

TABLE 1—CONVERSION FACTOR MATRIX FOR SWAPS

Residual maturity	Interest rate	Foreign exchange rate and gold	Precious metals (except gold)	Other commodities
One year or less	0.00	0.01	0.07	0.10
Over one to five years	0.005	0.05	0.07	0.12
Over five years	0.015	0.075	0.08	0.15
Residual maturity	Credit		Equity	
One year or less	0.10		0.06	
Over one to five years	0.10		0.08	
Over five years	0.10		0.10	