

COMMISSION IMPLEMENTING REGULATION (EU) 2023/1672**of 30 August 2023****laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 June 2023 until 29 September 2023 in accordance with Directive 2009/138/EC of the European Parliament and of the Council on the taking-up and pursuit of the business of Insurance and Reinsurance****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Directive 2009/138/EC of the European Parliament and of the Council of 25 November 2009 on the taking-up and pursuit of the business of Insurance and Reinsurance (Solvency II) ⁽¹⁾, and in particular the third subparagraph of Article 77e(2) thereof,

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 6 July 2023, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of June 2023 market data. That information was published on 6 July 2023 in accordance with Article 77e(1) of Directive 2009/138/EC.
- (3) Given the need for the immediate availability of the technical information, it is important that this Regulation enters into force as a matter of urgency.
- (4) For prudential reasons it is necessary that insurance and reinsurance undertakings use the same technical information for calculating technical provisions and basic own funds irrespective of the date on which they report to their competent authorities. This Regulation should therefore apply from the first reporting reference date to which this Regulation applies.
- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council ⁽²⁾,

HAS ADOPTED THIS REGULATION:

Article 1

1. Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 30 June 2023 until 29 September 2023.

⁽¹⁾ OJ L 335, 17.12.2009, p. 1.

⁽²⁾ Regulation (EU) No 182/2011 of the European Parliament and of the Council of 16 February 2011 laying down the rules and general principles concerning mechanisms for control by Member States of the Commission's exercise of implementing powers (OJ L 55, 28.2.2011, p. 13).

2. For each relevant currency, the technical information used to calculate the best estimate in accordance with Article 77 of Directive 2009/138/EC, the matching adjustment in accordance with Article 77c of that Directive and the volatility adjustment in accordance with Article 77d of that Directive shall be the following:

- (a) the relevant risk-free interest rate term structures set out in Annex I;
- (b) the fundamental spreads for the calculation of the matching adjustment set out in Annex II;
- (c) for each relevant national insurance market, the volatility adjustments set out in Annex III.

Article 2

This Regulation shall enter into force on the day following that of its publication in the *Official Journal of the European Union*.

It shall apply from 30 June 2023.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 30 August 2023.

For the Commission
The President
Ursula VON DER LEYEN

ANNEX I

Relevant risk-free interest rate term structures to calculate the best estimate, without any matching adjustment or volatility adjustment

Term to maturity (in years)	Euro (in %)	Czech koruna (in %)	Danish krone (in %)	Forint (in %)	Krona (in %)	Lev (in %)
1	3,983	6,675	3,973	10,109	4,127	3,933
2	3,772	5,586	3,762	9,347	3,935	3,722
3	3,501	4,936	3,491	8,668	3,656	3,451
4	3,282	4,551	3,272	8,087	3,426	3,232
5	3,132	4,309	3,122	7,626	3,255	3,083
6	3,037	4,162	3,027	7,273	3,131	2,987
7	2,970	4,072	2,960	7,009	3,043	2,920
8	2,926	4,018	2,916	6,821	2,983	2,877
9	2,897	3,988	2,887	6,696	2,947	2,847
10	2,879	3,972	2,870	6,612	2,933	2,830
11	2,869	3,968	2,860	6,564	2,939	2,820
12	2,859	3,970	2,849	6,538	2,957	2,809
13	2,851	3,975	2,841	6,531	2,979	2,801
14	2,839	3,979	2,829	6,539	3,003	2,790
15	2,819	3,982	2,809	6,553	3,026	2,770
16	2,788	3,981	2,778	6,555	3,049	2,739
17	2,752	3,979	2,742	6,545	3,070	2,702
18	2,716	3,974	2,706	6,526	3,090	2,666
19	2,684	3,968	2,674	6,499	3,108	2,635
20	2,660	3,960	2,650	6,467	3,124	2,611
21	2,644	3,952	2,635	6,431	3,139	2,596
22	2,636	3,944	2,627	6,393	3,153	2,589
23	2,634	3,935	2,625	6,353	3,166	2,588
24	2,636	3,926	2,627	6,312	3,177	2,591
25	2,642	3,916	2,633	6,270	3,188	2,597
26	2,650	3,907	2,641	6,228	3,198	2,606
27	2,660	3,898	2,651	6,186	3,208	2,618
28	2,671	3,888	2,663	6,145	3,216	2,630
29	2,684	3,879	2,676	6,105	3,224	2,644
30	2,697	3,870	2,689	6,066	3,232	2,658
31	2,710	3,861	2,703	6,027	3,239	2,673
32	2,724	3,852	2,717	5,990	3,245	2,688
33	2,738	3,844	2,731	5,954	3,252	2,703
34	2,753	3,835	2,746	5,919	3,257	2,718
35	2,767	3,827	2,760	5,885	3,263	2,733
36	2,781	3,819	2,774	5,852	3,268	2,747
37	2,794	3,811	2,788	5,820	3,273	2,762

38	2,808	3,804	2,801	5,789	3,278	2,776
39	2,821	3,797	2,815	5,760	3,282	2,790
40	2,834	3,790	2,828	5,731	3,286	2,804
41	2,846	3,783	2,840	5,704	3,290	2,817
42	2,859	3,776	2,853	5,678	3,294	2,830
43	2,870	3,770	2,865	5,652	3,298	2,842
44	2,882	3,763	2,876	5,628	3,301	2,854
45	2,893	3,757	2,888	5,604	3,304	2,866
46	2,904	3,752	2,899	5,581	3,308	2,878
47	2,915	3,746	2,909	5,559	3,311	2,889
48	2,925	3,740	2,920	5,538	3,314	2,899
49	2,935	3,735	2,930	5,518	3,316	2,910
50	2,944	3,730	2,939	5,498	3,319	2,920
51	2,953	3,725	2,949	5,479	3,322	2,930
52	2,962	3,720	2,958	5,461	3,324	2,939
53	2,971	3,715	2,967	5,443	3,326	2,948
54	2,980	3,711	2,975	5,426	3,329	2,957
55	2,988	3,706	2,983	5,409	3,331	2,966
56	2,996	3,702	2,991	5,393	3,333	2,974
57	3,003	3,698	2,999	5,378	3,335	2,982
58	3,011	3,694	3,007	5,363	3,337	2,990
59	3,018	3,690	3,014	5,349	3,339	2,997
60	3,025	3,686	3,021	5,335	3,341	3,005
61	3,032	3,682	3,028	5,321	3,343	3,012
62	3,038	3,679	3,035	5,308	3,344	3,019
63	3,045	3,675	3,041	5,295	3,346	3,026
64	3,051	3,672	3,047	5,283	3,348	3,032
65	3,057	3,668	3,053	5,271	3,349	3,038
66	3,063	3,665	3,059	5,259	3,351	3,045
67	3,069	3,662	3,065	5,248	3,352	3,050
68	3,074	3,659	3,071	5,237	3,354	3,056
69	3,080	3,656	3,076	5,226	3,355	3,062
70	3,085	3,653	3,081	5,216	3,356	3,067
71	3,090	3,650	3,086	5,206	3,358	3,073
72	3,095	3,648	3,091	5,196	3,359	3,078
73	3,100	3,645	3,096	5,186	3,360	3,083
74	3,104	3,642	3,101	5,177	3,361	3,088
75	3,109	3,640	3,106	5,168	3,363	3,093
76	3,113	3,637	3,110	5,159	3,364	3,097
77	3,118	3,635	3,115	5,151	3,365	3,102
78	3,122	3,633	3,119	5,142	3,366	3,106
79	3,126	3,630	3,123	5,134	3,367	3,111
80	3,130	3,628	3,127	5,126	3,368	3,115

81	3,134	3,626	3,131	5,119	3,369	3,119
82	3,138	3,624	3,135	5,111	3,370	3,123
83	3,142	3,622	3,139	5,104	3,371	3,127
84	3,145	3,620	3,142	5,096	3,372	3,131
85	3,149	3,618	3,146	5,089	3,373	3,135
86	3,152	3,616	3,150	5,083	3,374	3,138
87	3,156	3,614	3,153	5,076	3,375	3,142
88	3,159	3,612	3,156	5,069	3,376	3,145
89	3,162	3,610	3,160	5,063	3,376	3,149
90	3,166	3,608	3,163	5,057	3,377	3,152
91	3,169	3,607	3,166	5,050	3,378	3,155
92	3,172	3,605	3,169	5,044	3,379	3,158
93	3,175	3,603	3,172	5,039	3,380	3,162
94	3,178	3,602	3,175	5,033	3,380	3,165
95	3,181	3,600	3,178	5,027	3,381	3,168
96	3,183	3,599	3,181	5,022	3,382	3,171
97	3,186	3,597	3,184	5,016	3,382	3,173
98	3,189	3,596	3,186	5,011	3,383	3,176
99	3,191	3,594	3,189	5,006	3,384	3,179
100	3,194	3,593	3,192	5,001	3,384	3,182
101	3,196	3,591	3,194	4,996	3,385	3,184
102	3,199	3,590	3,197	4,991	3,386	3,187
103	3,201	3,588	3,199	4,986	3,386	3,190
104	3,204	3,587	3,201	4,981	3,387	3,192
105	3,206	3,586	3,204	4,977	3,388	3,195
106	3,208	3,585	3,206	4,972	3,388	3,197
107	3,211	3,583	3,208	4,968	3,389	3,199
108	3,213	3,582	3,211	4,964	3,389	3,202
109	3,215	3,581	3,213	4,959	3,390	3,204
110	3,217	3,580	3,215	4,955	3,390	3,206
111	3,219	3,578	3,217	4,951	3,391	3,208
112	3,221	3,577	3,219	4,947	3,391	3,210
113	3,223	3,576	3,221	4,943	3,392	3,213
114	3,225	3,575	3,223	4,939	3,393	3,215
115	3,227	3,574	3,225	4,935	3,393	3,217
116	3,229	3,573	3,227	4,932	3,393	3,219
117	3,231	3,572	3,229	4,928	3,394	3,221
118	3,233	3,571	3,231	4,924	3,394	3,223
119	3,235	3,570	3,233	4,921	3,395	3,225
120	3,237	3,569	3,235	4,917	3,395	3,226
121	3,238	3,568	3,236	4,914	3,396	3,228
122	3,240	3,567	3,238	4,910	3,396	3,230
123	3,242	3,566	3,240	4,907	3,397	3,232

124	3,243	3,565	3,241	4,904	3,397	3,234
125	3,245	3,564	3,243	4,900	3,398	3,235
126	3,247	3,563	3,245	4,897	3,398	3,237
127	3,248	3,562	3,246	4,894	3,398	3,239
128	3,250	3,561	3,248	4,891	3,399	3,240
129	3,251	3,561	3,250	4,888	3,399	3,242
130	3,253	3,560	3,251	4,885	3,400	3,244
131	3,254	3,559	3,253	4,882	3,400	3,245
132	3,256	3,558	3,254	4,879	3,400	3,247
133	3,257	3,557	3,256	4,876	3,401	3,248
134	3,259	3,556	3,257	4,874	3,401	3,250
135	3,260	3,556	3,258	4,871	3,401	3,251
136	3,262	3,555	3,260	4,868	3,402	3,253
137	3,263	3,554	3,261	4,865	3,402	3,254
138	3,264	3,553	3,263	4,863	3,403	3,256
139	3,266	3,553	3,264	4,860	3,403	3,257
140	3,267	3,552	3,265	4,857	3,403	3,258
141	3,268	3,551	3,267	4,855	3,404	3,260
142	3,270	3,550	3,268	4,852	3,404	3,261
143	3,271	3,550	3,269	4,850	3,404	3,262
144	3,272	3,549	3,270	4,848	3,404	3,264
145	3,273	3,548	3,272	4,845	3,405	3,265
146	3,275	3,548	3,273	4,843	3,405	3,266
147	3,276	3,547	3,274	4,840	3,405	3,267
148	3,277	3,546	3,275	4,838	3,406	3,269
149	3,278	3,546	3,276	4,836	3,406	3,270
150	3,279	3,545	3,278	4,834	3,406	3,271

Term to maturity (in years)	Pound sterling (in %)	Romanian leu (in %)	Zloty (in %)	Króna (in %)	Norwegian krone (in %)	Swiss franc (in %)
1	6,062	6,161	5,941	8,902	4,873	1,991
2	5,960	6,280	5,698	8,245	4,722	1,955
3	5,630	6,408	5,594	7,724	4,492	1,901
4	5,309	6,500	5,529	7,283	4,273	1,852
5	5,028	6,573	5,498	6,919	4,099	1,814
6	4,795	6,632	5,498	6,611	3,975	1,789
7	4,601	6,673	5,516	6,347	3,884	1,774
8	4,454	6,700	5,544	6,120	3,816	1,766
9	4,340	6,720	5,577	5,926	3,762	1,764
10	4,250	6,729	5,606	5,762	3,720	1,767
11	4,185	6,714	5,614	5,623	3,685	1,774
12	4,137	6,679	5,605	5,501	3,657	1,784

13	4,096	6,629	5,582	5,394	3,634	1,796
14	4,061	6,568	5,551	5,298	3,614	1,809
15	4,027	6,501	5,513	5,212	3,597	1,824
16	3,996	6,429	5,471	5,134	3,583	1,838
17	3,965	6,355	5,425	5,062	3,570	1,853
18	3,936	6,279	5,379	4,997	3,559	1,867
19	3,909	6,202	5,331	4,936	3,550	1,882
20	3,884	6,127	5,283	4,880	3,541	1,896
21	3,861	6,052	5,235	4,828	3,534	1,910
22	3,838	5,978	5,187	4,779	3,527	1,924
23	3,816	5,907	5,141	4,733	3,521	1,937
24	3,794	5,837	5,095	4,691	3,516	1,950
25	3,772	5,769	5,051	4,650	3,511	1,963
26	3,749	5,704	5,008	4,612	3,507	1,975
27	3,724	5,641	4,966	4,577	3,503	1,987
28	3,699	5,580	4,926	4,543	3,499	1,998
29	3,671	5,522	4,887	4,511	3,496	2,009
30	3,642	5,466	4,849	4,481	3,493	2,020
31	3,611	5,412	4,813	4,452	3,491	2,030
32	3,579	5,360	4,778	4,424	3,488	2,040
33	3,547	5,310	4,744	4,398	3,486	2,049
34	3,514	5,262	4,712	4,374	3,484	2,058
35	3,483	5,217	4,681	4,350	3,482	2,067
36	3,452	5,173	4,651	4,327	3,480	2,076
37	3,422	5,130	4,623	4,306	3,479	2,084
38	3,394	5,090	4,595	4,285	3,477	2,092
39	3,367	5,051	4,569	4,266	3,476	2,100
40	3,342	5,014	4,543	4,247	3,475	2,107
41	3,319	4,978	4,519	4,229	3,473	2,114
42	3,297	4,944	4,495	4,211	3,472	2,121
43	3,278	4,911	4,472	4,195	3,471	2,128
44	3,259	4,879	4,450	4,179	3,470	2,134
45	3,243	4,849	4,429	4,163	3,469	2,140
46	3,228	4,819	4,409	4,149	3,469	2,146
47	3,215	4,791	4,390	4,135	3,468	2,152
48	3,204	4,764	4,371	4,121	3,467	2,158
49	3,194	4,738	4,353	4,108	3,466	2,163
50	3,186	4,713	4,335	4,095	3,466	2,168
51	3,180	4,689	4,319	4,083	3,465	2,173
52	3,175	4,665	4,302	4,071	3,465	2,178
53	3,171	4,643	4,287	4,060	3,464	2,183
54	3,168	4,621	4,271	4,049	3,464	2,188
55	3,166	4,600	4,257	4,038	3,463	2,192

56	3,165	4,579	4,243	4,028	3,463	2,197
57	3,165	4,560	4,229	4,018	3,462	2,201
58	3,165	4,541	4,216	4,008	3,462	2,205
59	3,165	4,522	4,203	3,999	3,462	2,209
60	3,166	4,505	4,190	3,990	3,461	2,213
61	3,167	4,487	4,178	3,981	3,461	2,216
62	3,169	4,471	4,167	3,973	3,461	2,220
63	3,171	4,455	4,156	3,965	3,460	2,223
64	3,173	4,439	4,145	3,957	3,460	2,227
65	3,175	4,424	4,134	3,949	3,460	2,230
66	3,177	4,409	4,124	3,942	3,459	2,233
67	3,179	4,395	4,114	3,934	3,459	2,237
68	3,182	4,381	4,104	3,927	3,459	2,240
69	3,184	4,367	4,094	3,920	3,459	2,243
70	3,187	4,354	4,085	3,914	3,459	2,246
71	3,190	4,341	4,076	3,907	3,458	2,248
72	3,192	4,329	4,068	3,901	3,458	2,251
73	3,195	4,317	4,059	3,895	3,458	2,254
74	3,198	4,305	4,051	3,889	3,458	2,256
75	3,200	4,294	4,043	3,883	3,458	2,259
76	3,203	4,283	4,035	3,877	3,458	2,261
77	3,206	4,272	4,028	3,872	3,457	2,264
78	3,209	4,261	4,020	3,866	3,457	2,266
79	3,211	4,251	4,013	3,861	3,457	2,268
80	3,214	4,241	4,006	3,856	3,457	2,271
81	3,216	4,231	3,999	3,851	3,457	2,273
82	3,219	4,222	3,992	3,846	3,457	2,275
83	3,221	4,212	3,986	3,841	3,457	2,277
84	3,224	4,203	3,979	3,837	3,457	2,279
85	3,226	4,194	3,973	3,832	3,456	2,281
86	3,229	4,186	3,967	3,828	3,456	2,283
87	3,231	4,177	3,961	3,823	3,456	2,285
88	3,233	4,169	3,955	3,819	3,456	2,287
89	3,236	4,161	3,950	3,815	3,456	2,289
90	3,238	4,153	3,944	3,811	3,456	2,290
91	3,240	4,145	3,939	3,807	3,456	2,292
92	3,242	4,138	3,933	3,803	3,456	2,294
93	3,245	4,130	3,928	3,799	3,456	2,296
94	3,247	4,123	3,923	3,796	3,456	2,297
95	3,249	4,116	3,918	3,792	3,456	2,299
96	3,251	4,109	3,913	3,788	3,455	2,300
97	3,253	4,102	3,908	3,785	3,455	2,302
98	3,255	4,095	3,904	3,781	3,455	2,303

