

**COMMISSION IMPLEMENTING REGULATION (EU) 2022/1384****of 8 August 2022****laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 June 2022 until 29 September 2022 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) <sup>(1)</sup>, 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 5 July 2022, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of June 2022 market data. That information was published on 5 July 2022 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 <sup>(2)</sup>,

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 2022 until 29 September 2022.

<sup>(1)</sup> OJ L 335, 17.12.2009, p. 1.

<sup>(2)</sup> 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 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 2022.

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

Done at Brussels, 8 August 2022.

*For the Commission*  
*The President*  
Ursula VON DER LEYEN

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## ANNEX I

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

| Term to maturity<br>(in years) | Euro    | Czech koruna | Danish krone | Forint  | Krona   | Kuna    |
|--------------------------------|---------|--------------|--------------|---------|---------|---------|
| 1                              | 0,736 % | 6,898 %      | 0,726 %      | 7,171 % | 2,361 % | 0,728 % |
| 2                              | 1,266 % | 6,595 %      | 1,256 %      | 7,702 % | 2,421 % | 1,426 % |
| 3                              | 1,449 % | 6,113 %      | 1,439 %      | 8,015 % | 2,504 % | 1,924 % |
| 4                              | 1,610 % | 5,661 %      | 1,600 %      | 8,220 % | 2,574 % | 2,325 % |
| 5                              | 1,687 % | 5,324 %      | 1,677 %      | 8,313 % | 2,619 % | 2,675 % |
| 6                              | 1,782 % | 5,112 %      | 1,771 %      | 8,337 % | 2,639 % | 3,005 % |
| 7                              | 1,863 % | 4,982 %      | 1,853 %      | 8,309 % | 2,650 % | 3,328 % |
| 8                              | 1,942 % | 4,899 %      | 1,932 %      | 8,240 % | 2,660 % | 3,664 % |
| 9                              | 2,017 % | 4,844 %      | 2,007 %      | 8,143 % | 2,676 % | 3,964 % |
| 10                             | 2,089 % | 4,808 %      | 2,079 %      | 8,036 % | 2,700 % | 4,189 % |
| 11                             | 2,178 % | 4,783 %      | 2,168 %      | 7,926 % | 2,733 % | 4,352 % |
| 12                             | 2,207 % | 4,764 %      | 2,197 %      | 7,831 % | 2,771 % | 4,470 % |
| 13                             | 2,238 % | 4,748 %      | 2,227 %      | 7,756 % | 2,810 % | 4,553 % |
| 14                             | 2,269 % | 4,732 %      | 2,259 %      | 7,704 % | 2,847 % | 4,611 % |
| 15                             | 2,285 % | 4,713 %      | 2,274 %      | 7,678 % | 2,881 % | 4,649 % |
| 16                             | 2,275 % | 4,692 %      | 2,264 %      | 7,646 % | 2,913 % | 4,672 % |
| 17                             | 2,249 % | 4,668 %      | 2,239 %      | 7,602 % | 2,942 % | 4,683 % |
| 18                             | 2,218 % | 4,643 %      | 2,208 %      | 7,549 % | 2,969 % | 4,686 % |
| 19                             | 2,190 % | 4,617 %      | 2,180 %      | 7,489 % | 2,993 % | 4,681 % |
| 20                             | 2,170 % | 4,590 %      | 2,160 %      | 7,425 % | 3,015 % | 4,671 % |
| 21                             | 2,161 % | 4,563 %      | 2,151 %      | 7,358 % | 3,036 % | 4,657 % |
| 22                             | 2,161 % | 4,535 %      | 2,151 %      | 7,290 % | 3,054 % | 4,640 % |
| 23                             | 2,168 % | 4,509 %      | 2,159 %      | 7,221 % | 3,071 % | 4,621 % |
| 24                             | 2,181 % | 4,482 %      | 2,172 %      | 7,152 % | 3,087 % | 4,600 % |
| 25                             | 2,197 % | 4,456 %      | 2,188 %      | 7,083 % | 3,101 % | 4,578 % |
| 26                             | 2,216 % | 4,431 %      | 2,207 %      | 7,016 % | 3,115 % | 4,555 % |
| 27                             | 2,237 % | 4,406 %      | 2,229 %      | 6,950 % | 3,127 % | 4,532 % |
| 28                             | 2,260 % | 4,382 %      | 2,251 %      | 6,886 % | 3,139 % | 4,509 % |
| 29                             | 2,283 % | 4,359 %      | 2,275 %      | 6,823 % | 3,149 % | 4,485 % |
| 30                             | 2,307 % | 4,336 %      | 2,299 %      | 6,762 % | 3,159 % | 4,462 % |
| 31                             | 2,330 % | 4,314 %      | 2,323 %      | 6,704 % | 3,169 % | 4,439 % |
| 32                             | 2,354 % | 4,293 %      | 2,347 %      | 6,647 % | 3,177 % | 4,417 % |
| 33                             | 2,378 % | 4,273 %      | 2,371 %      | 6,592 % | 3,186 % | 4,395 % |
| 34                             | 2,401 % | 4,253 %      | 2,394 %      | 6,540 % | 3,193 % | 4,374 % |

