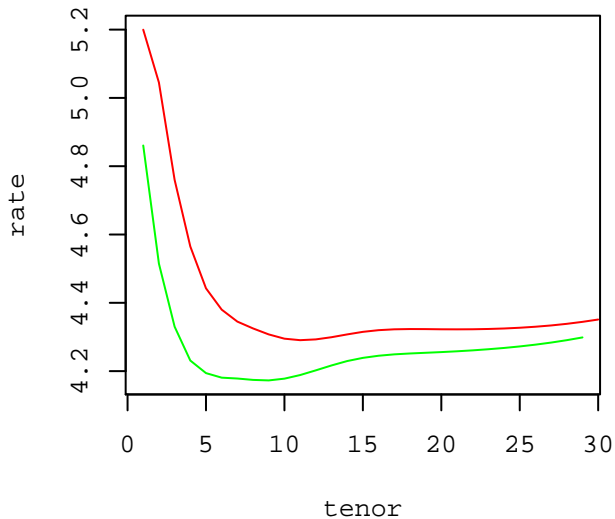
gbp fwd 1y (green) vs. spot (red)



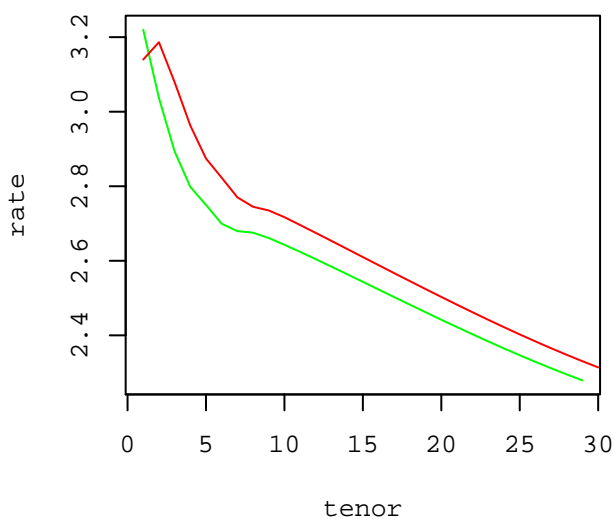
jpy fwd 1y (green) vs. spot (red)



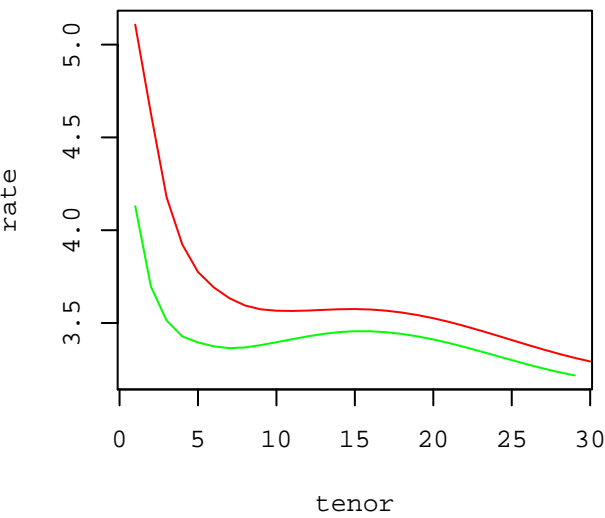
nzd fwd 1y (green) vs. spot (red)



sek fwd 1y (green) vs. spot (red)



usd fwd 1y (green) vs. spot (red)



**Risk = -7 Year(s), Roll total = 720**

	<b>bp</b>	<b>ccy</b>	<b>pos</b>
01y01y_usd	-0.98	usd	-1
01y02y_usd	-0.93	usd	-1
01y01y_cad	-0.91	cad	-1
01y02y_cad	-0.82	cad	-1
02y01y_nzd	-0.69	nzd	-1
02y01y_gbp	-0.57	gbp	-1
01y02y_nzd	-0.53	nzd	-1
02y02y_gbp	-0.44	gbp	-1
02y01y_sek	-0.37	sek	-1
02y01y_eur	-0.33	eur	-1
04y01y_aud	0.22	aud	1
04y02y_aud	0.21	aud	1
01y01y_chf	0.20	chf	1