99	3,257	4,089	3,899	3,778	3,455	2,305
100	3,259	4,082	3,895	3,775	3,455	2,306
101	3,260	4,076	3,890	3,772	3,455	2,308
102	3,262	4,070	3,886	3,768	3,455	2,309
103	3,264	4,064	3,882	3,765	3,455	2,310
104	3,266	4,058	3,877	3,762	3,455	2,312
105	3,267	4,052	3,873	3,759	3,455	2,313
106	3,269	4,046	3,869	3,756	3,455	2,314
107	3,271	4,041	3,865	3,754	3,455	2,316
108	3,273	4,035	3,862	3,751	3,455	2,317
109	3,274	4,030	3,858	3,748	3,455	2,318
110	3,276	4,025	3,854	3,745	3,455	2,319
111	3,277	4,020	3,850	3,743	3,455	2,321
112	3,279	4,014	3,847	3,740	3,455	2,322
113	3,280	4,009	3,843	3,737	3,454	2,323
114	3,282	4,005	3,840	3,735	3,454	2,324
115	3,283	4,000	3,836	3,732	3,454	2,325
116	3,285	3,995	3,833	3,730	3,454	2,326
117	3,286	3,990	3,830	3,728	3,454	2,327
118	3,287	3,986	3,827	3,725	3,454	2,328
119	3,289	3,981	3,823	3,723	3,454	2,329
120	3,290	3,977	3,820	3,721	3,454	2,330
121	3,291	3,972	3,817	3,718	3,454	2,331
122	3,293	3,968	3,814	3,716	3,454	2,332
123	3,294	3,964	3,811	3,714	3,454	2,333
124	3,295	3,960	3,808	3,712	3,454	2,334
125	3,297	3,956	3,806	3,710	3,454	2,335
126	3,298	3,952	3,803	3,708	3,454	2,336
127	3,299	3,948	3,800	3,706	3,454	2,337
128	3,300	3,944	3,797	3,704	3,454	2,338
129	3,301	3,940	3,794	3,702	3,454	2,339
130	3,302	3,936	3,792	3,700	3,454	2,339
131	3,304	3,932	3,789	3,698	3,454	2,340
132	3,305	3,929	3,787	3,696	3,454	2,341
133	3,306	3,925	3,784	3,694	3,454	2,342
134	3,307	3,922	3,782	3,692	3,454	2,343
135	3,308	3,918	3,779	3,691	3,454	2,344
136	3,309	3,915	3,777	3,689	3,454	2,344
137	3,310	3,911	3,774	3,687	3,454	2,345
138	3,311	3,908	3,772	3,685	3,454	2,346
139	3,312	3,905	3,770	3,684	3,454	2,347
140	3,313	3,901	3,767	3,682	3,454	2,347
141	3,314	3,898	3,765	3,680	3,454	2,348

142	3,315	3,895	3,763	3,679	3,453	2,349
143	3,316	3,892	3,761	3,677	3,453	2,349
144	3,317	3,889	3,759	3,675	3,453	2,350
145	3,318	3,886	3,756	3,674	3,453	2,351
146	3,319	3,883	3,754	3,672	3,453	2,352
147	3,319	3,880	3,752	3,671	3,453	2,352
148	3,320	3,877	3,750	3,669	3,453	2,353
149	3,321	3,874	3,748	3,668	3,453	2,354
150	3,322	3,871	3,746	3,666	3,453	2,354

Term to maturity (in years)	Australian dollar (in %)	Baht (in %)	Canadian dollar (in %)	Chilean peso (in %)	Colombian peso (in %)	Hong Kong dollar (in %)
1	4,726	1,957	5,218	7,432	9,838	4,813
2	4,609	2,085	4,917	6,130	9,793	4,522
3	4,418	2,150	4,475	5,600	9,755	4,282
4	4,300	2,193	4,090	5,397	9,764	4,127
5	4,259	2,232	3,830	5,299	9,805	4,009
6	4,265	2,273	3,690	5,248	9,858	3,944
7	4,284	2,322	3,614	5,220	9,926	3,898
8	4,312	2,383	3,568	5,203	9,998	3,849
9	4,338	2,450	3,535	5,191	10,067	3,806
10	4,358	2,523	3,507	5,180	10,135	3,778
11	4,385	2,602	3,482	5,167	10,158	3,767
12	4,412	2,682	3,457	5,154	10,136	3,768
13	4,431	2,759	3,434	5,139	10,081	3,775
14	4,442	2,830	3,412	5,124	10,001	3,783
15	4,446	2,894	3,391	5,109	9,904	3,791
16	4,444	2,948	3,372	5,094	9,794	3,796
17	4,435	2,995	3,355	5,079	9,674	3,798
18	4,419	3,035	3,338	5,064	9,549	3,799
19	4,394	3,070	3,324	5,050	9,420	3,798
20	4,361	3,101	3,310	5,036	9,290	3,796
21	4,318	3,128	3,298	5,022	9,159	3,793
22	4,270	3,152	3,287	5,009	9,029	3,789
23	4,219	3,173	3,278	4,996	8,902	3,784
24	4,167	3,191	3,269	4,983	8,777	3,780
25	4,116	3,208	3,262	4,971	8,655	3,775
26	4,066	3,223	3,256	4,960	8,537	3,769
27	4,020	3,237	3,250	4,948	8,422	3,764
28	3,977	3,249	3,246	4,937	8,311	3,758
29	3,937	3,260	3,243	4,927	8,205	3,752
30	3,902	3,270	3,240	4,917	8,102	3,747

31	3,871	3,279	3,239	4,907	8,003	3,741
32	3,843	3,287	3,238	4,897	7,909	3,736
33	3,818	3,295	3,238	4,888	7,818	3,730
34	3,796	3,302	3,238	4,879	7,730	3,725
35	3,776	3,308	3,239	4,871	7,647	3,719
36	3,758	3,314	3,240	4,863	7,567	3,714
37	3,742	3,319	3,241	4,855	7,490	3,709
38	3,728	3,324	3,243	4,847	7,416	3,704
39	3,715	3,329	3,245	4,840	7,346	3,699
40	3,703	3,333	3,247	4,833	7,278	3,694
41	3,692	3,337	3,249	4,826	7,213	3,690
42	3,682	3,341	3,251	4,819	7,151	3,685
43	3,673	3,344	3,254	4,813	7,091	3,681
44	3,665	3,348	3,256	4,806	7,034	3,676
45	3,657	3,351	3,259	4,800	6,979	3,672
46	3,650	3,354	3,261	4,795	6,926	3,668
47	3,644	3,356	3,264	4,789	6,876	3,664
48	3,638	3,359	3,266	4,784	6,827	3,660
49	3,632	3,361	3,269	4,778	6,780	3,657
50	3,627	3,363	3,271	4,773	6,735	3,653
51	3,622	3,366	3,274	4,768	6,691	3,649
52	3,617	3,368	3,276	4,764	6,649	3,646
53	3,613	3,369	3,279	4,759	6,609	3,643
54	3,609	3,371	3,281	4,754	6,570	3,639
55	3,605	3,373	3,284	4,750	6,532	3,636
56	3,602	3,375	3,286	4,746	6,496	3,633
57	3,599	3,376	3,288	4,742	6,461	3,630
58	3,595	3,378	3,291	4,738	6,427	3,627
59	3,592	3,379	3,293	4,734	6,394	3,625
60	3,589	3,380	3,295	4,730	6,363	3,622
61	3,587	3,382	3,297	4,727	6,332	3,619
62	3,584	3,383	3,299	4,723	6,302	3,617
63	3,582	3,384	3,302	4,720	6,274	3,614
64	3,579	3,385	3,304	4,716	6,246	3,612
65	3,577	3,386	3,306	4,713	6,219	3,609
66	3,575	3,388	3,308	4,710	6,193	3,607
67	3,573	3,389	3,309	4,707	6,167	3,605
68	3,571	3,390	3,311	4,704	6,143	3,602
69	3,569	3,390	3,313	4,701	6,119	3,600
70	3,567	3,391	3,315	4,698	6,095	3,598
71	3,565	3,392	3,317	4,696	6,073	3,596
72	3,564	3,393	3,318	4,693	6,051	3,594
73	3,562	3,394	3,320	4,690	6,030	3,592

74	3,560	3,395	3,322	4,688	6,009	3,590
75	3,559	3,396	3,323	4,685	5,989	3,589
76	3,557	3,396	3,325	4,683	5,969	3,587
77	3,556	3,397	3,327	4,681	5,950	3,585
78	3,554	3,398	3,328	4,678	5,931	3,583
79	3,553	3,398	3,330	4,676	5,913	3,582
80	3,552	3,399	3,331	4,674	5,895	3,580
81	3,550	3,400	3,332	4,672	5,878	3,578
82	3,549	3,400	3,334	4,670	5,861	3,577
83	3,548	3,401	3,335	4,668	5,844	3,575
84	3,547	3,402	3,336	4,666	5,828	3,574
85	3,545	3,402	3,338	4,664	5,812	3,572
86	3,544	3,403	3,339	4,662	5,797	3,571
87	3,543	3,403	3,340	4,660	5,782	3,570
88	3,542	3,404	3,341	4,658	5,767	3,568
89	3,541	3,404	3,343	4,657	5,753	3,567
90	3,540	3,405	3,344	4,655	5,739	3,566
91	3,539	3,405	3,345	4,653	5,725	3,564
92	3,538	3,406	3,346	4,651	5,712	3,563
93	3,537	3,406	3,347	4,650	5,699	3,562
94	3,536	3,407	3,348	4,648	5,686	3,561
95	3,535	3,407	3,349	4,647	5,673	3,560
96	3,534	3,408	3,350	4,645	5,661	3,559
97	3,533	3,408	3,351	4,644	5,649	3,557
98	3,533	3,409	3,352	4,642	5,637	3,556
99	3,532	3,409	3,353	4,641	5,626	3,555
100	3,531	3,410	3,354	4,639	5,614	3,554
101	3,530	3,410	3,355	4,638	5,603	3,553
102	3,529	3,410	3,356	4,637	5,593	3,552
103	3,529	3,411	3,357	4,635	5,582	3,551
104	3,528	3,411	3,358	4,634	5,571	3,550
105	3,527	3,411	3,359	4,633	5,561	3,549
106	3,526	3,412	3,360	4,631	5,551	3,548
107	3,526	3,412	3,361	4,630	5,541	3,547
108	3,525	3,413	3,361	4,629	5,532	3,547
109	3,524	3,413	3,362	4,628	5,522	3,546
110	3,524	3,413	3,363	4,627	5,513	3,545
111	3,523	3,414	3,364	4,626	5,504	3,544
112	3,522	3,414	3,364	4,624	5,495	3,543
113	3,522	3,414	3,365	4,623	5,486	3,542
114	3,521	3,415	3,366	4,622	5,477	3,541
115	3,520	3,415	3,367	4,621	5,468	3,541
116	3,520	3,415	3,367	4,620	5,460	3,540

117	3,519	3,415	3,368	4,619	5,452	3,539
118	3,519	3,416	3,369	4,618	5,444	3,538
119	3,518	3,416	3,370	4,617	5,436	3,538
120	3,517	3,416	3,370	4,616	5,428	3,537
121	3,517	3,417	3,371	4,615	5,420	3,536
122	3,516	3,417	3,371	4,614	5,413	3,535
123	3,516	3,417	3,372	4,613	5,405	3,535
124	3,515	3,417	3,373	4,612	5,398	3,534
125	3,515	3,418	3,373	4,612	5,391	3,533
126	3,514	3,418	3,374	4,611	5,384	3,533
127	3,514	3,418	3,375	4,610	5,377	3,532
128	3,513	3,418	3,375	4,609	5,370	3,531
129	3,513	3,419	3,376	4,608	5,363	3,531
130	3,512	3,419	3,376	4,607	5,356	3,530
131	3,512	3,419	3,377	4,606	5,350	3,530
132	3,511	3,419	3,377	4,606	5,343	3,529
133	3,511	3,420	3,378	4,605	5,337	3,528
134	3,510	3,420	3,379	4,604	5,331	3,528
135	3,510	3,420	3,379	4,603	5,324	3,527
136	3,509	3,420	3,380	4,602	5,318	3,527
137	3,509	3,421	3,380	4,602	5,312	3,526
138	3,509	3,421	3,381	4,601	5,306	3,526
139	3,508	3,421	3,381	4,600	5,301	3,525
140	3,508	3,421	3,382	4,600	5,295	3,524
141	3,507	3,421	3,382	4,599	5,289	3,524
142	3,507	3,422	3,383	4,598	5,284	3,523
143	3,507	3,422	3,383	4,597	5,278	3,523
144	3,506	3,422	3,383	4,597	5,273	3,522
145	3,506	3,422	3,384	4,596	5,267	3,522
146	3,505	3,422	3,384	4,595	5,262	3,521
147	3,505	3,423	3,385	4,595	5,257	3,521
148	3,505	3,423	3,385	4,594	5,252	3,520
149	3,504	3,423	3,386	4,594	5,247	3,520
150	3,504	3,423	3,386	4,593	5,242	3,519

Term to maturity (in years)	Indian rupee (in %)	Mexican peso (in %)	New Taiwan dollar (in %)	New Zealand dollar (in %)	Rand (in %)	Real (in %)
1	6,884	11,422	0,896	5,794	8,805	11,351
2	7,001	9,985	0,930	5,430	8,628	10,235
3	7,072	9,101	0,961	5,025	8,608	10,046
4	7,120	8,635	0,985	4,758	8,720	10,102

5	7,130	8,401	1,005	4,595	8,923	10,229
6	7,146	8,295	1,023	4,512	9,207	10,362
7	7,160	8,248	1,039	4,461	9,490	10,482
8	7,176	8,224	1,054	4,426	9,752	10,593
9	7,197	8,201	1,067	4,406	9,990	10,674
10	7,212	8,166	1,080	4,404	10,204	10,740
11	7,211	8,113	1,109	4,419	10,391	10,759
12	7,198	8,045	1,153	4,444	10,551	10,735
13	7,177	7,967	1,206	4,474	10,678	10,679
14	7,149	7,883	1,264	4,505	10,772	10,599
15	7,118	7,795	1,324	4,536	10,827	10,502
16	7,083	7,705	1,386	4,565	10,841	10,393
17	7,047	7,615	1,447	4,589	10,822	10,275
18	7,010	7,524	1,508	4,608	10,776	10,151
19	6,972	7,435	1,567	4,622	10,710	10,024
20	6,934	7,348	1,624	4,629	10,628	9,896
21	6,897	7,263	1,680	4,629	10,534	9,767
22	6,860	7,180	1,733	4,623	10,432	9,640
23	6,824	7,099	1,785	4,613	10,324	9,515
24	6,789	7,022	1,835	4,599	10,212	9,392
25	6,755	6,947	1,882	4,583	10,099	9,273
26	6,722	6,875	1,927	4,565	9,984	9,157
27	6,689	6,805	1,971	4,546	9,871	9,045
28	6,658	6,739	2,013	4,526	9,758	8,936
29	6,628	6,675	2,052	4,505	9,648	8,832
30	6,599	6,614	2,091	4,483	9,540	8,731
31	6,571	6,555	2,127	4,462	9,435	8,634
32	6,544	6,498	2,162	4,441	9,333	8,541
33	6,518	6,445	2,195	4,419	9,235	8,452
34	6,493	6,393	2,227	4,398	9,139	8,367
35	6,469	6,343	2,258	4,378	9,047	8,285
36	6,446	6,296	2,287	4,358	8,959	8,207
37	6,424	6,250	2,315	4,338	8,873	8,131
38	6,402	6,207	2,342	4,319	8,792	8,059
39	6,382	6,165	2,368	4,300	8,713	7,990
40	6,362	6,125	2,393	4,282	8,637	7,924
41	6,343	6,086	2,416	4,264	8,564	7,860
42	6,325	6,049	2,439	4,247	8,494	7,799
43	6,307	6,014	2,461	4,230	8,427	7,741
44	6,290	5,980	2,482	4,214	8,363	7,685
45	6,273	5,947	2,503	4,199	8,301	7,631
46	6,258	5,916	2,522	4,184	8,241	7,579
47	6,242	5,885	2,541	4,169	8,184	7,530