|    |         |         |         |         |         |         |
|----|---------|---------|---------|---------|---------|---------|
| 35 | 2,424 % | 4,234 % | 2,418 % | 6,489 % | 3,201 % | 4,353 % |
| 36 | 2,447 % | 4,216 % | 2,440 % | 6,440 % | 3,208 % | 4,332 % |
| 37 | 2,469 % | 4,198 % | 2,462 % | 6,393 % | 3,214 % | 4,313 % |
| 38 | 2,490 % | 4,181 % | 2,484 % | 6,348 % | 3,220 % | 4,294 % |
| 39 | 2,511 % | 4,165 % | 2,505 % | 6,304 % | 3,226 % | 4,275 % |
| 40 | 2,531 % | 4,149 % | 2,525 % | 6,262 % | 3,232 % | 4,257 % |
| 41 | 2,551 % | 4,134 % | 2,545 % | 6,222 % | 3,237 % | 4,240 % |
| 42 | 2,570 % | 4,119 % | 2,564 % | 6,184 % | 3,242 % | 4,223 % |
| 43 | 2,588 % | 4,105 % | 2,582 % | 6,147 % | 3,247 % | 4,207 % |
| 44 | 2,606 % | 4,091 % | 2,600 % | 6,111 % | 3,252 % | 4,191 % |
| 45 | 2,623 % | 4,078 % | 2,617 % | 6,077 % | 3,256 % | 4,176 % |
| 46 | 2,639 % | 4,065 % | 2,634 % | 6,043 % | 3,260 % | 4,161 % |
| 47 | 2,655 % | 4,053 % | 2,650 % | 6,012 % | 3,264 % | 4,147 % |
| 48 | 2,671 % | 4,041 % | 2,666 % | 5,981 % | 3,268 % | 4,134 % |
| 49 | 2,686 % | 4,030 % | 2,681 % | 5,952 % | 3,272 % | 4,120 % |
| 50 | 2,700 % | 4,019 % | 2,695 % | 5,923 % | 3,275 % | 4,108 % |
| 51 | 2,714 % | 4,008 % | 2,710 % | 5,896 % | 3,279 % | 4,095 % |
| 52 | 2,728 % | 3,998 % | 2,723 % | 5,869 % | 3,282 % | 4,083 % |
| 53 | 2,741 % | 3,988 % | 2,736 % | 5,844 % | 3,285 % | 4,072 % |
| 54 | 2,754 % | 3,978 % | 2,749 % | 5,819 % | 3,288 % | 4,061 % |
| 55 | 2,766 % | 3,969 % | 2,761 % | 5,796 % | 3,291 % | 4,050 % |
| 56 | 2,778 % | 3,960 % | 2,773 % | 5,773 % | 3,294 % | 4,040 % |
| 57 | 2,789 % | 3,951 % | 2,785 % | 5,750 % | 3,297 % | 4,029 % |
| 58 | 2,800 % | 3,943 % | 2,796 % | 5,729 % | 3,299 % | 4,020 % |
| 59 | 2,811 % | 3,935 % | 2,807 % | 5,708 % | 3,302 % | 4,010 % |
| 60 | 2,822 % | 3,927 % | 2,817 % | 5,688 % | 3,304 % | 4,001 % |
| 61 | 2,832 % | 3,919 % | 2,828 % | 5,669 % | 3,307 % | 3,992 % |
| 62 | 2,842 % | 3,912 % | 2,838 % | 5,650 % | 3,309 % | 3,984 % |
| 63 | 2,851 % | 3,905 % | 2,847 % | 5,632 % | 3,311 % | 3,975 % |
| 64 | 2,860 % | 3,898 % | 2,856 % | 5,614 % | 3,314 % | 3,967 % |
| 65 | 2,869 % | 3,891 % | 2,865 % | 5,597 % | 3,316 % | 3,959 % |
| 66 | 2,878 % | 3,884 % | 2,874 % | 5,580 % | 3,318 % | 3,951 % |
| 67 | 2,886 % | 3,878 % | 2,883 % | 5,564 % | 3,320 % | 3,944 % |
| 68 | 2,895 % | 3,871 % | 2,891 % | 5,549 % | 3,322 % | 3,937 % |
| 69 | 2,903 % | 3,865 % | 2,899 % | 5,533 % | 3,323 % | 3,930 % |
| 70 | 2,910 % | 3,860 % | 2,907 % | 5,519 % | 3,325 % | 3,923 % |
| 71 | 2,918 % | 3,854 % | 2,914 % | 5,504 % | 3,327 % | 3,916 % |
| 72 | 2,925 % | 3,848 % | 2,922 % | 5,490 % | 3,329 % | 3,910 % |
| 73 | 2,932 % | 3,843 % | 2,929 % | 5,477 % | 3,330 % | 3,904 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 74  | 2,939 % | 3,838 % | 2,936 % | 5,463 % | 3,332 % | 3,898 % |
| 75  | 2,946 % | 3,832 % | 2,943 % | 5,450 % | 3,334 % | 3,892 % |
| 76  | 2,953 % | 3,827 % | 2,949 % | 5,438 % | 3,335 % | 3,886 % |
| 77  | 2,959 % | 3,822 % | 2,956 % | 5,426 % | 3,337 % | 3,880 % |
| 78  | 2,965 % | 3,818 % | 2,962 % | 5,414 % | 3,338 % | 3,875 % |
| 79  | 2,971 % | 3,813 % | 2,968 % | 5,402 % | 3,339 % | 3,869 % |
| 80  | 2,977 % | 3,809 % | 2,974 % | 5,391 % | 3,341 % | 3,864 % |
| 81  | 2,983 % | 3,804 % | 2,980 % | 5,380 % | 3,342 % | 3,859 % |
| 82  | 2,989 % | 3,800 % | 2,986 % | 5,369 % | 3,344 % | 3,854 % |
| 83  | 2,994 % | 3,796 % | 2,991 % | 5,359 % | 3,345 % | 3,849 % |
| 84  | 3,000 % | 3,792 % | 2,997 % | 5,348 % | 3,346 % | 3,844 % |
| 85  | 3,005 % | 3,787 % | 3,002 % | 5,338 % | 3,347 % | 3,840 % |
| 86  | 3,010 % | 3,784 % | 3,007 % | 5,329 % | 3,348 % | 3,835 % |
| 87  | 3,015 % | 3,780 % | 3,012 % | 5,319 % | 3,350 % | 3,831 % |
| 88  | 3,020 % | 3,776 % | 3,017 % | 5,310 % | 3,351 % | 3,826 % |
| 89  | 3,025 % | 3,772 % | 3,022 % | 5,300 % | 3,352 % | 3,822 % |
| 90  | 3,030 % | 3,769 % | 3,027 % | 5,292 % | 3,353 % | 3,818 % |
| 91  | 3,034 % | 3,765 % | 3,032 % | 5,283 % | 3,354 % | 3,814 % |
| 92  | 3,039 % | 3,762 % | 3,036 % | 5,274 % | 3,355 % | 3,810 % |
| 93  | 3,043 % | 3,758 % | 3,041 % | 5,266 % | 3,356 % | 3,806 % |
| 94  | 3,048 % | 3,755 % | 3,045 % | 5,258 % | 3,357 % | 3,802 % |
| 95  | 3,052 % | 3,752 % | 3,049 % | 5,250 % | 3,358 % | 3,799 % |
| 96  | 3,056 % | 3,749 % | 3,053 % | 5,242 % | 3,359 % | 3,795 % |
| 97  | 3,060 % | 3,746 % | 3,057 % | 5,234 % | 3,360 % | 3,791 % |
| 98  | 3,064 % | 3,743 % | 3,061 % | 5,227 % | 3,361 % | 3,788 % |
| 99  | 3,068 % | 3,740 % | 3,065 % | 5,219 % | 3,362 % | 3,785 % |
| 100 | 3,072 % | 3,737 % | 3,069 % | 5,212 % | 3,363 % | 3,781 % |
| 101 | 3,075 % | 3,734 % | 3,073 % | 5,205 % | 3,364 % | 3,778 % |
| 102 | 3,079 % | 3,731 % | 3,077 % | 5,198 % | 3,364 % | 3,775 % |
| 103 | 3,083 % | 3,728 % | 3,080 % | 5,191 % | 3,365 % | 3,771 % |
| 104 | 3,086 % | 3,726 % | 3,084 % | 5,185 % | 3,366 % | 3,768 % |
| 105 | 3,090 % | 3,723 % | 3,087 % | 5,178 % | 3,367 % | 3,765 % |
| 106 | 3,093 % | 3,721 % | 3,091 % | 5,172 % | 3,368 % | 3,762 % |
| 107 | 3,096 % | 3,718 % | 3,094 % | 5,165 % | 3,368 % | 3,759 % |
| 108 | 3,100 % | 3,716 % | 3,097 % | 5,159 % | 3,369 % | 3,757 % |
| 109 | 3,103 % | 3,713 % | 3,101 % | 5,153 % | 3,370 % | 3,754 % |
| 110 | 3,106 % | 3,711 % | 3,104 % | 5,147 % | 3,371 % | 3,751 % |
| 111 | 3,109 % | 3,708 % | 3,107 % | 5,141 % | 3,371 % | 3,748 % |
| 112 | 3,112 % | 3,706 % | 3,110 % | 5,136 % | 3,372 % | 3,746 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 113 | 3,115 % | 3,704 % | 3,113 % | 5,130 % | 3,373 % | 3,743 % |
| 114 | 3,118 % | 3,702 % | 3,116 % | 5,124 % | 3,373 % | 3,740 % |
| 115 | 3,121 % | 3,699 % | 3,119 % | 5,119 % | 3,374 % | 3,738 % |
| 116 | 3,124 % | 3,697 % | 3,122 % | 5,114 % | 3,375 % | 3,735 % |
| 117 | 3,127 % | 3,695 % | 3,124 % | 5,108 % | 3,375 % | 3,733 % |
| 118 | 3,129 % | 3,693 % | 3,127 % | 5,103 % | 3,376 % | 3,731 % |
| 119 | 3,132 % | 3,691 % | 3,130 % | 5,098 % | 3,377 % | 3,728 % |
| 120 | 3,135 % | 3,689 % | 3,133 % | 5,093 % | 3,377 % | 3,726 % |
| 121 | 3,137 % | 3,687 % | 3,135 % | 5,088 % | 3,378 % | 3,724 % |
| 122 | 3,140 % | 3,685 % | 3,138 % | 5,083 % | 3,378 % | 3,721 % |
| 123 | 3,142 % | 3,683 % | 3,140 % | 5,079 % | 3,379 % | 3,719 % |
| 124 | 3,145 % | 3,681 % | 3,143 % | 5,074 % | 3,380 % | 3,717 % |
| 125 | 3,147 % | 3,679 % | 3,145 % | 5,069 % | 3,380 % | 3,715 % |
| 126 | 3,150 % | 3,678 % | 3,148 % | 5,065 % | 3,381 % | 3,713 % |
| 127 | 3,152 % | 3,676 % | 3,150 % | 5,060 % | 3,381 % | 3,711 % |
| 128 | 3,154 % | 3,674 % | 3,152 % | 5,056 % | 3,382 % | 3,709 % |
| 129 | 3,157 % | 3,672 % | 3,155 % | 5,052 % | 3,382 % | 3,707 % |
| 130 | 3,159 % | 3,671 % | 3,157 % | 5,047 % | 3,383 % | 3,705 % |
| 131 | 3,161 % | 3,669 % | 3,159 % | 5,043 % | 3,383 % | 3,703 % |
| 132 | 3,163 % | 3,667 % | 3,161 % | 5,039 % | 3,384 % | 3,701 % |
| 133 | 3,165 % | 3,666 % | 3,164 % | 5,035 % | 3,384 % | 3,699 % |
| 134 | 3,168 % | 3,664 % | 3,166 % | 5,031 % | 3,385 % | 3,697 % |
| 135 | 3,170 % | 3,662 % | 3,168 % | 5,027 % | 3,385 % | 3,695 % |
| 136 | 3,172 % | 3,661 % | 3,170 % | 5,023 % | 3,386 % | 3,693 % |
| 137 | 3,174 % | 3,659 % | 3,172 % | 5,019 % | 3,386 % | 3,692 % |
| 138 | 3,176 % | 3,658 % | 3,174 % | 5,016 % | 3,387 % | 3,690 % |
| 139 | 3,178 % | 3,656 % | 3,176 % | 5,012 % | 3,387 % | 3,688 % |
| 140 | 3,180 % | 3,655 % | 3,178 % | 5,008 % | 3,388 % | 3,686 % |
| 141 | 3,182 % | 3,653 % | 3,180 % | 5,005 % | 3,388 % | 3,685 % |
| 142 | 3,183 % | 3,652 % | 3,182 % | 5,001 % | 3,388 % | 3,683 % |
| 143 | 3,185 % | 3,651 % | 3,184 % | 4,997 % | 3,389 % | 3,681 % |
| 144 | 3,187 % | 3,649 % | 3,185 % | 4,994 % | 3,389 % | 3,680 % |
| 145 | 3,189 % | 3,648 % | 3,187 % | 4,991 % | 3,390 % | 3,678 % |
| 146 | 3,191 % | 3,646 % | 3,189 % | 4,987 % | 3,390 % | 3,677 % |
| 147 | 3,192 % | 3,645 % | 3,191 % | 4,984 % | 3,391 % | 3,675 % |
| 148 | 3,194 % | 3,644 % | 3,193 % | 4,981 % | 3,391 % | 3,674 % |
| 149 | 3,196 % | 3,642 % | 3,194 % | 4,977 % | 3,391 % | 3,672 % |
| 150 | 3,198 % | 3,641 % | 3,196 % | 4,974 % | 3,392 % | 3,671 % |

| Term to maturity<br>(in years) | Lev     | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian krone |
|--------------------------------|---------|----------------|--------------|---------|---------|-----------------|
| 1                              | 0,686 % | 2,491 %        | 8,115 %      | 7,005 % | 6,143 % | 3,092 %         |
| 2                              | 1,216 % | 2,663 %        | 8,980 %      | 7,388 % | 6,308 % | 3,106 %         |
| 3                              | 1,399 % | 2,626 %        | 8,975 %      | 7,360 % | 6,326 % | 3,126 %         |
| 4                              | 1,560 % | 2,564 %        | 8,745 %      | 7,241 % | 6,231 % | 3,144 %         |
| 5                              | 1,637 % | 2,518 %        | 8,529 %      | 7,085 % | 6,057 % | 3,157 %         |
| 6                              | 1,731 % | 2,463 %        | 8,414 %      | 6,941 % | 5,856 % | 3,164 %         |
| 7                              | 1,812 % | 2,414 %        | 8,406 %      | 6,825 % | 5,660 % | 3,168 %         |
| 8                              | 1,891 % | 2,382 %        | 8,508 %      | 6,739 % | 5,486 % | 3,171 %         |
| 9                              | 1,967 % | 2,365 %        | 8,657 %      | 6,686 % | 5,341 % | 3,174 %         |
| 10                             | 2,039 % | 2,360 %        | 8,787 %      | 6,660 % | 5,220 % | 3,178 %         |
| 11                             | 2,127 % | 2,355 %        | 8,857 %      | 6,624 % | 5,116 % | 3,182 %         |
| 12                             | 2,156 % | 2,348 %        | 8,874 %      | 6,573 % | 5,026 % | 3,186 %         |
| 13                             | 2,187 % | 2,340 %        | 8,851 %      | 6,512 % | 4,946 % | 3,191 %         |
| 14                             | 2,219 % | 2,332 %        | 8,797 %      | 6,444 % | 4,874 % | 3,196 %         |
| 15                             | 2,234 % | 2,324 %        | 8,722 %      | 6,371 % | 4,810 % | 3,201 %         |
| 16                             | 2,223 % | 2,316 %        | 8,629 %      | 6,296 % | 4,751 % | 3,207 %         |
| 17                             | 2,198 % | 2,308 %        | 8,525 %      | 6,220 % | 4,698 % | 3,212 %         |
| 18                             | 2,167 % | 2,298 %        | 8,412 %      | 6,144 % | 4,648 % | 3,217 %         |
| 19                             | 2,139 % | 2,286 %        | 8,294 %      | 6,068 % | 4,603 % | 3,222 %         |
| 20                             | 2,120 % | 2,272 %        | 8,172 %      | 5,993 % | 4,560 % | 3,227 %         |
| 21                             | 2,111 % | 2,256 %        | 8,049 %      | 5,920 % | 4,521 % | 3,232 %         |
| 22                             | 2,113 % | 2,239 %        | 7,926 %      | 5,849 % | 4,484 % | 3,236 %         |
| 23                             | 2,121 % | 2,222 %        | 7,804 %      | 5,779 % | 4,449 % | 3,241 %         |
| 24                             | 2,135 % | 2,207 %        | 7,683 %      | 5,712 % | 4,417 % | 3,246 %         |
| 25                             | 2,152 % | 2,194 %        | 7,565 %      | 5,647 % | 4,386 % | 3,250 %         |
| 26                             | 2,172 % | 2,184 %        | 7,450 %      | 5,585 % | 4,357 % | 3,254 %         |
| 27                             | 2,194 % | 2,177 %        | 7,338 %      | 5,525 % | 4,330 % | 3,259 %         |
| 28                             | 2,218 % | 2,173 %        | 7,230 %      | 5,467 % | 4,304 % | 3,263 %         |
| 29                             | 2,242 % | 2,174 %        | 7,125 %      | 5,411 % | 4,279 % | 3,267 %         |
| 30                             | 2,267 % | 2,178 %        | 7,024 %      | 5,358 % | 4,256 % | 3,270 %         |
| 31                             | 2,292 % | 2,186 %        | 6,927 %      | 5,306 % | 4,234 % | 3,274 %         |
| 32                             | 2,317 % | 2,197 %        | 6,834 %      | 5,257 % | 4,213 % | 3,278 %         |
| 33                             | 2,342 % | 2,211 %        | 6,744 %      | 5,210 % | 4,193 % | 3,281 %         |
| 34                             | 2,366 % | 2,227 %        | 6,658 %      | 5,165 % | 4,174 % | 3,285 %         |
| 35                             | 2,390 % | 2,244 %        | 6,575 %      | 5,121 % | 4,156 % | 3,288 %         |
| 36                             | 2,413 % | 2,262 %        | 6,496 %      | 5,080 % | 4,138 % | 3,291 %         |