48	6,228	5,856	2,559	4,155	8,129	7,482
49	6,214	5,828	2,576	4,142	8,075	7,436
50	6,200	5,801	2,593	4,129	8,024	7,391
51	6,187	5,775	2,609	4,116	7,975	7,349
52	6,174	5,750	2,625	4,104	7,928	7,308
53	6,162	5,726	2,640	4,092	7,882	7,268
54	6,150	5,703	2,655	4,080	7,838	7,230
55	6,138	5,680	2,669	4,069	7,796	7,193
56	6,127	5,658	2,682	4,058	7,754	7,158
57	6,116	5,637	2,695	4,048	7,715	7,123
58	6,106	5,617	2,708	4,038	7,677	7,090
59	6,096	5,597	2,721	4,028	7,639	7,058
60	6,086	5,578	2,732	4,019	7,604	7,027
61	6,077	5,560	2,744	4,009	7,569	6,997
62	6,067	5,542	2,755	4,001	7,535	6,968
63	6,059	5,525	2,766	3,992	7,503	6,940
64	6,050	5,508	2,777	3,983	7,471	6,912
65	6,042	5,492	2,787	3,975	7,441	6,886
66	6,033	5,476	2,797	3,967	7,411	6,860
67	6,025	5,461	2,806	3,960	7,383	6,835
68	6,018	5,446	2,816	3,952	7,355	6,811
69	6,010	5,431	2,825	3,945	7,328	6,788
70	6,003	5,417	2,834	3,938	7,301	6,765
71	5,996	5,404	2,842	3,931	7,276	6,743
72	5,989	5,390	2,851	3,925	7,251	6,721
73	5,982	5,377	2,859	3,918	7,227	6,700
74	5,976	5,365	2,867	3,912	7,203	6,680
75	5,970	5,353	2,875	3,906	7,180	6,660
76	5,963	5,341	2,882	3,900	7,158	6,641
77	5,957	5,329	2,889	3,894	7,136	6,622
78	5,952	5,318	2,897	3,888	7,115	6,603
79	5,946	5,307	2,903	3,883	7,095	6,586
80	5,940	5,296	2,910	3,877	7,075	6,568
81	5,935	5,286	2,917	3,872	7,055	6,551
82	5,930	5,275	2,923	3,867	7,036	6,535
83	5,924	5,265	2,930	3,862	7,017	6,518
84	5,919	5,256	2,936	3,857	6,999	6,503
85	5,914	5,246	2,942	3,852	6,981	6,487
86	5,910	5,237	2,948	3,847	6,964	6,472
87	5,905	5,228	2,954	3,843	6,947	6,457
88	5,900	5,219	2,959	3,838	6,931	6,443
89	5,896	5,210	2,965	3,834	6,914	6,429
90	5,891	5,202	2,970	3,830	6,899	6,415

91	5,887	5,194	2,975	3,825	6,883	6,402
92	5,883	5,185	2,980	3,821	6,868	6,389
93	5,879	5,177	2,985	3,817	6,853	6,376
94	5,875	5,170	2,990	3,813	6,839	6,363
95	5,871	5,162	2,995	3,810	6,825	6,351
96	5,867	5,155	3,000	3,806	6,811	6,339
97	5,863	5,147	3,005	3,802	6,797	6,327
98	5,859	5,140	3,009	3,799	6,784	6,316
99	5,856	5,133	3,014	3,795	6,771	6,304
100	5,852	5,126	3,018	3,792	6,758	6,293
101	5,849	5,120	3,022	3,788	6,745	6,282
102	5,845	5,113	3,026	3,785	6,733	6,272
103	5,842	5,107	3,030	3,782	6,721	6,261
104	5,839	5,100	3,034	3,778	6,709	6,251
105	5,835	5,094	3,038	3,775	6,698	6,241
106	5,832	5,088	3,042	3,772	6,686	6,231
107	5,829	5,082	3,046	3,769	6,675	6,221
108	5,826	5,076	3,050	3,766	6,664	6,212
109	5,823	5,070	3,053	3,763	6,653	6,202
110	5,820	5,065	3,057	3,761	6,643	6,193
111	5,817	5,059	3,061	3,758	6,633	6,184
112	5,814	5,054	3,064	3,755	6,622	6,175
113	5,812	5,048	3,068	3,752	6,612	6,167
114	5,809	5,043	3,071	3,750	6,603	6,158
115	5,806	5,038	3,074	3,747	6,593	6,150
116	5,804	5,033	3,077	3,744	6,584	6,142
117	5,801	5,028	3,081	3,742	6,574	6,134
118	5,798	5,023	3,084	3,739	6,565	6,126
119	5,796	5,018	3,087	3,737	6,556	6,118
120	5,793	5,013	3,090	3,735	6,547	6,110
121	5,791	5,009	3,093	3,732	6,539	6,103
122	5,789	5,004	3,096	3,730	6,530	6,095
123	5,786	5,000	3,099	3,728	6,522	6,088
124	5,784	4,995	3,101	3,725	6,513	6,081
125	5,782	4,991	3,104	3,723	6,505	6,074
126	5,779	4,986	3,107	3,721	6,497	6,067
127	5,777	4,982	3,110	3,719	6,489	6,060
128	5,775	4,978	3,112	3,717	6,481	6,053
129	5,773	4,974	3,115	3,715	6,474	6,046
130	5,771	4,970	3,117	3,713	6,466	6,040
131	5,769	4,966	3,120	3,711	6,459	6,033
132	5,767	4,962	3,122	3,709	6,452	6,027
133	5,765	4,958	3,125	3,707	6,444	6,021

134	5,763	4,954	3,127	3,705	6,437	6,015
135	5,761	4,951	3,130	3,703	6,430	6,009
136	5,759	4,947	3,132	3,701	6,423	6,003
137	5,757	4,943	3,134	3,699	6,417	5,997
138	5,755	4,940	3,137	3,697	6,410	5,991
139	5,753	4,936	3,139	3,696	6,403	5,985
140	5,751	4,933	3,141	3,694	6,397	5,980
141	5,750	4,929	3,143	3,692	6,391	5,974
142	5,748	4,926	3,145	3,690	6,384	5,969
143	5,746	4,923	3,148	3,689	6,378	5,963
144	5,744	4,919	3,150	3,687	6,372	5,958
145	5,743	4,916	3,152	3,685	6,366	5,953
146	5,741	4,913	3,154	3,684	6,360	5,948
147	5,739	4,910	3,156	3,682	6,354	5,942
148	5,738	4,907	3,158	3,681	6,348	5,937
149	5,736	4,903	3,160	3,679	6,343	5,932
150	5,735	4,900	3,162	3,678	6,337	5,927

Term to maturity (in years)	Renminbi-yuan (in %)	Ringgit (in %)	Russian rouble (in %)	Singapore dollar (in %)	South Korean won (in %)	Turkish lira (in %)
1	1,924	3,235	9,415	3,861	3,787	12,896
2	2,027	3,342	9,679	3,690	3,669	13,780
3	2,161	3,440	9,921	3,564	3,561	14,803
4	2,276	3,518	10,175	3,454	3,495	15,728
5	2,371	3,591	10,424	3,364	3,439	16,477
6	2,448	3,661	10,654	3,298	3,402	17,036
7	2,515	3,726	10,866	3,249	3,380	17,446
8	2,577	3,786	11,069	3,213	3,369	17,737
9	2,637	3,842	11,234	3,186	3,362	17,922
10	2,697	3,892	11,365	3,168	3,355	18,011
11	2,756	3,938	11,465	3,155	3,348	18,022
12	2,815	3,981	11,533	3,147	3,340	17,971
13	2,873	4,019	11,568	3,143	3,332	17,871
14	2,928	4,055	11,566	3,141	3,324	17,729
15	2,982	4,089	11,528	3,141	3,317	17,554
16	3,034	4,124	11,460	3,143	3,311	17,350
17	3,083	4,156	11,369	3,145	3,305	17,124
18	3,130	4,185	11,260	3,149	3,300	16,880
19	3,175	4,209	11,138	3,152	3,296	16,623
20	3,217	4,227	11,006	3,157	3,293	16,355
21	3,258	4,238	10,868	3,161	3,292	16,082
22	3,297	4,244	10,727	3,166	3,290	15,805

23	3,334	4,245	10,583	3,171	3,290	15,527
24	3,369	4,242	10,440	3,176	3,290	15,251
25	3,402	4,236	10,297	3,182	3,291	14,978
26	3,434	4,228	10,157	3,187	3,292	14,710
27	3,465	4,219	10,019	3,192	3,293	14,449
28	3,494	4,208	9,885	3,197	3,294	14,194
29	3,522	4,196	9,754	3,202	3,296	13,948
30	3,548	4,184	9,628	3,207	3,298	13,709
31	3,574	4,170	9,506	3,212	3,300	13,479
32	3,598	4,157	9,388	3,217	3,302	13,258
33	3,621	4,144	9,274	3,221	3,304	13,045
34	3,643	4,130	9,165	3,226	3,306	12,841
35	3,664	4,116	9,060	3,230	3,308	12,645
36	3,685	4,103	8,960	3,235	3,310	12,458
37	3,704	4,090	8,863	3,239	3,313	12,278
38	3,723	4,077	8,770	3,243	3,315	12,106
39	3,741	4,064	8,681	3,247	3,317	11,942
40	3,758	4,051	8,596	3,251	3,319	11,784
41	3,774	4,039	8,514	3,255	3,321	11,633
42	3,790	4,027	8,435	3,258	3,323	11,489
43	3,805	4,016	8,360	3,262	3,325	11,350
44	3,820	4,005	8,288	3,265	3,327	11,218
45	3,834	3,994	8,218	3,269	3,329	11,090
46	3,848	3,983	8,151	3,272	3,331	10,968
47	3,861	3,973	8,087	3,275	3,333	10,851
48	3,873	3,963	8,026	3,278	3,335	10,739
49	3,885	3,953	7,966	3,281	3,337	10,631
50	3,897	3,944	7,909	3,284	3,339	10,527
51	3,908	3,935	7,854	3,287	3,341	10,427
52	3,919	3,926	7,801	3,290	3,342	10,331
53	3,930	3,917	7,750	3,293	3,344	10,239
54	3,940	3,909	7,701	3,295	3,346	10,150
55	3,950	3,901	7,654	3,298	3,347	10,064
56	3,959	3,893	7,608	3,300	3,349	9,981
57	3,969	3,886	7,564	3,303	3,350	9,901
58	3,978	3,879	7,521	3,305	3,352	9,824
59	3,986	3,871	7,480	3,307	3,353	9,750
60	3,994	3,865	7,440	3,309	3,355	9,678
61	4,003	3,858	7,401	3,311	3,356	9,608
62	4,010	3,852	7,364	3,314	3,358	9,541
63	4,018	3,845	7,328	3,316	3,359	9,475
64	4,025	3,839	7,293	3,318	3,360	9,412
65	4,033	3,833	7,259	3,319	3,361	9,351

66	4,040	3,828	7,226	3,321	3,363	9,292
67	4,046	3,822	7,194	3,323	3,364	9,234
68	4,053	3,817	7,163	3,325	3,365	9,178
69	4,059	3,811	7,133	3,327	3,366	9,124
70	4,066	3,806	7,103	3,328	3,367	9,072
71	4,072	3,801	7,075	3,330	3,368	9,021
72	4,078	3,796	7,047	3,332	3,369	8,971
73	4,083	3,792	7,020	3,333	3,371	8,923
74	4,089	3,787	6,994	3,335	3,372	8,876
75	4,094	3,783	6,969	3,336	3,373	8,830
76	4,100	3,778	6,944	3,338	3,374	8,785
77	4,105	3,774	6,920	3,339	3,374	8,742
78	4,110	3,770	6,896	3,340	3,375	8,700
79	4,115	3,766	6,873	3,342	3,376	8,659
80	4,119	3,762	6,851	3,343	3,377	8,619
81	4,124	3,758	6,829	3,344	3,378	8,580
82	4,129	3,754	6,808	3,346	3,379	8,542
83	4,133	3,751	6,787	3,347	3,380	8,505
84	4,137	3,747	6,767	3,348	3,381	8,468
85	4,142	3,743	6,747	3,349	3,381	8,433
86	4,146	3,740	6,728	3,350	3,382	8,398
87	4,150	3,737	6,709	3,352	3,383	8,365
88	4,154	3,733	6,691	3,353	3,384	8,332
89	4,158	3,730	6,673	3,354	3,384	8,299
90	4,162	3,727	6,655	3,355	3,385	8,268
91	4,165	3,724	6,638	3,356	3,386	8,237
92	4,169	3,721	6,621	3,357	3,387	8,207
93	4,172	3,718	6,605	3,358	3,387	8,177
94	4,176	3,715	6,588	3,359	3,388	8,149
95	4,179	3,713	6,573	3,360	3,388	8,120
96	4,183	3,710	6,557	3,361	3,389	8,093
97	4,186	3,707	6,542	3,362	3,390	8,066
98	4,189	3,705	6,527	3,363	3,390	8,039
99	4,192	3,702	6,513	3,363	3,391	8,013
100	4,195	3,699	6,499	3,364	3,392	7,988
101	4,198	3,697	6,485	3,365	3,392	7,963
102	4,201	3,695	6,471	3,366	3,393	7,938
103	4,204	3,692	6,458	3,367	3,393	7,915
104	4,207	3,690	6,444	3,368	3,394	7,891
105	4,210	3,688	6,431	3,368	3,394	7,868
106	4,213	3,685	6,419	3,369	3,395	7,845
107	4,215	3,683	6,406	3,370	3,395	7,823
108	4,218	3,681	6,394	3,371	3,396	7,802

109	4,220	3,679	6,382	3,371	3,396	7,780
110	4,223	3,677	6,371	3,372	3,397	7,759
111	4,225	3,675	6,359	3,373	3,397	7,739
112	4,228	3,673	6,348	3,373	3,398	7,718
113	4,230	3,671	6,337	3,374	3,398	7,699
114	4,233	3,669	6,326	3,375	3,399	7,679
115	4,235	3,667	6,315	3,375	3,399	7,660
116	4,237	3,665	6,305	3,376	3,400	7,641
117	4,240	3,663	6,294	3,377	3,400	7,623
118	4,242	3,661	6,284	3,377	3,400	7,605
119	4,244	3,660	6,274	3,378	3,401	7,587
120	4,246	3,658	6,264	3,378	3,401	7,569
121	4,248	3,656	6,254	3,379	3,402	7,552
122	4,250	3,654	6,245	3,380	3,402	7,535
123	4,252	3,653	6,236	3,380	3,402	7,518
124	4,254	3,651	6,226	3,381	3,403	7,502
125	4,256	3,650	6,217	3,381	3,403	7,486
126	4,258	3,648	6,208	3,382	3,404	7,470
127	4,260	3,646	6,200	3,382	3,404	7,454
128	4,262	3,645	6,191	3,383	3,404	7,439
129	4,264	3,643	6,183	3,383	3,405	7,423
130	4,266	3,642	6,174	3,384	3,405	7,409
131	4,267	3,640	6,166	3,384	3,405	7,394
132	4,269	3,639	6,158	3,385	3,406	7,379
133	4,271	3,637	6,150	3,385	3,406	7,365
134	4,273	3,636	6,142	3,386	3,406	7,351
135	4,274	3,635	6,134	3,386	3,407	7,337
136	4,276	3,633	6,127	3,387	3,407	7,324
137	4,277	3,632	6,119	3,387	3,407	7,310
138	4,279	3,631	6,112	3,388	3,408	7,297
139	4,281	3,629	6,104	3,388	3,408	7,284
140	4,282	3,628	6,097	3,389	3,408	7,271
141	4,284	3,627	6,090	3,389	3,408	7,258
142	4,285	3,626	6,083	3,390	3,409	7,246
143	4,287	3,624	6,076	3,390	3,409	7,234
144	4,288	3,623	6,069	3,390	3,409	7,221
145	4,290	3,622	6,063	3,391	3,410	7,210
146	4,291	3,621	6,056	3,391	3,410	7,198
147	4,293	3,620	6,049	3,392	3,410	7,186
148	4,294	3,618	6,043	3,392	3,410	7,175
149	4,295	3,617	6,037	3,392	3,411	7,163
150	4,297	3,616	6,030	3,393	3,411	7,152