|    |         |         |         |         |         |         |
|----|---------|---------|---------|---------|---------|---------|
| 37 | 2,436 % | 2,280 % | 6,420 % | 5,040 % | 4,122 % | 3,294 % |
| 38 | 2,458 % | 2,300 % | 6,347 % | 5,002 % | 4,106 % | 3,297 % |
| 39 | 2,480 % | 2,319 % | 6,277 % | 4,965 % | 4,091 % | 3,300 % |
| 40 | 2,501 % | 2,339 % | 6,210 % | 4,930 % | 4,076 % | 3,303 % |
| 41 | 2,521 % | 2,358 % | 6,145 % | 4,896 % | 4,062 % | 3,306 % |
| 42 | 2,540 % | 2,377 % | 6,084 % | 4,863 % | 4,049 % | 3,308 % |
| 43 | 2,559 % | 2,397 % | 6,025 % | 4,832 % | 4,036 % | 3,311 % |
| 44 | 2,578 % | 2,416 % | 5,968 % | 4,802 % | 4,023 % | 3,313 % |
| 45 | 2,596 % | 2,434 % | 5,913 % | 4,774 % | 4,011 % | 3,316 % |
| 46 | 2,613 % | 2,452 % | 5,861 % | 4,746 % | 4,000 % | 3,318 % |
| 47 | 2,629 % | 2,470 % | 5,810 % | 4,719 % | 3,989 % | 3,320 % |
| 48 | 2,645 % | 2,488 % | 5,762 % | 4,694 % | 3,978 % | 3,323 % |
| 49 | 2,661 % | 2,505 % | 5,715 % | 4,669 % | 3,968 % | 3,325 % |
| 50 | 2,676 % | 2,522 % | 5,670 % | 4,645 % | 3,958 % | 3,327 % |
| 51 | 2,690 % | 2,538 % | 5,627 % | 4,622 % | 3,949 % | 3,329 % |
| 52 | 2,704 % | 2,554 % | 5,585 % | 4,600 % | 3,939 % | 3,331 % |
| 53 | 2,718 % | 2,569 % | 5,545 % | 4,579 % | 3,931 % | 3,333 % |
| 54 | 2,731 % | 2,584 % | 5,507 % | 4,558 % | 3,922 % | 3,335 % |
| 55 | 2,744 % | 2,599 % | 5,469 % | 4,538 % | 3,914 % | 3,337 % |
| 56 | 2,756 % | 2,613 % | 5,433 % | 4,519 % | 3,906 % | 3,338 % |
| 57 | 2,768 % | 2,627 % | 5,398 % | 4,500 % | 3,898 % | 3,340 % |
| 58 | 2,779 % | 2,640 % | 5,365 % | 4,482 % | 3,890 % | 3,342 % |
| 59 | 2,790 % | 2,653 % | 5,332 % | 4,465 % | 3,883 % | 3,343 % |
| 60 | 2,801 % | 2,666 % | 5,301 % | 4,448 % | 3,876 % | 3,345 % |
| 61 | 2,812 % | 2,678 % | 5,270 % | 4,432 % | 3,869 % | 3,347 % |
| 62 | 2,822 % | 2,690 % | 5,241 % | 4,416 % | 3,863 % | 3,348 % |
| 63 | 2,831 % | 2,702 % | 5,212 % | 4,401 % | 3,856 % | 3,350 % |
| 64 | 2,841 % | 2,713 % | 5,185 % | 4,386 % | 3,850 % | 3,351 % |
| 65 | 2,850 % | 2,724 % | 5,158 % | 4,372 % | 3,844 % | 3,352 % |
| 66 | 2,859 % | 2,735 % | 5,132 % | 4,358 % | 3,838 % | 3,354 % |
| 67 | 2,868 % | 2,745 % | 5,107 % | 4,344 % | 3,832 % | 3,355 % |
| 68 | 2,876 % | 2,755 % | 5,082 % | 4,331 % | 3,827 % | 3,356 % |
| 69 | 2,885 % | 2,765 % | 5,058 % | 4,318 % | 3,821 % | 3,358 % |
| 70 | 2,893 % | 2,775 % | 5,035 % | 4,306 % | 3,816 % | 3,359 % |
| 71 | 2,900 % | 2,784 % | 5,013 % | 4,294 % | 3,811 % | 3,360 % |
| 72 | 2,908 % | 2,793 % | 4,991 % | 4,282 % | 3,806 % | 3,361 % |
| 73 | 2,915 % | 2,802 % | 4,970 % | 4,271 % | 3,801 % | 3,362 % |
| 74 | 2,923 % | 2,811 % | 4,949 % | 4,260 % | 3,796 % | 3,364 % |



|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 75  | 2,930 % | 2,819 % | 4,929 % | 4,249 % | 3,792 % | 3,365 % |
| 76  | 2,936 % | 2,827 % | 4,909 % | 4,238 % | 3,787 % | 3,366 % |
| 77  | 2,943 % | 2,835 % | 4,890 % | 4,228 % | 3,783 % | 3,367 % |
| 78  | 2,949 % | 2,843 % | 4,872 % | 4,218 % | 3,779 % | 3,368 % |
| 79  | 2,956 % | 2,851 % | 4,854 % | 4,208 % | 3,775 % | 3,369 % |
| 80  | 2,962 % | 2,858 % | 4,836 % | 4,199 % | 3,771 % | 3,370 % |
| 81  | 2,968 % | 2,865 % | 4,819 % | 4,190 % | 3,767 % | 3,371 % |
| 82  | 2,974 % | 2,872 % | 4,802 % | 4,181 % | 3,763 % | 3,372 % |
| 83  | 2,980 % | 2,879 % | 4,785 % | 4,172 % | 3,759 % | 3,373 % |
| 84  | 2,985 % | 2,886 % | 4,769 % | 4,163 % | 3,755 % | 3,373 % |
| 85  | 2,991 % | 2,893 % | 4,754 % | 4,155 % | 3,752 % | 3,374 % |
| 86  | 2,996 % | 2,899 % | 4,739 % | 4,146 % | 3,748 % | 3,375 % |
| 87  | 3,001 % | 2,905 % | 4,724 % | 4,138 % | 3,745 % | 3,376 % |
| 88  | 3,006 % | 2,911 % | 4,709 % | 4,131 % | 3,742 % | 3,377 % |
| 89  | 3,011 % | 2,918 % | 4,695 % | 4,123 % | 3,738 % | 3,378 % |
| 90  | 3,016 % | 2,923 % | 4,681 % | 4,115 % | 3,735 % | 3,378 % |
| 91  | 3,021 % | 2,929 % | 4,667 % | 4,108 % | 3,732 % | 3,379 % |
| 92  | 3,025 % | 2,935 % | 4,654 % | 4,101 % | 3,729 % | 3,380 % |
| 93  | 3,030 % | 2,940 % | 4,641 % | 4,094 % | 3,726 % | 3,381 % |
| 94  | 3,034 % | 2,946 % | 4,628 % | 4,087 % | 3,723 % | 3,381 % |
| 95  | 3,039 % | 2,951 % | 4,616 % | 4,080 % | 3,720 % | 3,382 % |
| 96  | 3,043 % | 2,956 % | 4,604 % | 4,074 % | 3,717 % | 3,383 % |
| 97  | 3,047 % | 2,961 % | 4,592 % | 4,067 % | 3,715 % | 3,384 % |
| 98  | 3,051 % | 2,966 % | 4,580 % | 4,061 % | 3,712 % | 3,384 % |
| 99  | 3,055 % | 2,971 % | 4,569 % | 4,055 % | 3,709 % | 3,385 % |
| 100 | 3,059 % | 2,976 % | 4,557 % | 4,049 % | 3,707 % | 3,385 % |
| 101 | 3,063 % | 2,981 % | 4,546 % | 4,043 % | 3,704 % | 3,386 % |
| 102 | 3,067 % | 2,985 % | 4,535 % | 4,037 % | 3,702 % | 3,387 % |
| 103 | 3,071 % | 2,990 % | 4,525 % | 4,031 % | 3,699 % | 3,387 % |
| 104 | 3,074 % | 2,994 % | 4,514 % | 4,026 % | 3,697 % | 3,388 % |
| 105 | 3,078 % | 2,998 % | 4,504 % | 4,020 % | 3,694 % | 3,389 % |
| 106 | 3,081 % | 3,003 % | 4,494 % | 4,015 % | 3,692 % | 3,389 % |
| 107 | 3,085 % | 3,007 % | 4,484 % | 4,009 % | 3,690 % | 3,390 % |
| 108 | 3,088 % | 3,011 % | 4,475 % | 4,004 % | 3,688 % | 3,390 % |
| 109 | 3,092 % | 3,015 % | 4,465 % | 3,999 % | 3,685 % | 3,391 % |
| 110 | 3,095 % | 3,019 % | 4,456 % | 3,994 % | 3,683 % | 3,391 % |
| 111 | 3,098 % | 3,023 % | 4,447 % | 3,989 % | 3,681 % | 3,392 % |
| 112 | 3,101 % | 3,027 % | 4,438 % | 3,984 % | 3,679 % | 3,392 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 113 | 3,104 % | 3,030 % | 4,429 % | 3,980 % | 3,677 % | 3,393 % |
| 114 | 3,107 % | 3,034 % | 4,421 % | 3,975 % | 3,675 % | 3,393 % |
| 115 | 3,110 % | 3,038 % | 4,412 % | 3,970 % | 3,673 % | 3,394 % |
| 116 | 3,113 % | 3,041 % | 4,404 % | 3,966 % | 3,671 % | 3,394 % |
| 117 | 3,116 % | 3,045 % | 4,396 % | 3,961 % | 3,669 % | 3,395 % |
| 118 | 3,119 % | 3,048 % | 4,388 % | 3,957 % | 3,667 % | 3,395 % |
| 119 | 3,122 % | 3,051 % | 4,380 % | 3,953 % | 3,666 % | 3,396 % |
| 120 | 3,124 % | 3,055 % | 4,372 % | 3,949 % | 3,664 % | 3,396 % |
| 121 | 3,127 % | 3,058 % | 4,364 % | 3,945 % | 3,662 % | 3,397 % |
| 122 | 3,130 % | 3,061 % | 4,357 % | 3,940 % | 3,660 % | 3,397 % |
| 123 | 3,132 % | 3,064 % | 4,349 % | 3,936 % | 3,659 % | 3,397 % |
| 124 | 3,135 % | 3,067 % | 4,342 % | 3,933 % | 3,657 % | 3,398 % |
| 125 | 3,137 % | 3,070 % | 4,335 % | 3,929 % | 3,655 % | 3,398 % |
| 126 | 3,140 % | 3,074 % | 4,328 % | 3,925 % | 3,654 % | 3,399 % |
| 127 | 3,142 % | 3,076 % | 4,321 % | 3,921 % | 3,652 % | 3,399 % |
| 128 | 3,145 % | 3,079 % | 4,314 % | 3,917 % | 3,650 % | 3,400 % |
| 129 | 3,147 % | 3,082 % | 4,307 % | 3,914 % | 3,649 % | 3,400 % |
| 130 | 3,149 % | 3,085 % | 4,301 % | 3,910 % | 3,647 % | 3,400 % |
| 131 | 3,152 % | 3,088 % | 4,294 % | 3,907 % | 3,646 % | 3,401 % |
| 132 | 3,154 % | 3,091 % | 4,288 % | 3,903 % | 3,644 % | 3,401 % |
| 133 | 3,156 % | 3,093 % | 4,281 % | 3,900 % | 3,643 % | 3,401 % |
| 134 | 3,158 % | 3,096 % | 4,275 % | 3,896 % | 3,641 % | 3,402 % |
| 135 | 3,160 % | 3,099 % | 4,269 % | 3,893 % | 3,640 % | 3,402 % |
| 136 | 3,163 % | 3,101 % | 4,263 % | 3,890 % | 3,639 % | 3,402 % |
| 137 | 3,165 % | 3,104 % | 4,257 % | 3,887 % | 3,637 % | 3,403 % |
| 138 | 3,167 % | 3,106 % | 4,251 % | 3,883 % | 3,636 % | 3,403 % |
| 139 | 3,169 % | 3,109 % | 4,245 % | 3,880 % | 3,635 % | 3,403 % |
| 140 | 3,171 % | 3,111 % | 4,240 % | 3,877 % | 3,633 % | 3,404 % |
| 141 | 3,173 % | 3,113 % | 4,234 % | 3,874 % | 3,632 % | 3,404 % |
| 142 | 3,175 % | 3,116 % | 4,229 % | 3,871 % | 3,631 % | 3,404 % |
| 143 | 3,177 % | 3,118 % | 4,223 % | 3,868 % | 3,629 % | 3,405 % |
| 144 | 3,179 % | 3,120 % | 4,218 % | 3,865 % | 3,628 % | 3,405 % |
| 145 | 3,180 % | 3,123 % | 4,212 % | 3,863 % | 3,627 % | 3,405 % |
| 146 | 3,182 % | 3,125 % | 4,207 % | 3,860 % | 3,626 % | 3,406 % |
| 147 | 3,184 % | 3,127 % | 4,202 % | 3,857 % | 3,625 % | 3,406 % |
| 148 | 3,186 % | 3,129 % | 4,197 % | 3,854 % | 3,623 % | 3,406 % |
| 149 | 3,188 % | 3,132 % | 4,192 % | 3,851 % | 3,622 % | 3,407 % |
| 150 | 3,189 % | 3,134 % | 4,187 % | 3,849 % | 3,621 % | 3,407 % |