Term to maturity (in years)	US dollar (in %)	Yen (in %)
1	5,379	- 0,007
2	4,788	0,063
3	4,357	0,118
4	4,069	0,165
5	3,882	0,223
6	3,756	0,294
7	3,667	0,369
8	3,602	0,442
9	3,555	0,508
10	3,521	0,568
11	3,498	0,623
12	3,484	0,673
13	3,475	0,721
14	3,467	0,766
15	3,460	0,810
16	3,452	0,851
17	3,441	0,890
18	3,426	0,925
19	3,406	0,957
20	3,379	0,984
21	3,347	1,006
22	3,310	1,023
23	3,272	1,036
24	3,235	1,044
25	3,198	1,047
26	3,164	1,047
27	3,133	1,045
28	3,106	1,046
29	3,083	1,052
30	3,064	1,065
31	3,049	1,085
32	3,039	1,112
33	3,031	1,143
34	3,026	1,177
35	3,023	1,214
36	3,022	1,252
37	3,022	1,291
38	3,024	1,331
39	3,026	1,371
40	3,029	1,410
41	3,033	1,450

42	3,037	1,489
43	3,042	1,527
44	3,047	1,564
45	3,052	1,601
46	3,057	1,637
47	3,063	1,672
48	3,068	1,706
49	3,074	1,739
50	3,079	1,771
51	3,085	1,802
52	3,090	1,832
53	3,096	1,862
54	3,101	1,890
55	3,107	1,918
56	3,112	1,945
57	3,117	1,971
58	3,122	1,996
59	3,127	2,021
60	3,132	2,045
61	3,136	2,068
62	3,141	2,090
63	3,146	2,112
64	3,150	2,133
65	3,154	2,154
66	3,159	2,174
67	3,163	2,193
68	3,167	2,212
69	3,171	2,230
70	3,174	2,248
71	3,178	2,266
72	3,182	2,283
73	3,185	2,299
74	3,189	2,315
75	3,192	2,331
76	3,196	2,346
77	3,199	2,361
78	3,202	2,375
79	3,205	2,389
80	3,208	2,403
81	3,211	2,417
82	3,214	2,430
83	3,217	2,443
84	3,219	2,455

85	3,222	2,467
86	3,225	2,479
87	3,227	2,491
88	3,230	2,502
89	3,232	2,513
90	3,235	2,524
91	3,237	2,535
92	3,239	2,545
93	3,242	2,556
94	3,244	2,566
95	3,246	2,575
96	3,248	2,585
97	3,250	2,594
98	3,252	2,604
99	3,254	2,613
100	3,256	2,621
101	3,258	2,630
102	3,260	2,639
103	3,262	2,647
104	3,264	2,655
105	3,265	2,663
106	3,267	2,671
107	3,269	2,679
108	3,270	2,686
109	3,272	2,694
110	3,274	2,701
111	3,275	2,708
112	3,277	2,715
113	3,278	2,722
114	3,280	2,729
115	3,281	2,736
116	3,283	2,742
117	3,284	2,749
118	3,286	2,755
119	3,287	2,761
120	3,288	2,767
121	3,290	2,773
122	3,291	2,779
123	3,292	2,785
124	3,294	2,791
125	3,295	2,797
126	3,296	2,802
127	3,297	2,808

128	3,298	2,813
129	3,300	2,818
130	3,301	2,823
131	3,302	2,829
132	3,303	2,834
133	3,304	2,839
134	3,305	2,844
135	3,306	2,848
136	3,307	2,853
137	3,308	2,858
138	3,309	2,863
139	3,310	2,867
140	3,311	2,872
141	3,312	2,876
142	3,313	2,880
143	3,314	2,885
144	3,315	2,889
145	3,316	2,893
146	3,317	2,897
147	3,318	2,902
148	3,319	2,906
149	3,320	2,910
150	3,321	2,913

ANNEX II

Fundamental spreads for the calculation of the matching adjustment

The fundamental spreads set out in this Annex are expressed in basis points and do not include any increase in accordance with Article 77c(1)(c) of Directive 2009/138/EC.

1. EXPOSURES TO CENTRAL GOVERNMENTS AND CENTRAL BANKS

The fundamental spreads apply to exposures denominated in all currencies.

The fundamental spreads for durations from 11 to 30 years are equal to the fundamental spreads for duration 10 years.

Duration (in years)	Austria	Belgium	Bulgaria	Croatia	Czech Republic	Cyprus	Denmark
1	0	0	27	5	0	21	0
2	0	0	35	5	0	35	0
3	0	0	40	5	0	40	0
4	0	1	43	5	2	42	0
5	0	2	47	5	3	45	0
6	0	3	50	5	5	47	0
7	1	4	53	5	8	49	0
8	2	5	54	5	10	49	0
9	2	6	56	5	11	47	0
10	3	7	58	5	12	46	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	347	4	13
2	0	0	0	0	217	4	18
3	0	0	0	0	193	4	21
4	1	0	0	0	170	4	22
5	2	0	0	0	156	4	23
6	3	0	0	0	154	4	24
7	4	0	0	0	152	4	25
8	5	0	1	0	156	3	26
9	6	0	2	0	158	1	27
10	7	0	3	0	160	4	27

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Poland
1	6	3	4	0	13	0	4
2	14	8	10	0	19	0	4
3	18	11	13	0	21	0	4
4	21	13	15	0	22	0	4
5	23	15	17	0	23	0	4

6	25	17	19	0	25	0	4
7	27	18	20	0	25	0	4
8	29	19	22	0	27	0	4
9	30	20	23	1	27	0	4
10	32	21	24	1	27	0	4

Duration (in years)	Portugal	Romania	Slovakia	Slovenia	Spain	Sweden	United Kingdom
1	21	8	10	14	4	0	0
2	35	15	13	17	10	0	0
3	40	17	15	22	13	0	0
4	42	18	17	26	15	0	0
5	45	19	18	29	17	0	0
6	47	21	19	33	19	0	0
7	49	22	21	34	20	0	0
8	49	23	22	36	22	0	0
9	47	24	22	36	23	0	0
10	46	22	23	37	24	0	0

Duration (in years)	Iceland	Liechtenstein	Norway	Switzerland	Australia	Brazil	Canada
1	5	0	0	0	0	12	0
2	5	0	0	0	0	12	0
3	5	0	0	0	0	12	0
4	5	0	0	0	0	12	0
5	5	0	0	0	0	12	0
6	5	0	0	0	0	12	0
7	5	0	0	0	0	12	0
8	5	0	0	0	0	12	0
9	5	0	0	0	0	12	0
10	5	0	0	0	0	12	0

Duration (in years)	Chile	China	Colombia	Hong Kong	India	Japan	Malaysia
1	16	0	11	0	10	0	0
2	18	1	17	0	10	0	0
3	17	2	27	0	10	0	0
4	16	3	33	0	10	0	0
5	15	3	35	0	10	0	0
6	14	3	38	0	10	0	0
7	13	4	39	0	10	0	0

8	14	7	38	0	10	0	0
9	15	5	35	0	10	0	0
10	13	5	37	0	10	1	0

Duration (in years)	Mexico	New Zealand	Russia	Singapore	South Africa	South Korea	Thailand
1	8	0	0	0	7	8	1
2	9	0	0	0	10	11	0
3	10	0	0	0	11	11	0
4	10	0	0	0	13	13	0
5	11	0	2	0	13	15	0
6	10	0	5	0	15	15	0
7	10	0	7	0	17	15	0
8	10	0	11	0	19	15	0
9	10	0	16	0	20	15	0
10	10	0	16	0	22	15	0

Duration (in years)	Taiwan	Turkey	United States
1	4	0	0
2	4	0	0
3	4	0	0
4	4	0	0
5	4	0	0
6	4	0	0
7	4	0	0
8	4	0	0
9	4	0	0
10	4	0	0

2. EXPOSURES TO FINANCIAL INSTITUTIONS

2.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	19	42	109	224	509	1 252
2	6	19	42	109	224	509	1 007
3	7	21	43	104	221	505	820
4	9	24	46	107	220	504	678
5	10	26	51	110	219	504	569
6	11	28	54	115	219	504	504

7	12	30	56	117	219	504	504
8	12	31	56	116	219	504	504
9	13	32	56	116	219	504	504
10	13	33	57	115	219	504	504
11	14	34	57	116	219	504	504
12	14	35	57	116	219	504	504
13	14	35	57	116	219	504	504
14	15	36	57	116	219	504	504
15	15	36	57	116	219	504	504
16	15	36	57	116	219	504	504
17	15	36	57	116	219	504	504
18	15	36	57	116	219	504	504
19	15	36	57	116	219	504	504
20	16	36	57	116	219	504	504
21	16	36	57	116	219	504	504
22	18	36	57	116	219	504	504
23	18	36	57	116	219	504	504
24	19	36	57	116	219	504	504
25	19	36	57	116	219	504	504
26	20	36	57	116	219	504	504
27	21	36	57	116	219	504	504
28	21	36	57	116	219	504	504
29	22	36	57	116	219	504	504
30	23	36	57	116	219	504	504

2.2. Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	18	31	54	122	236	521	1 302
2	20	33	55	123	237	522	1 038
3	21	35	57	118	234	518	841
4	22	37	59	120	232	517	694
5	22	38	63	122	232	516	582
6	23	40	66	126	231	515	515
7	23	41	67	128	230	515	515
8	22	41	66	126	229	514	514
9	22	41	65	125	229	513	513
10	22	42	65	124	228	513	513
11	22	42	65	124	228	512	512
12	22	42	64	123	227	512	512
13	21	42	64	122	226	511	511

14	21	42	63	122	226	510	510
15	21	42	63	122	225	510	510
16	20	41	62	121	225	510	510
17	20	41	62	121	225	510	510
18	20	41	62	121	225	510	510
19	20	41	62	121	225	510	510
20	20	42	63	121	225	510	510
21	21	42	63	122	226	510	510
22	21	42	63	122	226	510	510
23	21	42	63	122	226	511	511
24	21	42	63	122	226	511	511
25	21	42	63	122	226	510	510
26	21	42	63	122	226	510	510
27	21	42	63	122	226	510	510
28	21	42	63	122	226	510	510
29	23	42	63	122	225	510	510
30	24	42	63	121	225	510	510

2.3. Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	19	42	109	224	508	1 251
2	6	19	42	109	224	508	1 007
3	7	21	43	104	220	505	820
4	9	24	46	107	219	504	678
5	10	26	51	110	219	504	569
6	11	28	54	114	219	504	504
7	12	30	56	117	219	504	504
8	12	31	56	116	219	504	504
9	12	32	56	115	219	504	504
10	13	33	56	115	219	504	504
11	14	34	57	115	219	504	504
12	14	35	57	115	219	504	504
13	14	35	57	115	219	504	504
14	14	36	57	115	219	504	504
15	14	36	57	115	219	504	504
16	14	36	57	115	219	504	504
17	14	36	57	115	219	504	504
18	14	36	57	115	219	504	504
19	15	36	57	115	219	504	504
20	16	36	57	115	219	504	504

21	16	36	57	115	219	504	504
22	18	36	57	115	219	504	504
23	18	36	57	115	219	504	504
24	19	36	57	115	219	504	504
25	19	36	57	115	219	504	504
26	20	36	57	115	219	504	504
27	21	36	57	115	219	504	504
28	21	36	57	115	219	504	504
29	22	36	57	115	219	504	504
30	23	36	57	115	219	504	504

2.4. Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	80	93	115	183	297	582	1 368
2	76	89	112	179	294	579	1 095
3	80	94	115	176	293	577	888
4	79	94	116	177	290	574	732
5	78	94	119	178	288	572	612
6	78	95	121	181	286	571	571
7	77	95	121	182	284	569	569
8	76	95	120	180	283	568	568
9	75	95	119	178	282	567	567
10	73	93	116	175	279	564	564
11	71	91	114	173	277	561	561
12	70	91	113	172	275	560	560
13	70	91	112	171	275	559	559
14	70	91	112	171	274	559	559
15	69	90	112	170	274	559	559
16	69	90	111	170	274	558	558
17	68	90	111	169	273	558	558
18	68	89	110	169	273	558	558
19	67	88	110	168	272	557	557
20	67	88	109	168	272	556	556
21	66	87	108	167	271	556	556
22	65	87	108	166	270	555	555
23	64	86	107	165	269	554	554
24	63	85	106	164	268	553	553
25	62	84	105	163	267	552	552
26	61	83	104	162	266	551	551
27	60	82	103	161	265	550	550

28	59	81	102	160	264	549	549
29	58	79	100	159	263	548	548
30	57	78	99	158	262	547	547

2.5. Krona

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	10	23	46	114	228	513	1 254
2	12	25	47	115	230	514	1 009
3	14	28	50	111	227	512	822
4	16	31	53	114	227	511	679
5	17	34	58	117	227	511	570
6	18	36	62	122	227	511	511
7	19	37	63	124	226	511	511
8	19	38	63	123	226	511	511
9	19	38	62	122	226	510	510
10	19	39	62	121	225	510	510
11	19	40	63	121	225	510	510
12	20	41	63	121	225	510	510
13	20	41	63	121	225	510	510
14	20	42	63	121	225	510	510
15	21	42	63	122	225	510	510
16	20	42	63	121	225	510	510
17	21	42	63	122	226	510	510
18	21	42	63	122	226	510	510
19	21	42	63	122	226	511	511
20	22	43	64	123	227	511	511
21	22	43	64	123	227	512	512
22	22	44	65	123	227	512	512
23	23	44	65	124	227	512	512
24	23	44	65	124	227	512	512
25	23	44	65	124	227	512	512
26	23	44	65	124	227	512	512
27	22	44	65	123	227	512	512
28	22	44	65	123	227	512	512
29	22	43	64	123	227	512	512
30	23	43	64	123	227	512	512

2.6. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	5	18	41	109	223	508	1 251
2	5	18	41	109	223	508	1 006
3	7	21	42	103	220	504	819
4	8	23	45	106	219	503	677
5	9	25	50	109	219	503	569
6	10	27	54	114	219	503	503
7	12	30	55	116	219	503	503
8	12	30	55	115	219	503	503
9	12	31	55	115	219	503	503
10	12	32	56	115	219	503	503
11	13	33	56	115	219	503	503
12	13	34	56	115	219	503	503
13	14	35	56	115	219	503	503
14	14	35	56	115	219	503	503
15	14	35	56	115	219	503	503
16	14	35	56	115	219	503	503
17	14	35	56	115	219	503	503
18	14	35	56	115	219	503	503
19	15	35	56	115	219	503	503
20	16	35	56	115	219	503	503
21	16	35	56	115	219	503	503
22	18	35	56	115	219	503	503
23	18	35	56	115	219	503	503
24	19	35	56	115	219	503	503
25	19	35	56	115	219	503	503
26	20	35	56	115	219	503	503
27	21	35	56	115	219	503	503
28	21	35	56	115	219	503	503
29	22	35	56	115	219	503	503
30	23	35	56	115	219	503	503

2.7. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	24	52	139	242	527	1 291
2	7	24	52	139	242	527	1 040
3	8	26	52	127	239	523	847

4	10	28	54	119	237	521	699
5	12	30	56	110	236	520	586
6	14	34	59	104	235	519	519
7	16	36	60	98	233	518	518
8	18	38	59	92	232	517	517
9	20	44	62	87	231	516	516
10	20	44	61	85	231	515	515
11	19	43	59	85	230	514	514
12	19	43	60	87	229	514	514
13	19	43	60	87	228	513	513
14	19	43	60	87	228	512	512
15	19	43	60	87	227	512	512
16	19	43	60	87	226	510	510
17	19	44	60	87	225	510	510
18	19	44	60	87	224	509	509
19	19	44	60	87	224	509	509
20	19	44	60	87	225	509	509
21	19	44	60	87	225	509	509
22	19	44	60	87	224	509	509
23	19	44	60	87	224	509	509
24	19	44	60	87	223	508	508
25	20	44	60	87	223	507	507
26	20	44	60	87	222	507	507
27	21	44	60	87	221	506	506
28	21	44	60	87	221	506	506
29	23	44	60	87	220	505	505
30	24	44	60	87	220	505	505

2.8. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	84	97	119	187	302	586	1 293
2	83	95	118	186	300	585	1 044
3	83	97	118	180	296	580	854
4	82	97	120	181	293	578	709
5	82	98	123	182	291	576	597
6	81	98	124	185	289	574	574
7	80	98	124	185	287	572	572
8	78	97	122	182	285	570	570
9	76	96	120	179	283	568	568
10	76	96	119	178	282	567	567

11	75	95	118	177	281	565	565
12	74	95	117	175	279	564	564
13	73	94	115	174	278	562	562
14	71	93	114	172	276	561	561
15	70	91	112	171	275	560	560
16	69	90	111	170	274	559	559
17	68	89	110	169	273	558	558
18	67	88	109	168	272	557	557
19	66	88	109	167	271	556	556
20	66	87	108	167	270	555	555
21	65	86	107	166	269	554	554
22	64	85	106	165	268	553	553
23	63	84	105	164	267	552	552
24	61	83	104	162	266	551	551
25	60	82	103	161	265	550	550
26	59	80	101	160	264	549	549
27	58	79	100	159	263	548	548
28	57	78	99	158	262	547	547
29	56	77	98	157	261	545	545
30	55	76	97	156	260	544	544

2.9. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	57	70	92	160	275	559	1 288
2	56	69	92	159	274	559	1 037
3	57	71	93	154	270	554	846
4	57	72	95	156	268	553	700
5	57	74	98	157	267	551	589
6	57	74	100	160	265	550	550
7	57	75	101	162	264	549	549
8	56	74	100	159	263	547	547
9	54	74	98	157	261	546	546
10	54	74	97	156	260	545	545
11	54	74	97	156	259	544	544
12	53	74	96	155	259	543	543
13	53	74	95	154	258	543	543
14	53	74	95	153	257	542	542
15	52	73	94	153	257	541	541
16	51	72	93	152	256	541	541
17	51	72	93	152	255	540	540

18	50	71	92	151	255	540	540
19	50	71	92	151	255	539	539
20	50	71	92	151	254	539	539
21	49	70	91	150	254	539	539
22	49	70	91	150	254	538	538
23	48	69	90	149	253	538	538
24	48	69	90	149	252	537	537
25	47	68	89	148	252	536	536
26	46	67	88	147	251	536	536
27	45	67	88	146	250	535	535
28	45	66	87	146	250	534	534
29	44	65	86	145	249	534	534
30	43	64	86	144	248	533	533

2.10. Króna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	91	104	126	194	308	593	1 345
2	90	103	126	194	308	593	1 078
3	90	104	126	187	303	588	875
4	90	105	128	188	301	586	722
5	91	107	131	190	300	585	605
6	91	108	134	194	299	584	584
7	92	110	136	197	299	584	584
8	92	111	136	196	299	584	584
9	92	111	136	195	299	584	584
10	93	113	136	195	299	584	584
11	93	113	136	195	299	583	583
12	93	113	135	194	298	583	583
13	92	113	134	193	297	582	582
14	91	112	133	192	296	581	581
15	90	111	132	191	295	580	580
16	89	110	131	190	294	578	578
17	88	109	130	189	293	577	577
18	87	108	129	188	292	576	576
19	86	107	128	187	291	575	575
20	85	106	127	186	290	574	574
21	84	105	126	184	288	573	573
22	82	103	124	183	287	572	572
23	81	102	123	182	286	570	570
24	79	100	121	180	284	569	569

25	78	99	120	179	283	567	567
26	76	97	118	177	281	566	566
27	75	96	117	176	279	564	564
28	73	94	115	174	278	563	563
29	72	93	114	173	276	561	561
30	70	91	112	171	275	560	560

2.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	44	66	134	249	533	1 268
2	32	44	67	135	249	534	1 021
3	32	46	68	129	245	530	832
4	33	48	70	131	243	528	688
5	33	49	74	133	242	527	577
6	34	51	77	137	242	526	526
7	34	52	78	139	241	526	526
8	33	52	77	137	240	525	525
9	33	52	76	135	239	524	524
10	32	52	76	135	239	523	523
11	32	53	75	134	238	523	523
12	32	53	75	134	237	522	522
13	32	53	74	133	237	521	521
14	31	53	74	132	236	521	521
15	31	52	73	132	236	520	520
16	30	51	72	131	235	520	520
17	30	51	72	131	235	520	520
18	30	51	72	131	235	519	519
19	30	51	72	131	234	519	519
20	30	51	72	131	235	519	519
21	30	51	72	131	235	519	519
22	30	51	72	131	235	519	519
23	30	51	72	131	234	519	519
24	29	51	72	130	234	519	519
25	29	50	71	130	234	519	519
26	29	50	71	130	234	518	518
27	29	50	71	129	233	518	518
28	28	49	70	129	233	518	518
29	28	49	70	129	233	517	517
30	28	49	70	129	232	517	517

2.12. Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	4	23	91	206	490	1 214
2	1	5	24	92	206	491	979
3	2	5	26	87	203	488	799
4	3	6	29	89	202	487	662
5	4	9	34	93	202	487	556
6	5	11	37	97	202	487	487
7	5	13	39	100	202	487	487
8	7	14	39	99	202	487	487
9	7	15	39	98	202	487	487
10	8	16	39	98	202	487	487
11	9	18	40	99	203	488	488
12	9	17	39	98	202	487	487
13	10	19	40	99	203	487	487
14	12	19	40	99	202	487	487
15	12	18	39	97	201	486	486
16	13	17	38	97	201	485	485
17	14	17	38	97	201	485	485
18	14	17	38	97	201	485	485
19	15	18	38	97	201	486	486
20	15	18	39	98	202	486	486
21	16	19	39	98	202	487	487
22	18	19	39	98	202	487	487
23	18	21	39	98	202	486	486
24	19	21	39	98	202	486	486
25	19	22	39	98	201	486	486
26	20	22	39	97	201	486	486
27	20	23	39	97	201	486	486
28	21	24	40	97	201	486	486
29	22	24	41	97	201	486	486
30	22	26	42	97	201	486	486

2.13. Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	44	57	80	147	262	546	1 265
2	44	57	80	147	262	546	1 019
3	45	59	81	142	258	543	831

4	46	61	83	144	257	541	688
5	46	62	87	146	256	540	578
6	47	64	90	150	255	540	540
7	47	65	91	152	254	539	539
8	46	65	90	150	253	538	538
9	45	65	89	148	252	537	537
10	45	65	89	148	252	536	536
11	45	66	88	147	251	536	536
12	45	66	88	146	250	535	535
13	45	66	87	146	250	534	534
14	44	65	87	145	249	534	534
15	44	65	86	145	249	533	533
16	43	64	85	144	248	533	533
17	43	64	85	144	247	532	532
18	42	63	84	143	247	532	532
19	42	63	84	143	247	531	531
20	42	63	84	143	246	531	531
21	41	62	83	142	246	531	531
22	41	62	83	142	246	530	530
23	40	61	82	141	245	530	530
24	40	61	82	141	244	529	529
25	39	60	81	140	244	528	528
26	38	59	80	139	243	528	528
27	37	59	80	138	242	527	527
28	37	58	79	138	241	526	526
29	36	57	78	137	241	525	525
30	35	56	77	136	240	525	525

2.14. Baht

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	16	29	52	120	234	519	1 214
2	20	33	55	123	238	522	980
3	24	38	60	121	237	522	801
4	28	43	65	126	239	523	664
5	30	47	71	130	240	524	559
6	30	47	73	133	238	523	523
7	34	52	78	139	241	526	526
8	33	52	77	137	240	525	525
9	34	54	78	137	241	526	526
10	36	56	80	138	242	527	527

11	38	58	81	140	243	528	528
12	39	60	81	140	244	529	529
13	39	60	82	141	244	529	529
14	40	61	82	141	245	530	530
15	40	61	82	141	245	530	530
16	40	61	82	141	245	529	529
17	40	61	82	141	245	530	530
18	40	61	82	141	244	529	529
19	39	60	82	140	244	529	529
20	39	61	82	140	244	529	529
21	39	61	82	140	244	529	529
22	39	60	81	140	244	529	529
23	39	60	81	140	244	528	528
24	39	60	81	139	243	528	528
25	38	59	80	139	243	528	528
26	38	59	80	139	242	527	527
27	37	58	79	138	242	527	527
28	37	58	79	138	241	526	526
29	36	57	78	137	241	526	526
30	36	57	78	136	240	525	525

2.15. Canadian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	18	31	54	122	236	521	1 275
2	19	32	55	122	237	522	1 025
3	21	35	57	118	234	519	833
4	23	38	60	121	234	518	687
5	24	40	65	124	233	518	576
6	25	42	68	128	233	518	518
7	26	44	70	131	233	518	518
8	26	45	70	130	233	518	518
9	26	46	70	129	233	518	518
10	27	47	70	129	233	518	518
11	28	48	71	129	233	518	518
12	28	49	71	130	233	518	518
13	28	49	71	130	233	518	518
14	29	50	71	130	233	518	518
15	29	50	71	130	233	518	518
16	28	50	71	129	233	518	518

17	28	50	71	129	233	518	518
18	28	50	71	129	233	518	518
19	28	50	71	129	233	518	518
20	29	50	71	129	233	518	518
21	28	50	71	129	233	518	518
22	28	49	70	129	233	518	518
23	28	49	70	129	233	517	517
24	27	48	70	128	232	517	517
25	27	48	69	128	232	516	516
26	26	48	69	127	231	516	516
27	26	47	68	127	231	515	515
28	25	47	68	126	230	515	515
29	25	46	67	126	230	515	515
30	25	46	67	126	229	514	514

2.16. Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	53	66	89	156	271	555	1 317
2	55	68	90	158	273	557	1 047
3	58	72	94	155	271	556	850
4	61	76	98	159	271	556	702
5	63	79	103	162	272	557	590
6	64	81	107	168	272	557	557
7	65	83	109	170	272	557	557
8	65	84	109	169	272	557	557
9	65	84	109	168	272	557	557
10	66	86	109	168	272	557	557
11	66	86	109	168	272	556	556
12	66	87	109	167	271	556	556
13	65	86	108	167	270	555	555
14	65	86	107	166	270	554	554
15	64	85	106	165	269	554	554
16	64	85	106	164	268	553	553
17	63	84	105	164	268	552	552
18	62	83	105	163	267	552	552
19	62	83	104	163	267	551	551
20	61	82	103	162	266	551	551
21	60	82	103	161	265	550	550
22	60	81	102	161	264	549	549
23	59	80	101	160	264	548	548

24	58	79	100	159	263	547	547
25	57	78	99	158	262	546	546
26	56	77	98	157	261	546	546
27	55	76	97	156	260	545	545
28	54	75	96	155	259	544	544
29	53	74	95	154	258	543	543
30	52	74	95	153	257	542	542

2.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	84	97	119	187	302	586	1 363
2	89	102	124	192	307	591	1 100
3	91	105	127	188	305	589	898
4	93	108	131	191	304	589	745
5	97	113	137	196	306	591	627
6	99	116	142	202	307	592	592
7	101	119	145	205	308	592	592
8	102	121	146	206	309	594	594
9	103	122	147	206	310	595	595
10	104	124	147	206	310	595	595
11	104	124	147	206	310	594	594
12	104	124	146	205	309	594	594
13	103	124	145	204	308	593	593
14	102	123	144	203	306	591	591
15	100	121	143	201	305	590	590
16	99	120	141	200	304	588	588
17	98	119	140	199	302	587	587
18	96	117	138	197	301	586	586
19	95	116	137	196	300	584	584
20	93	115	136	194	298	583	583
21	92	113	134	193	297	581	581
22	90	112	133	191	295	580	580
23	89	110	131	190	294	578	578
24	87	108	129	188	292	576	576
25	85	106	127	186	290	575	575
26	84	105	126	184	288	573	573
27	82	103	124	183	287	571	571
28	80	101	122	181	285	570	570
29	79	100	121	179	283	568	568
30	77	98	119	178	282	566	566

2.18. Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	12	25	48	115	230	515	1 267
2	15	28	50	118	233	517	1 019
3	18	32	54	115	231	516	830
4	21	36	58	119	232	516	686
5	23	39	64	123	233	517	577
6	25	42	68	128	233	518	518
7	26	44	70	131	233	518	518
8	26	45	70	130	233	518	518
9	26	46	70	129	233	518	518
10	27	47	70	129	233	518	518
11	27	48	70	129	233	518	518
12	27	48	70	129	233	517	517
13	27	48	69	128	232	517	517
14	27	48	69	128	231	516	516
15	26	47	68	127	231	516	516
16	25	47	68	126	230	515	515
17	25	46	67	126	230	515	515
18	25	46	67	126	230	514	514
19	25	46	67	126	230	514	514
20	25	46	67	126	230	515	515
21	25	46	67	126	230	515	515
22	25	46	67	126	230	515	515
23	25	46	67	126	230	515	515
24	25	46	67	126	230	515	515
25	25	46	67	126	230	514	514
26	25	46	67	126	229	514	514
27	24	46	67	125	229	514	514
28	24	45	66	125	229	514	514
29	24	45	66	125	229	513	513
30	24	45	66	125	229	513	513

2.19. Indian rupee

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	94	107	130	197	312	596	1 306
2	95	108	131	198	313	598	1 055
3	97	111	133	194	310	595	863

4	99	114	136	197	310	594	716
5	100	116	141	200	310	594	602
6	101	118	144	204	309	594	594
7	102	120	146	207	309	594	594
8	102	120	146	206	309	594	594
9	101	121	145	204	308	593	593
10	100	120	144	203	307	592	592
11	100	120	143	201	305	590	590
12	98	119	141	200	304	588	588
13	97	118	139	198	302	587	587
14	95	117	138	196	300	585	585
15	94	115	136	195	299	583	583
16	92	113	134	193	297	581	581
17	91	112	133	191	295	580	580
18	89	110	131	190	294	579	579
19	88	109	130	189	293	577	577
20	87	108	129	188	292	576	576
21	86	107	128	187	291	575	575
22	85	106	127	186	289	574	574
23	83	105	126	184	288	573	573
24	82	103	124	183	287	572	572
25	81	102	123	182	286	571	571
26	80	101	122	181	285	569	569
27	79	100	121	180	283	568	568
28	77	99	120	178	282	567	567
29	76	98	119	177	281	566	566
30	75	96	117	176	280	565	565

2.20. Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	306	319	342	409	524	809	1 394
2	88	101	124	191	306	590	1 108
3	91	105	127	188	304	589	896
4	94	109	132	192	305	590	739
5	96	113	137	196	306	590	619
6	98	115	141	201	306	591	591
7	100	118	144	204	307	591	591
8	100	119	144	204	307	592	592
9	101	120	144	204	308	592	592

10	101	121	144	203	307	592	592
11	102	122	145	203	307	592	592
12	102	123	145	203	307	592	592
13	103	124	145	204	308	592	592
14	103	124	145	204	308	593	593
15	104	125	146	205	309	593	593
16	105	126	147	206	310	594	594
17	106	127	148	207	310	595	595
18	106	128	149	207	311	596	596
19	107	128	149	208	312	597	597
20	108	129	150	208	312	597	597
21	107	129	150	208	312	597	597
22	107	128	149	208	312	597	597
23	106	127	149	207	311	596	596
24	105	126	148	206	310	595	595
25	104	125	146	205	309	594	594
26	103	124	145	204	308	592	592
27	102	123	144	202	306	591	591
28	100	121	142	201	305	590	590
29	99	120	141	200	303	588	588
30	97	118	139	198	302	587	587

2.21. New Taiwan dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	11	34	102	216	501	1 194
2	1	11	34	101	216	501	963
3	2	13	35	96	212	497	787
4	3	15	37	98	211	495	652
5	4	17	41	100	210	495	549
6	5	18	44	104	209	494	494
7	5	19	45	106	209	493	493
8	7	19	45	104	208	492	492
9	7	19	44	103	207	491	491
10	8	20	43	102	206	491	491
11	9	21	44	102	206	491	491
12	9	22	44	102	206	491	491
13	10	22	44	102	206	491	491
14	12	23	44	103	207	491	491
15	12	23	44	103	207	492	492
16	13	23	45	103	207	492	492

17	14	24	45	104	208	492	492
18	14	25	46	105	208	493	493
19	15	25	46	105	209	494	494
20	15	26	47	106	210	495	495
21	16	27	48	107	211	495	495
22	17	28	49	108	211	496	496
23	18	28	49	108	212	497	497
24	19	29	50	109	212	497	497
25	19	29	50	109	213	498	498
26	20	29	51	109	213	498	498
27	20	30	51	110	213	498	498
28	21	30	51	110	214	498	498
29	21	30	51	110	214	499	499
30	22	30	52	110	214	499	499

2.22. New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	51	63	86	154	268	553	1 286
2	51	64	87	155	269	554	1 033
3	52	66	88	149	265	550	840
4	53	68	90	151	264	548	694
5	54	70	95	154	263	548	583
6	54	71	97	158	263	547	547
7	54	72	98	159	261	546	546
8	54	73	98	158	261	546	546
9	53	73	97	156	260	545	545
10	53	73	96	155	259	544	544
11	52	72	95	154	258	542	542
12	51	72	94	153	256	541	541
13	50	71	93	151	255	540	540
14	49	70	91	150	254	539	539
15	48	69	90	149	253	537	537
16	47	68	89	148	251	536	536
17	46	67	88	147	251	535	535
18	45	66	87	146	250	534	534
19	44	65	86	145	249	534	534
20	44	65	86	145	249	533	533
21	43	64	85	144	248	533	533
22	43	64	85	144	247	532	532
23	42	63	84	143	247	531	531

24	41	62	84	142	246	531	531
25	41	62	83	142	245	530	530
26	40	61	82	141	245	529	529
27	39	60	81	140	244	529	529
28	39	60	81	140	243	528	528
29	38	59	80	139	243	527	527
30	37	59	80	138	242	527	527