| Term to maturity<br>(in years) | Swiss franc | Australian<br>dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|--------------------------------|-------------|----------------------|---------|-----------------|--------------|----------------|
| 1                              | -0,288 %    | 3,251 %              | 1,048 % | 3,391 %         | 8,742 %      | 9,360 %        |
| 2                              | -0,068 %    | 3,638 %              | 1,636 % | 3,398 %         | 7,278 %      | 9,902 %        |
| 3                              | 0,119 %     | 3,756 %              | 2,008 % | 3,393 %         | 6,626 %      | 10,380 %       |
| 4                              | 0,280 %     | 3,839 %              | 2,265 % | 3,357 %         | 6,350 %      | 10,718 %       |
| 5                              | 0,423 %     | 3,781 %              | 2,438 % | 3,349 %         | 6,259 %      | 10,970 %       |
| 6                              | 0,550 %     | 3,997 %              | 2,561 % | 3,376 %         | 6,261 %      | 11,159 %       |
| 7                              | 0,666 %     | 4,056 %              | 2,659 % | 3,422 %         | 6,304 %      | 11,295 %       |
| 8                              | 0,769 %     | 4,104 %              | 2,749 % | 3,475 %         | 6,364 %      | 11,405 %       |
| 9                              | 0,860 %     | 4,136 %              | 2,844 % | 3,523 %         | 6,434 %      | 11,502 %       |
| 10                             | 0,939 %     | 4,065 %              | 2,951 % | 3,559 %         | 6,505 %      | 11,565 %       |
| 11                             | 1,004 %     | 4,064 %              | 3,073 % | 3,579 %         | 6,549 %      | 11,571 %       |
| 12                             | 1,055 %     | 4,100 %              | 3,202 % | 3,586 %         | 6,568 %      | 11,529 %       |
| 13                             | 1,094 %     | 4,113 %              | 3,327 % | 3,585 %         | 6,567 %      | 11,451 %       |
| 14                             | 1,120 %     | 4,107 %              | 3,442 % | 3,578 %         | 6,553 %      | 11,346 %       |
| 15                             | 1,142 %     | 4,101 %              | 3,540 % | 3,567 %         | 6,529 %      | 11,220 %       |
| 16                             | 1,167 %     | 4,103 %              | 3,619 % | 3,553 %         | 6,498 %      | 11,080 %       |
| 17                             | 1,194 %     | 4,107 %              | 3,681 % | 3,538 %         | 6,462 %      | 10,929 %       |
| 18                             | 1,222 %     | 4,107 %              | 3,730 % | 3,521 %         | 6,422 %      | 10,772 %       |
| 19                             | 1,252 %     | 4,096 %              | 3,767 % | 3,504 %         | 6,380 %      | 10,610 %       |
| 20                             | 1,282 %     | 4,071 %              | 3,797 % | 3,488 %         | 6,336 %      | 10,446 %       |
| 21                             | 1,312 %     | 4,029 %              | 3,819 % | 3,472 %         | 6,292 %      | 10,283 %       |
| 22                             | 1,341 %     | 3,976 %              | 3,835 % | 3,456 %         | 6,248 %      | 10,120 %       |
| 23                             | 1,370 %     | 3,916 %              | 3,847 % | 3,441 %         | 6,203 %      | 9,960 %        |
| 24                             | 1,399 %     | 3,853 %              | 3,855 % | 3,427 %         | 6,160 %      | 9,804 %        |
| 25                             | 1,427 %     | 3,789 %              | 3,860 % | 3,414 %         | 6,117 %      | 9,651 %        |
| 26                             | 1,453 %     | 3,727 %              | 3,863 % | 3,403 %         | 6,075 %      | 9,502 %        |
| 27                             | 1,479 %     | 3,669 %              | 3,864 % | 3,392 %         | 6,034 %      | 9,359 %        |
| 28                             | 1,505 %     | 3,616 %              | 3,863 % | 3,383 %         | 5,994 %      | 9,220 %        |
| 29                             | 1,529 %     | 3,569 %              | 3,860 % | 3,374 %         | 5,955 %      | 9,087 %        |
| 30                             | 1,552 %     | 3,527 %              | 3,857 % | 3,367 %         | 5,918 %      | 8,958 %        |
| 31                             | 1,575 %     | 3,493 %              | 3,853 % | 3,361 %         | 5,882 %      | 8,834 %        |
| 32                             | 1,597 %     | 3,464 %              | 3,848 % | 3,357 %         | 5,847 %      | 8,716 %        |
| 33                             | 1,618 %     | 3,440 %              | 3,843 % | 3,353 %         | 5,813 %      | 8,602 %        |
| 34                             | 1,638 %     | 3,420 %              | 3,837 % | 3,349 %         | 5,781 %      | 8,493 %        |
| 35                             | 1,657 %     | 3,403 %              | 3,831 % | 3,347 %         | 5,750 %      | 8,389 %        |
| 36                             | 1,676 %     | 3,390 %              | 3,825 % | 3,345 %         | 5,719 %      | 8,289 %        |