2.23. Rand

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	113	126	149	217	331	616	1 343
2	115	128	150	218	333	617	1 082
3	118	132	154	215	331	615	884
4	120	135	158	218	331	616	733
5	123	139	164	223	332	617	618
6	124	141	168	228	333	617	617
7	126	144	170	230	333	618	618
8	126	144	170	230	333	618	618
9	126	145	169	229	333	617	617
10	126	146	169	228	332	617	617
11	126	146	169	228	331	616	616
12	125	146	168	226	330	615	615
13	124	145	166	225	329	613	613
14	122	143	165	223	327	612	612
15	121	142	163	222	325	610	610
16	118	140	161	219	323	608	608
17	117	138	159	218	322	606	606
18	115	136	157	216	320	604	604
19	113	134	155	214	318	602	602
20	111	132	154	212	316	601	601
21	110	131	152	211	314	599	599
22	108	129	150	209	313	597	597
23	106	127	148	207	311	595	595
24	104	125	146	205	309	594	594
25	102	123	144	203	307	592	592
26	100	122	143	201	305	590	590
27	99	120	141	200	303	588	588
28	97	118	139	198	302	586	586
29	95	116	137	196	300	585	585
30	93	115	136	194	298	583	583

2.24. Real

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	167	180	202	270	385	669	1 393
2	175	188	211	279	393	678	1 111
3	181	195	217	278	394	679	905
4	184	199	222	282	395	680	750
5	186	202	227	286	395	680	680
6	186	203	229	290	395	679	679
7	187	205	231	291	394	678	678
8	186	204	229	289	393	677	677
9	185	204	228	288	392	676	676
10	184	204	228	287	391	675	675
11	183	204	226	285	389	674	674
12	181	202	224	283	387	671	671
13	179	200	222	280	384	669	669
14	176	198	219	277	381	666	666
15	174	195	216	275	378	663	663
16	171	192	213	272	376	660	660
17	168	189	210	269	373	657	657
18	165	186	207	266	370	654	654
19	162	183	204	263	367	652	652
20	159	180	201	260	364	649	649
21	156	177	198	257	361	646	646
22	153	174	195	254	358	643	643
23	150	171	192	251	355	640	640
24	147	168	189	248	352	636	636
25	144	165	186	245	349	633	633
26	141	162	183	242	346	630	630
27	138	159	180	239	343	628	628
28	135	156	177	236	340	625	625
29	132	154	175	233	337	622	622
30	130	151	172	231	335	619	619

2.25. Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	44	67	134	249	533	1 213
2	32	45	67	135	250	534	979
3	33	47	69	130	247	531	801

4	35	50	72	133	246	530	665
5	36	52	77	136	245	530	560
6	36	53	79	140	244	529	529
7	37	55	81	141	244	529	529
8	36	54	80	140	243	528	528
9	35	55	79	138	242	527	527
10	35	55	79	137	241	526	526
11	35	56	78	137	241	526	526
12	35	56	78	136	240	525	525
13	35	56	77	136	240	525	525
14	35	56	77	136	239	524	524
15	34	56	77	135	239	524	524
16	34	56	77	135	239	524	524
17	34	56	77	135	239	524	524
18	35	56	77	136	239	524	524
19	35	56	77	136	240	524	524
20	35	56	77	136	240	524	524
21	35	56	77	136	240	524	524
22	35	56	77	136	240	524	524
23	35	56	77	136	239	524	524
24	34	56	77	135	239	524	524
25	34	55	76	135	239	524	524
26	34	55	76	135	239	523	523
27	34	55	76	134	238	523	523
28	33	54	75	134	238	523	523
29	33	54	75	134	238	522	522
30	32	54	75	133	237	522	522

2.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	29	42	65	132	247	531	1 237
2	31	44	66	134	249	533	999
3	34	48	70	131	247	531	817
4	36	51	74	134	247	532	678
5	39	55	79	138	248	533	571
6	40	57	83	143	248	533	533
7	42	60	86	146	249	533	533
8	42	60	86	145	249	533	533
9	42	61	86	145	249	534	534
10	43	63	86	145	249	534	534

11	44	64	87	146	250	534	534
12	45	65	87	146	250	535	535
13	45	66	87	146	250	535	535
14	45	66	87	146	250	535	535
15	45	66	87	146	250	535	535
16	45	66	87	146	250	534	534
17	45	66	87	146	250	535	535
18	45	66	87	146	250	535	535
19	45	66	88	146	250	535	535
20	46	67	88	147	250	535	535
21	46	67	88	147	251	535	535
22	46	67	88	147	250	535	535
23	45	67	88	146	250	535	535
24	45	66	87	146	250	534	534
25	44	66	87	145	249	534	534
26	44	65	86	145	249	533	533
27	43	65	86	144	248	533	533
28	43	64	85	144	248	532	532
29	42	63	84	143	247	532	532
30	42	63	84	143	246	531	531

2.27. Russian rouble

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	127	140	163	230	345	629	1 355
2	125	138	161	229	343	628	1 097
3	126	140	162	223	339	623	899
4	127	142	164	225	337	622	747
5	127	143	168	227	337	621	630
6	127	144	170	231	335	620	620
7	128	146	172	232	335	619	619
8	127	146	171	231	334	619	619
9	126	145	170	229	333	618	618
10	126	146	169	228	332	617	617
11	126	146	169	228	332	616	616
12	125	146	168	227	331	615	615
13	124	145	167	226	329	614	614
14	123	145	166	224	328	613	613
15	122	143	164	222	326	611	611
16	120	141	162	221	324	609	609
17	117	138	159	218	322	607	607

18	115	136	157	216	320	605	605
19	113	134	155	214	318	603	603
20	111	132	153	212	316	601	601
21	109	130	151	210	314	598	598
22	107	128	149	208	311	596	596
23	104	126	147	205	309	594	594
24	102	123	144	203	307	592	592
25	100	121	142	201	305	590	590
26	98	119	140	199	303	587	587
27	96	117	138	197	301	585	585
28	94	115	136	195	299	583	583
29	92	113	134	193	296	581	581
30	90	111	132	191	295	579	579

2.28. Singapore dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	14	37	105	219	504	1 249
2	3	16	39	106	221	505	1 005
3	6	20	41	102	219	503	820
4	8	23	45	106	219	503	679
5	10	26	51	110	219	504	570
6	12	29	55	115	220	504	504
7	13	31	57	118	220	505	505
8	13	32	57	117	220	505	505
9	13	32	57	116	220	505	505
10	13	33	57	116	220	504	504
11	14	34	57	116	219	504	504
12	14	35	57	115	219	504	504
13	14	35	56	115	219	504	504
14	14	35	56	115	219	503	503
15	14	35	56	115	219	503	503
16	13	34	56	114	218	503	503
17	14	35	56	114	218	503	503
18	14	35	56	114	218	503	503
19	15	35	56	115	219	503	503
20	16	35	56	115	219	504	504
21	16	36	57	116	219	504	504
22	18	36	57	116	220	504	504
23	18	36	57	116	220	505	505
24	19	36	57	116	220	505	505

25	20	36	58	116	220	505	505
26	20	37	58	116	220	505	505
27	21	37	58	116	220	505	505
28	21	37	58	116	220	505	505
29	22	37	58	116	220	505	505
30	23	37	58	116	220	505	505

2.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	35	48	71	138	253	537	1 248
2	35	48	71	139	253	538	1 005
3	36	50	71	133	249	533	820
4	36	51	73	134	247	531	679
5	36	52	77	136	246	530	571
6	38	55	82	142	247	531	531
7	36	54	80	141	243	528	528
8	39	58	83	143	246	531	531
9	39	58	82	141	245	530	530
10	34	54	77	136	240	525	525
11	30	51	74	132	236	521	521
12	28	49	71	129	233	518	518
13	26	47	68	127	231	516	516
14	24	45	66	125	229	514	514
15	23	44	65	124	228	512	512
16	21	43	64	122	226	511	511
17	21	42	63	122	226	510	510
18	20	41	62	121	225	510	510
19	20	41	62	121	225	509	509
20	20	41	62	121	225	509	509
21	20	41	62	121	225	509	509
22	20	41	62	121	225	509	509
23	20	41	62	121	224	509	509
24	20	41	62	120	224	509	509
25	20	41	62	120	224	509	509
26	20	40	61	120	224	509	509
27	21	40	61	120	224	509	509
28	21	40	61	120	224	508	508
29	22	40	61	120	224	508	508
30	23	40	61	120	223	508	508

2.30. Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	210	223	246	314	428	713	1 423
2	207	220	243	310	425	709	1 160
3	204	217	239	300	417	701	959
4	200	215	238	298	411	696	803
5	197	213	238	297	406	691	691
6	193	210	236	296	401	686	686
7	190	208	234	295	397	682	682
8	185	204	229	289	393	677	677
9	182	201	225	284	388	673	673
10	178	198	221	280	384	669	669
11	174	195	217	276	380	665	665
12	171	192	213	272	376	661	661
13	167	188	209	268	372	657	657
14	163	185	206	264	368	653	653
15	160	181	202	261	365	649	649
16	156	177	198	257	361	646	646
17	153	174	195	254	358	642	642
18	150	171	192	251	355	639	639
19	147	168	189	248	352	636	636
20	144	165	186	245	349	633	633
21	141	162	183	242	346	631	631
22	138	159	180	239	343	628	628
23	135	156	177	236	340	625	625
24	132	154	175	233	337	622	622
25	130	151	172	231	334	619	619
26	127	148	169	228	332	616	616
27	124	146	167	225	329	614	614
28	122	143	164	223	327	611	611
29	119	141	162	220	324	609	609
30	117	138	159	218	322	607	607

2.31. US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	8	25	47	100	235	519	1 278
2	8	25	47	100	235	519	1 024
3	10	28	50	96	233	517	832

4	12	33	54	95	233	517	687
5	16	38	59	97	233	518	577
6	18	42	63	95	234	519	519
7	19	44	63	90	234	519	519
8	18	43	62	89	234	519	519
9	19	45	65	92	234	519	519
10	21	48	67	96	234	519	519
11	23	50	68	99	234	519	519
12	24	52	70	99	234	519	519
13	26	54	70	100	234	519	519
14	26	55	71	100	234	519	519
15	26	55	71	100	234	519	519
16	26	55	71	100	234	519	519
17	26	55	71	100	234	519	519
18	26	55	71	100	234	519	519
19	26	55	71	100	234	519	519
20	26	55	71	100	234	519	519
21	26	55	71	100	235	519	519
22	26	55	71	100	235	519	519
23	26	55	71	100	234	519	519
24	26	55	71	100	234	519	519
25	26	55	71	100	234	519	519
26	26	55	71	100	234	518	518
27	26	55	71	100	233	518	518
28	26	55	71	100	233	518	518
29	26	55	71	100	233	517	517
30	26	55	71	100	232	517	517

2.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	4	14	82	196	481	1 177
2	1	5	13	80	195	479	950
3	2	5	13	74	190	475	776
4	2	6	15	75	188	473	644
5	4	6	19	78	187	472	542
6	5	7	22	82	187	472	472
7	5	9	23	84	187	471	471
8	7	9	23	83	186	471	471
9	7	10	23	83	186	471	471
10	8	10	24	83	187	471	471

11	9	11	24	83	187	471	471
12	9	11	24	83	187	471	471
13	10	13	24	83	187	472	472
14	11	14	25	83	187	472	472
15	12	14	25	84	188	472	472
16	13	15	26	84	188	472	472
17	13	15	27	84	188	473	473
18	14	17	28	85	189	473	473
19	15	17	29	85	189	474	474
20	15	18	30	86	190	474	474
21	16	18	32	86	190	475	475
22	16	19	33	87	191	475	475
23	18	20	34	87	191	475	475
24	19	21	35	87	191	476	476
25	19	22	36	87	191	476	476
26	20	22	37	87	191	476	476
27	20	23	38	87	191	475	475
28	21	23	40	87	191	475	475
29	21	24	41	87	191	475	475
30	22	24	42	87	191	475	475

3. OTHER EXPOSURES

3.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	2	14	20	41	158	306	3 148
2	2	14	20	41	158	347	2 358
3	1	14	22	46	153	361	1 785
4	1	15	25	50	150	361	1 382
5	2	17	29	52	150	352	1 096
6	4	20	31	55	150	338	889
7	5	22	33	57	150	322	735
8	6	23	34	59	150	305	618
9	6	24	35	62	150	288	526
10	6	25	37	64	150	271	453
11	7	25	38	65	150	254	393
12	7	25	38	65	150	243	344
13	7	26	38	65	150	243	303
14	7	26	38	65	150	243	268
15	7	26	40	65	150	243	243
16	7	26	42	65	150	243	243

17	7	26	45	65	150	243	243
18	7	26	47	65	150	243	243
19	7	26	49	65	150	243	243
20	8	26	52	65	150	243	243
21	8	26	54	65	150	243	243
22	9	26	56	65	150	243	243
23	9	26	59	65	150	243	243
24	9	26	61	65	150	243	243
25	10	26	64	65	150	243	243
26	10	26	66	67	150	243	243
27	11	26	69	68	150	243	243
28	11	26	71	70	150	243	243
29	11	26	74	72	150	243	243
30	12	26	76	73	150	243	243

3.2. Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	14	26	32	53	170	318	3 284
2	15	27	34	55	171	357	2 437
3	15	27	36	59	166	370	1 837
4	14	28	38	63	163	368	1 419
5	15	29	41	64	162	359	1 124
6	15	31	42	66	162	345	911
7	16	33	43	67	161	328	753
8	15	33	44	69	160	311	632
9	15	33	45	71	160	293	538
10	15	33	46	73	159	276	463
11	15	33	46	73	158	259	402
12	14	33	45	73	158	251	352
13	14	32	45	72	157	250	310
14	13	32	44	71	157	250	274
15	13	31	44	71	156	249	249
16	12	31	43	71	156	249	249
17	12	31	45	71	156	249	249
18	12	31	48	70	156	249	249
19	12	31	51	71	156	249	249
20	13	31	52	71	156	249	249
21	13	32	55	71	156	249	249
22	13	32	58	71	157	250	250
23	13	32	60	71	157	250	250

24	13	32	63	71	157	250	250
25	13	32	65	71	157	250	250
26	13	32	68	71	157	250	250
27	13	32	70	71	157	250	250
28	13	32	73	71	156	249	249
29	13	31	75	73	156	249	249
30	13	31	77	75	156	249	249

3.3. Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	13	20	41	157	306	3 148
2	1	13	20	41	157	347	2 358
3	1	14	22	46	152	361	1 785
4	1	15	25	50	150	361	1 382
5	2	17	28	52	150	352	1 096
6	4	20	31	55	150	338	889
7	5	22	32	57	150	322	735
8	5	23	34	59	150	305	618
9	6	24	35	62	150	288	526
10	6	25	37	64	150	271	453
11	7	25	37	65	150	254	393
12	7	25	38	65	150	243	344
13	7	25	38	65	150	243	303
14	7	25	38	65	150	243	268
15	7	25	40	65	150	243	243
16	7	25	42	65	150	243	243
17	7	25	45	65	150	243	243
18	7	25	47	65	150	243	243
19	7	25	49	65	150	243	243
20	8	25	52	65	150	243	243
21	8	25	54	65	150	243	243
22	9	25	56	65	150	243	243
23	9	25	59	65	150	243	243
24	9	25	61	65	150	243	243
25	10	25	64	65	150	243	243
26	10	25	66	67	150	243	243
27	11	25	69	68	150	243	243
28	11	25	71	70	150	243	243
29	11	25	74	72	150	243	243
30	12	26	76	73	150	243	243

3.4. Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	75	87	94	115	231	333	3 461
2	72	84	90	111	228	376	2 581
3	73	86	95	118	225	390	1 947
4	72	85	95	120	220	388	1 501
5	71	85	97	120	218	377	1 186
6	70	86	97	122	217	362	959
7	70	87	97	122	215	344	791
8	69	87	97	123	214	325	663
9	69	87	98	125	213	306	564
10	66	84	96	123	210	303	485
11	64	82	95	122	208	301	421
12	63	81	94	121	206	299	368
13	62	81	93	120	206	299	324
14	62	80	93	120	205	298	298
15	62	80	93	120	205	298	298
16	61	80	92	119	205	298	298
17	61	79	92	119	204	297	297
18	60	79	91	118	204	297	297
19	60	78	91	118	203	296	296
20	59	78	90	117	203	296	296
21	58	77	89	117	202	295	295
22	58	76	89	116	201	294	294
23	57	75	88	115	200	293	293
24	56	74	87	114	199	292	292
25	55	73	86	113	198	291	291
26	54	72	85	112	197	290	290
27	53	71	84	111	196	289	289
28	52	70	83	110	195	288	288
29	51	69	82	109	194	287	287
30	50	68	80	108	193	286	286

3.5. Krona

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	18	24	45	162	306	3 156
2	7	19	26	47	163	348	2 364
3	8	21	29	53	159	362	1 790

4	9	22	32	57	157	361	1 385
5	10	25	36	59	158	352	1 098
6	11	27	38	62	158	339	891
7	12	29	40	64	157	323	737
8	12	30	40	66	157	306	619
9	12	30	42	68	157	288	527
10	12	31	43	70	156	271	453
11	12	31	43	71	156	255	394
12	13	31	44	71	156	249	345
13	13	31	44	71	156	249	304
14	13	31	44	71	156	249	269
15	13	31	44	71	156	249	249
16	13	31	44	71	156	249	249
17	13	32	45	71	156	249	249
18	13	32	47	71	157	250	250
19	14	32	49	72	157	250	250
20	14	33	52	72	157	250	250
21	14	33	55	73	158	251	251
22	15	33	56	73	158	251	251
23	15	33	59	73	158	251	251
24	15	33	61	73	158	251	251
25	15	33	64	73	158	251	251
26	15	33	66	73	158	251	251
27	15	33	69	73	158	251	251
28	15	33	71	73	158	251	251
29	15	33	74	73	158	251	251
30	14	33	76	75	158	251	251

3.6. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	13	19	40	157	305	3 146
2	1	13	19	40	157	346	2 356
3	1	13	22	45	152	361	1 784
4	1	14	24	49	149	360	1 381
5	2	16	28	51	149	352	1 095
6	3	19	30	54	149	338	889
7	5	21	32	56	149	322	735
8	5	22	33	59	149	305	617
9	5	23	35	61	149	288	526
10	6	24	36	63	149	271	453

11	6	24	37	64	149	254	393
12	6	24	37	64	149	242	344
13	6	25	37	64	149	242	303
14	6	25	37	64	149	242	268
15	6	25	40	64	149	242	242
16	6	25	42	64	149	242	242
17	6	25	45	64	149	242	242
18	6	25	47	64	149	242	242
19	7	25	49	64	149	242	242
20	8	25	52	64	149	242	242
21	8	25	54	64	149	242	242
22	9	25	56	64	149	242	242
23	9	25	59	64	149	242	242
24	9	25	61	64	150	243	243
25	10	25	64	65	150	243	243
26	10	25	66	67	150	243	243
27	11	25	69	68	150	243	243
28	11	25	71	70	150	243	243
29	11	25	74	72	150	243	243
30	12	26	76	73	150	243	243

3.7. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	10	21	44	176	315	3 253
2	0	10	21	44	176	358	2 441
3	1	10	23	49	171	373	1 848
4	1	13	26	54	168	372	1 429
5	2	16	28	58	167	362	1 132
6	2	18	33	59	165	348	917
7	4	21	36	60	164	331	757
8	6	24	37	59	163	313	635
9	9	31	42	59	162	295	540
10	11	34	42	58	161	277	465
11	10	33	42	57	161	260	403
12	9	32	42	57	160	253	353
13	8	31	42	58	159	252	310
14	8	31	43	58	158	251	275
15	9	31	43	58	158	251	251
16	9	31	44	58	156	249	249
17	9	31	45	58	156	249	249

18	9	32	48	58	155	248	248
19	9	32	51	58	155	248	248
20	9	32	52	58	155	248	248
21	9	32	55	58	156	249	249
22	9	32	58	60	155	248	248
23	9	32	60	62	155	248	248
24	10	32	63	64	154	247	247
25	10	32	65	65	153	246	246
26	10	32	68	67	153	246	246
27	11	32	70	69	152	245	245
28	11	32	73	71	152	245	245
29	11	32	75	73	151	244	244
30	12	32	77	75	151	244	244

3.8. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	79	91	98	119	235	330	3 258
2	78	90	97	117	234	359	2 451
3	76	89	98	121	228	376	1 865
4	75	89	99	124	224	377	1 448
5	74	89	100	123	222	369	1 152
6	74	90	101	125	220	356	936
7	73	90	100	125	218	340	775
8	71	89	100	125	216	322	651
9	70	88	99	126	214	307	555
10	69	87	100	127	213	306	478
11	68	86	99	126	211	304	415
12	66	85	98	125	210	303	363
13	65	84	96	123	209	302	319
14	64	82	95	122	207	300	300
15	63	81	93	121	206	299	299
16	61	80	92	120	205	298	298
17	60	79	91	119	204	297	297
18	60	78	90	118	203	296	296
19	59	77	90	117	202	295	295
20	58	76	89	116	201	294	294
21	57	76	88	115	200	293	293
22	56	75	87	114	199	292	292
23	55	73	86	113	198	291	291

24	54	72	85	112	197	290	290
25	53	71	84	111	196	289	289
26	52	70	82	110	195	288	288
27	50	69	81	109	194	287	287
28	49	68	80	107	193	286	286
29	48	67	79	106	192	285	285
30	47	66	80	105	191	284	284

3.9. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	52	64	71	92	208	314	3 247
2	52	64	70	91	207	357	2 433
3	51	64	72	95	202	372	1 845
4	50	64	74	99	199	373	1 431
5	50	64	76	99	198	364	1 136
6	50	65	77	101	196	350	923
7	50	67	77	101	195	334	764
8	49	66	77	103	194	317	642
9	48	66	77	104	192	299	547
10	47	65	78	105	191	284	471
11	47	65	78	105	190	283	409
12	46	65	77	104	189	282	358
13	45	64	76	104	189	282	315
14	45	63	76	103	188	281	281
15	44	63	75	102	188	281	281
16	43	62	74	102	187	280	280
17	43	62	74	101	186	279	279
18	42	61	73	101	186	279	279
19	42	61	73	100	185	278	278
20	42	60	73	100	185	278	278
21	42	60	72	100	185	278	278
22	41	60	72	99	184	277	277
23	41	59	71	99	184	277	277
24	40	58	71	98	183	276	276
25	39	58	70	97	183	276	276
26	38	57	69	97	182	275	275
27	38	56	71	96	181	274	274
28	37	56	74	95	180	273	273
29	36	55	76	94	180	273	273
30	36	54	79	94	179	272	272

3.10. Króna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	86	98	105	126	242	337	3 399
2	86	98	104	125	242	370	2 537
3	84	97	105	129	235	385	1 916
4	83	97	107	131	232	383	1 479
5	83	98	109	132	231	373	1 170
6	84	100	111	135	230	358	947
7	85	102	112	137	230	340	781
8	85	102	113	139	230	323	655
9	86	103	115	142	230	323	556
10	86	104	117	144	230	323	478
11	86	104	117	144	230	323	414
12	85	104	116	144	229	322	362
13	84	103	115	143	228	321	321
14	83	102	114	142	227	320	320
15	82	101	113	140	226	319	319
16	81	100	112	139	225	318	318
17	80	99	111	138	224	317	317
18	79	98	110	137	223	316	316
19	78	97	109	136	222	315	315
20	77	96	108	135	220	313	313
21	76	94	107	134	219	312	312
22	74	93	105	133	218	311	311
23	73	92	104	131	216	309	309
24	72	90	102	130	215	308	308
25	70	89	101	128	213	306	306
26	68	87	99	127	212	305	305
27	67	85	98	125	210	303	303
28	65	84	96	124	209	302	302
29	64	83	95	122	207	300	300
30	62	81	93	121	206	299	299

3.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	26	38	45	66	182	310	3 193
2	27	39	46	66	183	352	2 394
3	26	39	47	71	177	366	1 814

4	25	39	49	74	174	366	1 404
5	25	40	52	75	173	357	1 113
6	26	42	53	77	173	343	903
7	27	44	54	78	172	327	746
8	26	44	55	80	171	310	627
9	26	44	55	82	170	292	534
10	26	44	56	83	170	275	459
11	25	44	56	84	169	262	399
12	25	43	56	83	168	261	349
13	24	43	55	82	168	261	307
14	24	42	55	82	167	260	272
15	23	42	54	81	167	260	260
16	23	41	53	81	166	259	259
17	22	41	53	80	166	259	259
18	22	41	53	80	165	258	258
19	22	40	53	80	165	258	258
20	22	41	53	80	165	258	258
21	22	41	55	80	166	259	259
22	22	41	57	80	165	258	258
23	22	40	60	80	165	258	258
24	22	40	63	80	165	258	258
25	21	40	64	80	165	258	258
26	21	40	67	79	165	258	258
27	21	39	69	79	164	257	257
28	20	39	71	79	164	257	257
29	20	39	75	78	164	257	257
30	20	38	77	78	163	256	256

3.12. Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	4	23	139	297	3 050
2	0	1	6	23	140	337	2 287
3	1	1	9	28	135	352	1 736
4	1	3	12	32	133	353	1 346
5	1	4	15	35	133	344	1 069
6	2	4	17	38	133	331	868
7	2	6	20	40	133	316	719
8	2	7	21	42	133	299	604
9	4	7	24	45	133	283	515
10	4	9	27	47	133	266	443

11	4	9	29	48	134	250	385
12	4	10	32	47	133	234	337
13	5	11	34	48	134	227	297
14	5	11	37	48	133	226	263
15	6	13	39	47	132	225	234
16	6	13	41	46	131	224	224
17	6	15	44	49	131	224	224
18	6	15	46	50	132	225	225
19	7	16	48	52	132	225	225
20	7	17	51	54	132	225	225
21	8	18	53	57	133	226	226
22	9	18	56	58	133	226	226
23	9	20	58	60	133	226	226
24	9	20	60	62	132	225	225
25	10	22	63	63	132	225	225
26	10	22	65	65	134	225	225
27	10	23	68	67	135	225	225
28	11	24	70	69	137	225	225
29	11	25	72	71	137	225	225
30	12	26	75	73	139	225	225

3.13. Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	39	51	58	79	195	309	3 186
2	39	52	58	79	195	351	2 389
3	39	52	60	84	190	366	1 811
4	38	52	62	87	187	366	1 403
5	39	53	65	88	187	357	1 114
6	39	55	66	90	186	344	905
7	40	57	67	92	185	328	749
8	39	57	68	93	184	311	630
9	39	57	68	95	183	294	537
10	39	57	69	96	183	277	462
11	38	57	69	96	182	275	401
12	38	56	69	96	181	274	351
13	37	56	68	95	181	274	310
14	37	55	68	95	180	273	274
15	36	55	67	94	179	272	272
16	35	54	66	93	179	272	272
17	35	53	66	93	178	271	271

18	34	53	65	93	178	271	271
19	34	53	65	92	177	270	270
20	34	52	65	92	177	270	270
21	34	52	64	92	177	270	270
22	33	52	64	91	176	269	269
23	32	51	63	91	176	269	269
24	32	50	63	90	175	268	268
25	31	50	65	89	175	268	268
26	30	49	68	89	174	267	267
27	30	48	70	88	173	266	266
28	29	47	73	87	172	265	265
29	28	47	75	86	172	265	265
30	27	46	77	86	171	264	264

3.14. Baht

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	12	24	30	51	168	297	3 048
2	15	27	34	55	171	338	2 291
3	18	31	39	63	169	353	1 741
4	20	34	44	69	169	354	1 351
5	23	37	49	72	171	346	1 074
6	23	38	49	74	169	333	873
7	27	44	55	79	172	318	723
8	27	44	55	80	171	302	609
9	28	46	57	84	172	285	519
10	29	48	60	87	173	269	447
11	31	49	62	89	174	267	389
12	31	50	62	90	175	268	341
13	32	50	63	90	175	268	300
14	32	51	63	90	176	269	269
15	32	51	63	91	176	269	269
16	32	51	63	90	176	269	269
17	32	51	63	91	176	269	269
18	32	50	63	90	175	268	268
19	32	50	63	90	175	268	268
20	32	50	63	90	175	268	268
21	32	50	63	90	175	268	268
22	31	50	62	90	175	268	268
23	31	50	62	89	175	268	268

24	31	49	62	89	174	267	267
25	30	49	64	89	174	267	267
26	30	48	66	88	173	266	266
27	29	48	69	88	173	266	266
28	29	47	71	87	172	265	265
29	28	47	74	86	172	265	265
30	28	46	76	86	171	264	264

3.15. Canadian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	14	26	32	53	170	311	3 210
2	15	27	33	54	170	353	2 403
3	15	28	36	60	166	367	1 816
4	15	29	39	64	164	365	1 403
5	16	31	42	66	164	356	1 112
6	18	34	45	69	164	342	901
7	19	36	46	71	164	326	745
8	19	37	48	73	164	309	626
9	20	38	49	76	164	291	533
10	20	39	51	78	164	274	459
11	21	39	52	79	164	257	398
12	21	39	52	79	164	257	348
13	21	39	52	79	164	257	307
14	21	39	52	79	164	257	271
15	21	40	52	79	164	257	257
16	21	39	52	79	164	257	257
17	21	39	52	79	164	257	257
18	21	39	52	79	164	257	257
19	21	39	52	79	164	257	257
20	21	39	52	79	164	257	257
21	21	39	55	79	164	257	257
22	20	39	57	79	164	257	257
23	20	39	60	78	163	256	256
24	20	38	61	78	163	256	256
25	19	38	64	77	162	255	255
26	19	37	66	77	162	255	255
27	18	37	69	76	162	255	255
28	18	36	71	76	161	254	254
29	17	36	74	75	161	254	254
30	17	36	76	75	160	253	253

3.16. Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	48	60	67	88	204	321	3 323
2	50	62	69	90	206	360	2 460
3	52	65	73	97	204	373	1 857
4	53	67	77	102	202	373	1 437
5	55	70	81	104	203	364	1 140
6	57	73	84	108	203	350	925
7	58	75	86	110	203	334	765
8	58	76	87	112	203	316	643
9	59	76	88	115	203	298	547
10	59	77	90	117	203	296	471
11	59	77	90	117	203	296	409
12	59	77	90	117	202	295	357
13	58	77	89	116	201	294	315
14	57	76	88	115	201	294	294
15	56	75	87	115	200	293	293
16	56	74	87	114	199	292	292
17	55	74	86	113	199	292	292
18	55	73	86	113	198	291	291
19	54	73	85	112	197	290	290
20	53	72	84	112	197	290	290
21	53	71	84	111	196	289	289
22	52	71	83	110	195	288	288
23	51	70	82	109	194	287	287
24	50	69	81	108	194	287	287
25	49	68	80	107	193	286	286
26	48	67	79	106	192	285	285
27	47	66	78	106	191	284	284
28	46	65	77	105	190	283	283
29	46	64	76	104	189	282	282
30	45	63	79	103	188	281	281

3.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	79	91	98	119	235	332	3 447
2	84	96	103	124	240	378	2 592
3	85	98	107	130	237	395	1 969

4	86	100	110	134	235	396	1 527
5	89	104	115	138	237	387	1 213
6	91	107	118	143	238	373	986
7	94	110	121	145	239	356	816
8	95	112	123	149	240	338	686
9	96	114	126	152	241	334	584
10	97	115	128	155	241	334	503
11	97	116	128	155	241	334	437
12	96	115	127	155	240	333	382
13	95	114	126	153	239	332	336
14	94	113	125	152	237	330	330
15	93	111	124	151	236	329	329
16	91	110	122	149	235	328	328
17	90	108	121	148	233	326	326
18	89	107	119	147	232	325	325
19	87	106	118	145	231	324	324
20	86	104	117	144	229	322	322
21	84	103	115	142	228	321	321
22	83	101	114	141	226	319	319
23	81	100	112	139	224	317	317
24	79	98	110	137	223	316	316
25	78	96	108	136	221	314	314
26	76	94	107	134	219	312	312
27	74	93	105	132	218	311	311
28	72	91	103	131	216	309	309
29	71	89	102	129	214	307	307
30	69	88	100	127	213	306	306

3.18. Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	8	20	26	47	163	309	3 190
2	10	22	29	50	166	351	2 388
3	12	25	33	57	163	365	1 808
4	14	27	37	62	162	365	1 401
5	16	30	42	65	163	356	1 111
6	17	33	44	69	164	343	902
7	19	36	46	71	164	327	746
8	19	37	48	73	164	309	627
9	20	38	49	76	164	292	534
10	20	38	51	78	164	275	459

11	20	39	51	78	164	258	399
12	20	39	51	78	163	256	349
13	20	38	50	78	163	256	307
14	19	37	50	77	162	255	272
15	18	37	49	77	162	255	255
16	18	36	49	76	161	254	254
17	17	36	48	76	161	254	254
18	17	36	48	75	161	254	254
19	17	36	50	75	161	254	254
20	17	36	52	76	161	254	254
21	17	36	55	76	161	254	254
22	17	36	57	76	161	254	254
23	17	36	60	76	161	254	254
24	17	36	63	75	161	254	254
25	17	36	65	75	161	254	254
26	17	35	68	75	160	253	253
27	17	35	70	75	160	253	253
28	16	35	73	75	160	253	253
29	16	35	75	74	160	253	253
30	16	35	77	75	159	252	252

3.19. Indian rupee

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	89	101	108	129	245	340	3 295
2	91	103	109	130	246	363	2 480
3	91	104	112	136	242	380	1 885
4	91	105	115	140	240	381	1 464
5	92	107	119	142	240	372	1 163
6	94	109	121	145	240	359	944
7	95	112	122	147	240	342	782
8	95	112	123	149	240	333	657
9	95	113	124	151	239	332	560
10	94	112	124	151	238	331	482
11	93	111	123	151	236	329	418
12	91	110	122	149	235	328	366
13	89	108	120	148	233	326	326
14	88	106	119	146	231	324	324
15	86	105	117	144	229	322	322
16	84	103	115	142	228	321	321
17	83	101	114	141	226	319	319

18	81	100	112	140	225	318	318
19	80	99	111	138	224	317	317
20	79	98	110	137	223	316	316
21	78	97	109	136	222	315	315
22	77	96	108	135	220	313	313
23	76	94	107	134	219	312	312
24	75	93	105	133	218	311	311
25	73	92	104	131	217	310	310
26	72	91	103	130	216	309	309
27	71	89	102	129	214	307	307
28	70	88	101	128	213	306	306
29	69	87	100	127	212	305	305
30	67	86	98	126	211	304	304