|    |         |         |         |         |         |         |
|----|---------|---------|---------|---------|---------|---------|
| 37 | 1,694 % | 3,378 % | 3,818 % | 3,343 % | 5,691 % | 8,193 % |
| 38 | 1,711 % | 3,369 % | 3,812 % | 3,342 % | 5,663 % | 8,101 % |
| 39 | 1,728 % | 3,361 % | 3,806 % | 3,342 % | 5,636 % | 8,013 % |
| 40 | 1,744 % | 3,355 % | 3,799 % | 3,341 % | 5,610 % | 7,929 % |
| 41 | 1,760 % | 3,350 % | 3,793 % | 3,341 % | 5,585 % | 7,848 % |
| 42 | 1,774 % | 3,346 % | 3,787 % | 3,341 % | 5,561 % | 7,771 % |
| 43 | 1,789 % | 3,343 % | 3,781 % | 3,341 % | 5,538 % | 7,697 % |
| 44 | 1,803 % | 3,340 % | 3,775 % | 3,342 % | 5,516 % | 7,626 % |
| 45 | 1,816 % | 3,339 % | 3,769 % | 3,342 % | 5,495 % | 7,557 % |
| 46 | 1,829 % | 3,337 % | 3,763 % | 3,343 % | 5,475 % | 7,492 % |
| 47 | 1,841 % | 3,337 % | 3,757 % | 3,344 % | 5,455 % | 7,429 % |
| 48 | 1,853 % | 3,336 % | 3,752 % | 3,345 % | 5,436 % | 7,368 % |
| 49 | 1,864 % | 3,336 % | 3,746 % | 3,346 % | 5,417 % | 7,310 % |
| 50 | 1,876 % | 3,336 % | 3,741 % | 3,347 % | 5,400 % | 7,254 % |
| 51 | 1,886 % | 3,336 % | 3,736 % | 3,348 % | 5,382 % | 7,200 % |
| 52 | 1,897 % | 3,337 % | 3,731 % | 3,349 % | 5,366 % | 7,149 % |
| 53 | 1,907 % | 3,338 % | 3,726 % | 3,350 % | 5,350 % | 7,099 % |
| 54 | 1,916 % | 3,339 % | 3,721 % | 3,351 % | 5,335 % | 7,050 % |
| 55 | 1,926 % | 3,339 % | 3,717 % | 3,352 % | 5,320 % | 7,004 % |
| 56 | 1,935 % | 3,341 % | 3,712 % | 3,353 % | 5,305 % | 6,959 % |
| 57 | 1,943 % | 3,342 % | 3,708 % | 3,354 % | 5,291 % | 6,916 % |
| 58 | 1,952 % | 3,343 % | 3,704 % | 3,355 % | 5,278 % | 6,874 % |
| 59 | 1,960 % | 3,344 % | 3,700 % | 3,357 % | 5,265 % | 6,833 % |
| 60 | 1,968 % | 3,345 % | 3,696 % | 3,358 % | 5,252 % | 6,794 % |
| 61 | 1,976 % | 3,346 % | 3,692 % | 3,359 % | 5,240 % | 6,756 % |
| 62 | 1,983 % | 3,348 % | 3,688 % | 3,360 % | 5,228 % | 6,720 % |
| 63 | 1,991 % | 3,349 % | 3,684 % | 3,361 % | 5,217 % | 6,684 % |
| 64 | 1,998 % | 3,350 % | 3,681 % | 3,362 % | 5,206 % | 6,650 % |
| 65 | 2,004 % | 3,351 % | 3,677 % | 3,363 % | 5,195 % | 6,617 % |
| 66 | 2,011 % | 3,352 % | 3,674 % | 3,364 % | 5,184 % | 6,584 % |
| 67 | 2,018 % | 3,354 % | 3,671 % | 3,366 % | 5,174 % | 6,553 % |
| 68 | 2,024 % | 3,355 % | 3,668 % | 3,367 % | 5,164 % | 6,522 % |
| 69 | 2,030 % | 3,356 % | 3,665 % | 3,368 % | 5,155 % | 6,493 % |
| 70 | 2,036 % | 3,357 % | 3,661 % | 3,369 % | 5,145 % | 6,464 % |
| 71 | 2,042 % | 3,358 % | 3,659 % | 3,370 % | 5,136 % | 6,436 % |
| 72 | 2,047 % | 3,360 % | 3,656 % | 3,371 % | 5,128 % | 6,409 % |
| 73 | 2,053 % | 3,361 % | 3,653 % | 3,372 % | 5,119 % | 6,383 % |
| 74 | 2,058 % | 3,362 % | 3,650 % | 3,373 % | 5,111 % | 6,357 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 75  | 2,063 % | 3,363 % | 3,648 % | 3,373 % | 5,102 % | 6,332 % |
| 76  | 2,068 % | 3,364 % | 3,645 % | 3,374 % | 5,095 % | 6,308 % |
| 77  | 2,073 % | 3,365 % | 3,642 % | 3,375 % | 5,087 % | 6,284 % |
| 78  | 2,078 % | 3,366 % | 3,640 % | 3,376 % | 5,079 % | 6,261 % |
| 79  | 2,083 % | 3,367 % | 3,638 % | 3,377 % | 5,072 % | 6,239 % |
| 80  | 2,087 % | 3,368 % | 3,635 % | 3,378 % | 5,065 % | 6,217 % |
| 81  | 2,092 % | 3,369 % | 3,633 % | 3,379 % | 5,058 % | 6,196 % |
| 82  | 2,096 % | 3,370 % | 3,631 % | 3,380 % | 5,051 % | 6,175 % |
| 83  | 2,100 % | 3,371 % | 3,629 % | 3,380 % | 5,044 % | 6,154 % |
| 84  | 2,104 % | 3,372 % | 3,627 % | 3,381 % | 5,038 % | 6,134 % |
| 85  | 2,109 % | 3,373 % | 3,624 % | 3,382 % | 5,032 % | 6,115 % |
| 86  | 2,112 % | 3,374 % | 3,622 % | 3,383 % | 5,025 % | 6,096 % |
| 87  | 2,116 % | 3,375 % | 3,620 % | 3,383 % | 5,019 % | 6,078 % |
| 88  | 2,120 % | 3,375 % | 3,618 % | 3,384 % | 5,013 % | 6,060 % |
| 89  | 2,124 % | 3,376 % | 3,617 % | 3,385 % | 5,008 % | 6,042 % |
| 90  | 2,127 % | 3,377 % | 3,615 % | 3,386 % | 5,002 % | 6,025 % |
| 91  | 2,131 % | 3,378 % | 3,613 % | 3,386 % | 4,996 % | 6,008 % |
| 92  | 2,134 % | 3,379 % | 3,611 % | 3,387 % | 4,991 % | 5,991 % |
| 93  | 2,138 % | 3,379 % | 3,609 % | 3,388 % | 4,986 % | 5,975 % |
| 94  | 2,141 % | 3,380 % | 3,608 % | 3,388 % | 4,981 % | 5,959 % |
| 95  | 2,144 % | 3,381 % | 3,606 % | 3,389 % | 4,976 % | 5,944 % |
| 96  | 2,148 % | 3,382 % | 3,604 % | 3,390 % | 4,971 % | 5,929 % |
| 97  | 2,151 % | 3,382 % | 3,603 % | 3,390 % | 4,966 % | 5,914 % |
| 98  | 2,154 % | 3,383 % | 3,601 % | 3,391 % | 4,961 % | 5,899 % |
| 99  | 2,157 % | 3,384 % | 3,600 % | 3,391 % | 4,956 % | 5,885 % |
| 100 | 2,160 % | 3,384 % | 3,598 % | 3,392 % | 4,952 % | 5,871 % |
| 101 | 2,162 % | 3,385 % | 3,597 % | 3,392 % | 4,947 % | 5,858 % |
| 102 | 2,165 % | 3,386 % | 3,595 % | 3,393 % | 4,943 % | 5,844 % |
| 103 | 2,168 % | 3,386 % | 3,594 % | 3,394 % | 4,939 % | 5,831 % |
| 104 | 2,171 % | 3,387 % | 3,593 % | 3,394 % | 4,934 % | 5,818 % |
| 105 | 2,173 % | 3,387 % | 3,591 % | 3,395 % | 4,930 % | 5,806 % |
| 106 | 2,176 % | 3,388 % | 3,590 % | 3,395 % | 4,926 % | 5,793 % |
| 107 | 2,179 % | 3,389 % | 3,589 % | 3,396 % | 4,922 % | 5,781 % |
| 108 | 2,181 % | 3,389 % | 3,587 % | 3,396 % | 4,918 % | 5,769 % |
| 109 | 2,184 % | 3,390 % | 3,586 % | 3,397 % | 4,914 % | 5,757 % |
| 110 | 2,186 % | 3,390 % | 3,585 % | 3,397 % | 4,911 % | 5,746 % |
| 111 | 2,188 % | 3,391 % | 3,584 % | 3,398 % | 4,907 % | 5,735 % |
| 112 | 2,191 % | 3,391 % | 3,582 % | 3,398 % | 4,903 % | 5,724 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 113 | 2,193 % | 3,392 % | 3,581 % | 3,399 % | 4,900 % | 5,713 % |
| 114 | 2,195 % | 3,392 % | 3,580 % | 3,399 % | 4,896 % | 5,702 % |
| 115 | 2,197 % | 3,393 % | 3,579 % | 3,399 % | 4,893 % | 5,691 % |
| 116 | 2,200 % | 3,393 % | 3,578 % | 3,400 % | 4,889 % | 5,681 % |
| 117 | 2,202 % | 3,394 % | 3,577 % | 3,400 % | 4,886 % | 5,671 % |
| 118 | 2,204 % | 3,394 % | 3,576 % | 3,401 % | 4,883 % | 5,661 % |
| 119 | 2,206 % | 3,395 % | 3,575 % | 3,401 % | 4,879 % | 5,651 % |
| 120 | 2,208 % | 3,395 % | 3,574 % | 3,401 % | 4,876 % | 5,642 % |
| 121 | 2,210 % | 3,396 % | 3,573 % | 3,402 % | 4,873 % | 5,632 % |
| 122 | 2,212 % | 3,396 % | 3,572 % | 3,402 % | 4,870 % | 5,623 % |
| 123 | 2,214 % | 3,397 % | 3,571 % | 3,403 % | 4,867 % | 5,614 % |
| 124 | 2,216 % | 3,397 % | 3,570 % | 3,403 % | 4,864 % | 5,604 % |
| 125 | 2,218 % | 3,397 % | 3,569 % | 3,403 % | 4,861 % | 5,596 % |
| 126 | 2,219 % | 3,398 % | 3,568 % | 3,404 % | 4,858 % | 5,587 % |
| 127 | 2,221 % | 3,398 % | 3,567 % | 3,404 % | 4,856 % | 5,578 % |
| 128 | 2,223 % | 3,399 % | 3,566 % | 3,405 % | 4,853 % | 5,570 % |
| 129 | 2,225 % | 3,399 % | 3,565 % | 3,405 % | 4,850 % | 5,561 % |
| 130 | 2,227 % | 3,399 % | 3,564 % | 3,405 % | 4,847 % | 5,553 % |
| 131 | 2,228 % | 3,400 % | 3,563 % | 3,406 % | 4,845 % | 5,545 % |
| 132 | 2,230 % | 3,400 % | 3,562 % | 3,406 % | 4,842 % | 5,537 % |
| 133 | 2,232 % | 3,401 % | 3,561 % | 3,406 % | 4,839 % | 5,529 % |
| 134 | 2,233 % | 3,401 % | 3,561 % | 3,407 % | 4,837 % | 5,522 % |
| 135 | 2,235 % | 3,401 % | 3,560 % | 3,407 % | 4,834 % | 5,514 % |
| 136 | 2,236 % | 3,402 % | 3,559 % | 3,407 % | 4,832 % | 5,507 % |
| 137 | 2,238 % | 3,402 % | 3,558 % | 3,407 % | 4,830 % | 5,499 % |
| 138 | 2,239 % | 3,402 % | 3,557 % | 3,408 % | 4,827 % | 5,492 % |
| 139 | 2,241 % | 3,403 % | 3,557 % | 3,408 % | 4,825 % | 5,485 % |
| 140 | 2,242 % | 3,403 % | 3,556 % | 3,408 % | 4,822 % | 5,478 % |
| 141 | 2,244 % | 3,403 % | 3,555 % | 3,409 % | 4,820 % | 5,471 % |
| 142 | 2,245 % | 3,404 % | 3,554 % | 3,409 % | 4,818 % | 5,464 % |
| 143 | 2,247 % | 3,404 % | 3,554 % | 3,409 % | 4,816 % | 5,457 % |
| 144 | 2,248 % | 3,404 % | 3,553 % | 3,410 % | 4,813 % | 5,450 % |
| 145 | 2,250 % | 3,405 % | 3,552 % | 3,410 % | 4,811 % | 5,444 % |
| 146 | 2,251 % | 3,405 % | 3,552 % | 3,410 % | 4,809 % | 5,437 % |
| 147 | 2,252 % | 3,405 % | 3,551 % | 3,410 % | 4,807 % | 5,431 % |
| 148 | 2,254 % | 3,406 % | 3,550 % | 3,411 % | 4,805 % | 5,425 % |
| 149 | 2,255 % | 3,406 % | 3,550 % | 3,411 % | 4,803 % | 5,418 % |
| 150 | 2,256 % | 3,406 % | 3,549 % | 3,411 % | 4,801 % | 5,412 % |