3.20. Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	302	314	320	341	457	552	3 530
2	83	95	102	123	239	380	2 614
3	85	98	106	130	236	393	1 967
4	87	101	111	135	236	391	1 518
5	89	103	115	138	237	381	1 202
6	91	107	118	142	237	367	974
7	93	109	120	144	238	349	805
8	94	111	122	147	238	331	676
9	94	112	124	150	238	331	575
10	94	113	125	152	238	331	495
11	95	113	125	153	238	331	429
12	95	113	126	153	238	331	375
13	95	114	126	153	239	332	332
14	96	114	126	154	239	332	332
15	96	115	127	154	240	333	333
16	97	116	128	155	240	333	333
17	98	116	129	156	241	334	334
18	99	117	130	157	242	335	335
19	99	118	130	158	243	336	336
20	100	118	131	158	243	336	336
21	100	118	131	158	243	336	336
22	99	118	130	158	243	336	336
23	99	117	130	157	242	335	335

24	98	116	129	156	241	334	334
25	96	115	127	155	240	333	333
26	95	114	126	153	239	332	332
27	94	112	125	152	237	330	330
28	92	111	123	151	236	329	329
29	91	109	122	149	234	327	327
30	89	108	120	148	233	326	326

3.21. New Taiwan dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	6	12	33	150	292	2 996
2	0	6	12	33	150	332	2 248
3	1	6	14	38	144	347	1 708
4	1	6	16	41	142	348	1 325
5	1	8	19	42	141	340	1 054
6	2	9	20	45	140	327	856
7	2	11	22	46	139	312	709
8	2	11	22	48	139	296	596
9	4	11	24	49	138	279	508
10	4	12	27	51	137	263	438
11	4	12	29	52	137	247	380
12	4	12	31	52	137	232	333
13	5	12	34	52	137	230	294
14	5	13	37	52	137	230	260
15	6	13	38	53	138	231	232
16	6	13	41	53	138	231	231
17	6	15	44	53	139	232	232
18	6	15	45	54	139	232	232
19	7	16	48	55	140	233	233
20	7	17	51	56	141	234	234
21	8	18	53	56	142	235	235
22	9	18	55	58	142	235	235
23	9	20	58	60	143	236	236
24	9	20	60	61	143	236	236
25	10	22	63	63	144	237	237
26	10	22	65	65	144	237	237
27	10	23	68	67	144	237	237
28	11	24	70	69	145	238	238
29	11	25	72	71	145	238	238
30	12	26	75	73	145	238	238

3.22. New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	46	58	65	85	202	314	3 240
2	47	59	65	86	203	355	2 423
3	46	59	67	91	198	370	1 832
4	46	59	70	94	195	369	1 417
5	46	61	72	95	194	360	1 124
6	47	63	74	98	193	346	912
7	47	64	74	99	192	330	754
8	47	64	75	101	192	312	634
9	47	65	76	103	191	295	539
10	46	64	77	104	190	283	464
11	45	63	76	103	189	282	403
12	44	62	75	102	187	280	353
13	43	61	74	101	186	279	311
14	41	60	72	99	185	278	278
15	40	59	71	98	184	277	277
16	39	57	70	97	182	275	275
17	38	57	69	96	181	274	274
18	37	56	68	95	181	274	274
19	36	55	67	95	180	273	273
20	36	55	67	94	179	272	272
21	35	54	66	94	179	272	272
22	35	53	66	93	178	271	271
23	34	53	65	92	178	271	271
24	34	52	65	92	177	270	270
25	33	51	65	91	176	269	269
26	32	51	68	90	176	269	269
27	32	50	70	90	175	268	268
28	31	49	73	89	174	267	267
29	30	49	75	88	174	267	267
30	30	48	77	88	173	266	266

3.23. Rand

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	109	121	127	148	265	359	3 394
2	110	122	129	150	266	372	2 547
3	112	125	133	156	263	389	1 934

4	113	127	137	161	262	390	1 502
5	115	130	141	165	263	382	1 196
6	117	133	144	168	263	369	973
7	119	136	146	170	264	357	807
8	119	136	147	173	264	357	680
9	119	137	149	175	263	356	581
10	119	137	150	177	263	356	501
11	119	137	150	177	262	355	436
12	118	136	149	176	261	354	382
13	116	135	147	174	260	353	353
14	115	133	146	173	258	351	351
15	113	131	144	171	256	349	349
16	111	129	142	169	254	347	347
17	109	128	140	167	252	345	345
18	107	126	138	165	250	343	343
19	105	124	136	163	249	342	342
20	104	122	135	162	247	340	340
21	102	120	133	160	245	338	338
22	100	119	131	158	244	337	337
23	98	117	129	156	242	335	335
24	96	115	127	155	240	333	333
25	94	113	125	153	238	331	331
26	93	111	124	151	236	329	329
27	91	109	122	149	234	327	327
28	89	108	120	147	232	325	325
29	87	106	118	146	231	324	324
30	86	104	117	144	229	322	322

3.24. Real

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	162	174	181	202	318	413	3 526
2	171	183	189	210	327	421	2 621
3	175	188	196	220	326	421	1 986
4	177	191	201	225	326	419	1 541
5	178	193	204	228	326	419	1 225
6	179	195	206	230	325	418	996
7	180	196	207	231	325	418	824
8	179	196	207	233	323	416	693
9	178	196	208	234	322	415	591

10	178	196	208	235	321	414	509
11	176	195	207	234	320	413	442
12	174	193	205	232	318	411	411
13	172	190	203	230	315	408	408
14	169	187	200	227	312	405	405
15	166	184	197	224	309	402	402
16	163	182	194	221	306	399	399
17	160	179	191	218	303	396	396
18	157	176	188	215	301	394	394
19	154	173	185	212	298	391	391
20	151	170	182	210	295	388	388
21	148	167	179	207	292	385	385
22	145	164	176	204	289	382	382
23	142	161	173	200	286	379	379
24	139	158	170	197	283	376	376
25	136	155	167	194	280	373	373
26	133	152	164	191	277	370	370
27	130	149	161	188	274	367	367
28	127	146	158	186	271	364	364
29	125	143	156	183	268	361	361
30	122	141	153	180	265	358	358

3.25. Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	26	39	45	66	182	297	3 046
2	27	39	46	67	183	338	2 289
3	27	40	49	72	179	353	1 740
4	27	41	51	76	176	354	1 352
5	28	43	54	78	176	347	1 076
6	29	45	56	80	175	334	875
7	30	47	57	81	175	319	725
8	29	46	57	83	174	303	610
9	29	47	58	85	173	286	520
10	28	47	59	86	172	269	448
11	28	47	59	86	172	265	389
12	28	46	59	86	171	264	341
13	27	46	58	85	171	264	301
14	27	46	58	85	170	263	267
15	27	45	58	85	170	263	263
16	27	45	58	85	170	263	263

17	27	45	58	85	170	263	263
18	27	45	58	85	170	263	263
19	27	46	58	85	170	263	263
20	27	46	58	85	171	264	264
21	27	46	58	85	171	264	264
22	27	46	58	85	171	264	264
23	27	46	59	85	170	263	263
24	27	45	61	85	170	263	263
25	26	45	64	85	170	263	263
26	26	45	66	84	170	263	263
27	26	44	69	84	169	262	262
28	25	44	71	84	169	262	262
29	25	44	74	83	169	262	262
30	25	43	76	83	168	261	261

3.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	24	36	43	64	180	302	3 111
2	26	38	45	66	182	344	2 338
3	28	40	49	72	179	360	1 778
4	29	43	53	77	178	361	1 381
5	31	46	57	80	179	353	1 098
6	33	48	59	84	179	340	893
7	35	51	62	86	180	325	739
8	35	52	63	89	180	308	622
9	35	53	65	92	180	291	530
10	36	55	67	94	180	274	457
11	37	55	68	95	181	274	397
12	37	56	68	96	181	274	348
13	37	56	68	96	181	274	306
14	37	56	68	96	181	274	274
15	37	56	68	95	181	274	274
16	37	56	68	95	181	274	274
17	37	56	68	95	181	274	274
18	37	56	68	96	181	274	274
19	38	56	69	96	181	274	274
20	38	56	69	96	181	274	274
21	38	57	69	96	181	274	274
22	38	56	69	96	181	274	274
23	38	56	69	96	181	274	274

24	37	56	68	95	181	274	274
25	37	55	68	95	180	273	273
26	36	55	68	94	180	273	273
27	36	54	70	94	179	272	272
28	35	54	73	93	179	272	272
29	34	53	75	93	178	271	271
30	34	52	77	92	177	270	270

3.27. Russian rouble

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	122	134	141	162	278	373	3 425
2	121	133	139	160	277	377	2 584
3	120	133	141	164	271	395	1 969
4	119	133	143	168	268	397	1 531
5	120	134	146	169	268	389	1 219
6	120	136	147	171	266	376	992
7	121	137	148	172	266	360	823
8	120	137	148	174	265	358	693
9	119	137	149	176	264	357	591
10	119	138	150	177	263	356	509
11	119	137	150	177	263	356	443
12	118	137	149	176	261	354	387
13	117	136	148	175	260	353	353
14	116	134	147	174	259	352	352
15	114	132	145	172	257	350	350
16	112	130	143	170	255	348	348
17	109	128	140	168	253	346	346
18	107	126	138	166	251	344	344
19	105	124	136	164	249	342	342
20	103	122	134	161	247	340	340
21	101	120	132	159	245	338	338
22	99	117	130	157	242	335	335
23	97	115	128	155	240	333	333
24	95	113	125	153	238	331	331
25	92	111	123	150	236	329	329
26	90	109	121	148	234	327	327
27	88	107	119	146	231	324	324
28	86	105	117	144	229	322	322
29	84	103	115	142	227	320	320
30	82	101	113	140	225	318	318

3.28. Singapore dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	9	15	36	153	305	3 142
2	0	10	17	38	154	346	2 355
3	1	12	21	44	151	361	1 786
4	1	14	24	49	150	361	1 384
5	2	17	28	52	150	353	1 098
6	4	20	31	55	151	339	891
7	6	23	33	58	151	323	737
8	6	24	34	60	151	306	620
9	6	24	36	63	151	289	528
10	7	25	37	64	151	272	454
11	7	25	38	65	150	255	394
12	7	25	38	65	150	243	345
13	6	25	37	64	150	243	304
14	6	25	38	64	150	243	269
15	6	25	40	64	149	242	242
16	6	24	42	64	149	242	242
17	6	24	45	64	149	242	242
18	6	24	47	64	149	242	242
19	7	25	49	64	149	242	242
20	8	25	52	65	150	243	243
21	8	25	55	65	150	243	243
22	9	26	56	65	151	244	244
23	9	26	59	66	151	244	244
24	9	26	61	66	151	244	244
25	10	26	64	66	151	244	244
26	10	26	66	67	151	244	244
27	11	26	69	69	151	244	244
28	11	26	71	71	151	244	244
29	11	26	74	73	151	244	244
30	12	27	76	75	151	244	244

3.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	30	42	49	70	186	305	3 139
2	31	43	49	70	187	346	2 353
3	29	42	51	74	181	361	1 785

4	29	42	53	77	178	361	1 384
5	29	43	55	78	177	353	1 099
6	31	47	58	82	177	340	892
7	29	46	57	81	174	324	738
8	33	50	61	86	177	307	621
9	32	50	61	88	176	290	529
10	27	46	58	85	171	273	455
11	23	42	54	82	167	260	395
12	21	39	52	79	164	257	346
13	18	37	49	76	162	255	305
14	17	35	47	75	160	253	270
15	15	34	46	73	159	252	252
16	14	32	45	72	157	250	250
17	13	32	45	71	156	249	249
18	12	31	47	71	156	249	249
19	12	31	49	70	155	248	248
20	12	31	52	70	155	248	248
21	12	31	55	70	155	248	248
22	12	31	57	70	155	248	248
23	12	30	59	70	155	248	248
24	12	30	61	70	155	248	248
25	12	30	64	70	155	248	248
26	12	30	66	70	155	248	248
27	11	30	69	70	155	248	248
28	11	30	71	71	155	248	248
29	11	30	74	73	154	247	247
30	12	29	76	75	154	247	247

3.30. Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	206	218	224	245	362	456	3 608
2	202	214	221	242	358	453	2 743
3	197	210	219	242	349	443	2 107
4	193	207	217	241	342	436	1 650
5	189	204	215	239	337	430	1 320
6	186	202	213	237	332	425	1 077
7	183	200	210	234	328	421	895
8	179	196	207	232	323	416	754
9	175	193	204	231	319	412	643

10	171	190	202	229	315	408	554
11	167	186	198	226	311	404	481
12	163	182	194	222	307	400	421
13	159	178	190	218	303	396	396
14	156	174	187	214	299	392	392
15	152	171	183	210	295	388	388
16	149	167	180	207	292	385	385
17	145	164	176	203	289	382	382
18	142	161	173	200	286	379	379
19	139	158	170	197	283	376	376
20	136	155	167	194	280	373	373
21	133	152	164	191	277	370	370
22	130	149	161	189	274	367	367
23	128	146	158	186	271	364	364
24	125	143	156	183	268	361	361
25	122	140	153	180	265	358	358
26	119	138	150	177	263	356	356
27	117	135	148	175	260	353	353
28	114	133	145	172	258	351	351
29	112	130	143	170	255	348	348
30	109	128	140	167	253	346	346

3.31. US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	14	25	50	168	312	3 219
2	0	14	25	50	168	352	2 401
3	1	17	28	55	165	366	1 814
4	1	20	31	60	164	365	1 403
5	3	23	36	66	164	356	1 112
6	6	27	39	68	165	342	902
7	8	31	42	70	165	326	746
8	11	34	45	74	165	309	626
9	13	37	49	76	165	291	533
10	14	39	51	77	165	274	459
11	15	41	53	78	165	258	398
12	16	42	54	79	165	258	348
13	16	43	55	80	165	258	307
14	17	44	55	80	165	258	272
15	17	44	55	81	165	258	258

16	17	44	56	81	165	258	258
17	17	44	56	81	165	258	258
18	17	44	56	81	165	258	258
19	17	44	56	81	165	258	258
20	17	44	56	81	165	258	258
21	17	44	56	81	165	258	258
22	17	44	57	81	165	258	258
23	17	44	60	81	165	258	258
24	17	44	61	81	165	258	258
25	17	44	64	81	165	258	258
26	17	44	66	81	165	258	258
27	17	44	69	81	164	257	257
28	17	44	71	81	164	257	257
29	17	44	74	81	164	257	257
30	17	44	76	81	163	256	256

3.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	4	13	130	288	2 952
2	0	1	6	13	128	328	2 215
3	1	1	8	16	122	343	1 683
4	1	3	11	18	119	343	1 307
5	1	4	13	21	118	336	1 039
6	2	4	16	23	118	323	845
7	2	6	19	26	117	309	700
8	2	6	21	29	117	293	589
9	4	7	24	30	117	277	503
10	4	9	27	33	117	260	433
11	4	9	28	35	118	245	377
12	4	9	31	37	118	230	330
13	4	11	34	39	118	215	291
14	5	11	36	41	118	211	258
15	6	13	38	43	118	211	230
16	6	13	41	45	119	212	212
17	6	15	43	47	119	212	212
18	6	15	45	50	120	213	213
19	7	16	48	51	121	213	213
20	7	17	51	54	123	214	214
21	7	18	52	55	125	214	214

22	9	18	55	57	126	214	214
23	9	20	57	59	128	215	215
24	9	20	60	61	129	215	215
25	10	21	61	63	130	215	215
26	10	22	64	65	132	215	215
27	10	23	66	66	133	215	215
28	11	24	69	68	134	215	215
29	11	25	71	70	135	214	214
30	12	25	73	71	137	214	214

ANNEX III

Volatility adjustment to the relevant risk-free interest rate term structure

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	21
Euro	Belgium	21
Euro	Cyprus	21
Euro	Estonia	21
Euro	Finland	21
Euro	France	21
Euro	Germany	21
Euro	Greece	21
Euro	Ireland	21
Euro	Italy	21
Euro	Latvia	21
Euro	Lithuania	21
Euro	Luxembourg	21
Euro	Malta	21
Euro	Netherlands	21
Euro	Portugal	21
Euro	Slovakia	21
Euro	Slovenia	21
Euro	Spain	21
Czech koruna	Czech Republic	14
Danish krone	Denmark	25
Forint	Hungary	13
Krona	Sweden	- 1
Euro	Croatia	21
Lev	Bulgaria	18
Pound sterling	United Kingdom	18
Romanian leu	Romania	11
Zloty	Poland	12
Króna	Iceland	50
Norwegian krone	Norway	24
Swiss franc	Liechtenstein	- 3
Swiss franc	Switzerland	- 3
Australian dollar	Australia	6
Canadian dollar	Canada	19
Renminbi-yuan	China	3
Hong Kong dollar	Hong Kong	3
US dollar	United States	53
Yen	Japan	- 2