| Term to maturity<br>(in years) | Hong Kong<br>dollar | Indian rupee | Mexican peso | New Taiwan<br>dollar | New Zealand<br>dollar | Rand    |
|--------------------------------|---------------------|--------------|--------------|----------------------|-----------------------|---------|
| 1                              | 2,810 %             | 6,255 %      | 9,825 %      | 0,718 %              | 3,830 %               | 6,478 % |
| 2                              | 3,048 %             | 6,703 %      | 9,731 %      | 0,775 %              | 4,014 %               | 7,351 % |
| 3                              | 3,047 %             | 6,973 %      | 9,475 %      | 0,830 %              | 4,041 %               | 7,790 % |
| 4                              | 3,057 %             | 7,149 %      | 9,245 %      | 0,884 %              | 4,025 %               | 8,094 % |
| 5                              | 3,100 %             | 7,273 %      | 9,139 %      | 0,933 %              | 3,995 %               | 8,375 % |
| 6                              | 3,134 %             | 7,374 %      | 9,103 %      | 0,981 %              | 4,002 %               | 8,664 % |
| 7                              | 3,158 %             | 7,445 %      | 9,092 %      | 1,028 %              | 4,016 %               | 8,947 % |
| 8                              | 3,177 %             | 7,506 %      | 9,084 %      | 1,074 %              | 4,036 %               | 9,192 % |
| 9                              | 3,194 %             | 7,564 %      | 9,065 %      | 1,119 %              | 4,057 %               | 9,396 % |
| 10                             | 3,209 %             | 7,614 %      | 9,027 %      | 1,165 %              | 4,073 %               | 9,563 % |
| 11                             | 3,225 %             | 7,641 %      | 8,965 %      | 1,218 %              | 4,082 %               | 9,693 % |
| 12                             | 3,240 %             | 7,645 %      | 8,884 %      | 1,278 %              | 4,085 %               | 9,790 % |
| 13                             | 3,254 %             | 7,633 %      | 8,790 %      | 1,341 %              | 4,084 %               | 9,856 % |
| 14                             | 3,267 %             | 7,610 %      | 8,688 %      | 1,406 %              | 4,080 %               | 9,894 % |
| 15                             | 3,279 %             | 7,578 %      | 8,581 %      | 1,470 %              | 4,074 %               | 9,902 % |
| 16                             | 3,289 %             | 7,541 %      | 8,470 %      | 1,532 %              | 4,067 %               | 9,883 % |
| 17                             | 3,298 %             | 7,499 %      | 8,359 %      | 1,594 %              | 4,058 %               | 9,842 % |
| 18                             | 3,306 %             | 7,455 %      | 8,248 %      | 1,653 %              | 4,048 %               | 9,784 % |
| 19                             | 3,314 %             | 7,410 %      | 8,137 %      | 1,711 %              | 4,037 %               | 9,714 % |
| 20                             | 3,320 %             | 7,363 %      | 8,029 %      | 1,766 %              | 4,026 %               | 9,634 % |
| 21                             | 3,326 %             | 7,316 %      | 7,923 %      | 1,819 %              | 4,014 %               | 9,547 % |
| 22                             | 3,332 %             | 7,270 %      | 7,820 %      | 1,870 %              | 4,003 %               | 9,456 % |
| 23                             | 3,337 %             | 7,223 %      | 7,720 %      | 1,918 %              | 3,991 %               | 9,363 % |
| 24                             | 3,341 %             | 7,178 %      | 7,623 %      | 1,964 %              | 3,979 %               | 9,268 % |
| 25                             | 3,345 %             | 7,134 %      | 7,530 %      | 2,009 %              | 3,967 %               | 9,173 % |
| 26                             | 3,349 %             | 7,090 %      | 7,440 %      | 2,051 %              | 3,956 %               | 9,079 % |
| 27                             | 3,353 %             | 7,048 %      | 7,354 %      | 2,091 %              | 3,945 %               | 8,986 % |
| 28                             | 3,356 %             | 7,008 %      | 7,271 %      | 2,130 %              | 3,933 %               | 8,894 % |
| 29                             | 3,359 %             | 6,968 %      | 7,191 %      | 2,167 %              | 3,922 %               | 8,805 % |
| 30                             | 3,362 %             | 6,930 %      | 7,115 %      | 2,202 %              | 3,912 %               | 8,719 % |
| 31                             | 3,365 %             | 6,893 %      | 7,041 %      | 2,235 %              | 3,901 %               | 8,635 % |
| 32                             | 3,368 %             | 6,858 %      | 6,971 %      | 2,267 %              | 3,891 %               | 8,553 % |
| 33                             | 3,370 %             | 6,824 %      | 6,904 %      | 2,298 %              | 3,882 %               | 8,475 % |
| 34                             | 3,372 %             | 6,791 %      | 6,840 %      | 2,327 %              | 3,872 %               | 8,399 % |
| 35                             | 3,374 %             | 6,759 %      | 6,778 %      | 2,356 %              | 3,863 %               | 8,326 % |
| 36                             | 3,377 %             | 6,729 %      | 6,719 %      | 2,382 %              | 3,854 %               | 8,256 % |

|    |         |         |         |         |         |         |
|----|---------|---------|---------|---------|---------|---------|
| 37 | 3,378 % | 6,700 % | 6,663 % | 2,408 % | 3,845 % | 8,188 % |
| 38 | 3,380 % | 6,672 % | 6,609 % | 2,433 % | 3,837 % | 8,123 % |
| 39 | 3,382 % | 6,645 % | 6,557 % | 2,457 % | 3,829 % | 8,061 % |
| 40 | 3,384 % | 6,619 % | 6,507 % | 2,479 % | 3,821 % | 8,001 % |
| 41 | 3,385 % | 6,593 % | 6,460 % | 2,501 % | 3,813 % | 7,943 % |
| 42 | 3,387 % | 6,569 % | 6,414 % | 2,522 % | 3,806 % | 7,888 % |
| 43 | 3,388 % | 6,546 % | 6,370 % | 2,542 % | 3,798 % | 7,834 % |
| 44 | 3,390 % | 6,524 % | 6,328 % | 2,561 % | 3,792 % | 7,783 % |
| 45 | 3,391 % | 6,502 % | 6,288 % | 2,580 % | 3,785 % | 7,734 % |
| 46 | 3,392 % | 6,482 % | 6,249 % | 2,598 % | 3,778 % | 7,687 % |
| 47 | 3,393 % | 6,462 % | 6,211 % | 2,615 % | 3,772 % | 7,641 % |
| 48 | 3,394 % | 6,443 % | 6,175 % | 2,632 % | 3,766 % | 7,598 % |
| 49 | 3,396 % | 6,424 % | 6,141 % | 2,648 % | 3,760 % | 7,555 % |
| 50 | 3,397 % | 6,406 % | 6,108 % | 2,663 % | 3,755 % | 7,515 % |
| 51 | 3,398 % | 6,389 % | 6,075 % | 2,678 % | 3,749 % | 7,476 % |
| 52 | 3,399 % | 6,372 % | 6,045 % | 2,692 % | 3,744 % | 7,438 % |
| 53 | 3,400 % | 6,356 % | 6,015 % | 2,706 % | 3,739 % | 7,402 % |
| 54 | 3,401 % | 6,341 % | 5,986 % | 2,719 % | 3,734 % | 7,367 % |
| 55 | 3,401 % | 6,326 % | 5,958 % | 2,732 % | 3,729 % | 7,333 % |
| 56 | 3,402 % | 6,311 % | 5,931 % | 2,745 % | 3,724 % | 7,300 % |
| 57 | 3,403 % | 6,297 % | 5,906 % | 2,757 % | 3,719 % | 7,269 % |
| 58 | 3,404 % | 6,284 % | 5,881 % | 2,769 % | 3,715 % | 7,238 % |
| 59 | 3,405 % | 6,271 % | 5,856 % | 2,780 % | 3,711 % | 7,209 % |
| 60 | 3,405 % | 6,258 % | 5,833 % | 2,791 % | 3,706 % | 7,180 % |
| 61 | 3,406 % | 6,246 % | 5,810 % | 2,801 % | 3,702 % | 7,153 % |
| 62 | 3,407 % | 6,234 % | 5,788 % | 2,812 % | 3,699 % | 7,126 % |
| 63 | 3,408 % | 6,222 % | 5,767 % | 2,822 % | 3,695 % | 7,100 % |
| 64 | 3,408 % | 6,211 % | 5,747 % | 2,831 % | 3,691 % | 7,075 % |
| 65 | 3,409 % | 6,200 % | 5,727 % | 2,841 % | 3,687 % | 7,051 % |
| 66 | 3,409 % | 6,189 % | 5,707 % | 2,850 % | 3,684 % | 7,027 % |
| 67 | 3,410 % | 6,179 % | 5,688 % | 2,859 % | 3,680 % | 7,004 % |
| 68 | 3,411 % | 6,169 % | 5,670 % | 2,867 % | 3,677 % | 6,982 % |
| 69 | 3,411 % | 6,160 % | 5,652 % | 2,876 % | 3,674 % | 6,960 % |
| 70 | 3,412 % | 6,150 % | 5,635 % | 2,884 % | 3,671 % | 6,939 % |
| 71 | 3,412 % | 6,141 % | 5,618 % | 2,892 % | 3,668 % | 6,919 % |
| 72 | 3,413 % | 6,132 % | 5,602 % | 2,899 % | 3,665 % | 6,899 % |
| 73 | 3,413 % | 6,124 % | 5,586 % | 2,907 % | 3,662 % | 6,880 % |
| 74 | 3,414 % | 6,115 % | 5,571 % | 2,914 % | 3,659 % | 6,861 % |



|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 75  | 3,414 % | 6,107 % | 5,556 % | 2,921 % | 3,656 % | 6,843 % |
| 76  | 3,415 % | 6,099 % | 5,541 % | 2,928 % | 3,654 % | 6,825 % |
| 77  | 3,415 % | 6,091 % | 5,527 % | 2,935 % | 3,651 % | 6,808 % |
| 78  | 3,416 % | 6,084 % | 5,513 % | 2,942 % | 3,648 % | 6,791 % |
| 79  | 3,416 % | 6,076 % | 5,500 % | 2,948 % | 3,646 % | 6,775 % |
| 80  | 3,416 % | 6,069 % | 5,486 % | 2,954 % | 3,644 % | 6,759 % |
| 81  | 3,417 % | 6,062 % | 5,474 % | 2,960 % | 3,641 % | 6,743 % |
| 82  | 3,417 % | 6,055 % | 5,461 % | 2,966 % | 3,639 % | 6,728 % |
| 83  | 3,418 % | 6,048 % | 5,449 % | 2,972 % | 3,637 % | 6,713 % |
| 84  | 3,418 % | 6,042 % | 5,437 % | 2,978 % | 3,634 % | 6,698 % |
| 85  | 3,418 % | 6,035 % | 5,425 % | 2,983 % | 3,632 % | 6,684 % |
| 86  | 3,419 % | 6,029 % | 5,414 % | 2,989 % | 3,630 % | 6,670 % |
| 87  | 3,419 % | 6,023 % | 5,403 % | 2,994 % | 3,628 % | 6,657 % |
| 88  | 3,419 % | 6,017 % | 5,392 % | 2,999 % | 3,626 % | 6,644 % |
| 89  | 3,420 % | 6,011 % | 5,381 % | 3,004 % | 3,624 % | 6,631 % |
| 90  | 3,420 % | 6,006 % | 5,371 % | 3,009 % | 3,622 % | 6,618 % |
| 91  | 3,420 % | 6,000 % | 5,361 % | 3,014 % | 3,620 % | 6,606 % |
| 92  | 3,421 % | 5,995 % | 5,351 % | 3,019 % | 3,618 % | 6,594 % |
| 93  | 3,421 % | 5,989 % | 5,341 % | 3,023 % | 3,617 % | 6,582 % |
| 94  | 3,421 % | 5,984 % | 5,332 % | 3,028 % | 3,615 % | 6,570 % |
| 95  | 3,422 % | 5,979 % | 5,322 % | 3,032 % | 3,613 % | 6,559 % |
| 96  | 3,422 % | 5,974 % | 5,313 % | 3,037 % | 3,611 % | 6,548 % |
| 97  | 3,422 % | 5,969 % | 5,304 % | 3,041 % | 3,610 % | 6,537 % |
| 98  | 3,423 % | 5,964 % | 5,295 % | 3,045 % | 3,608 % | 6,526 % |
| 99  | 3,423 % | 5,960 % | 5,287 % | 3,049 % | 3,607 % | 6,516 % |
| 100 | 3,423 % | 5,955 % | 5,278 % | 3,053 % | 3,605 % | 6,506 % |
| 101 | 3,423 % | 5,951 % | 5,270 % | 3,057 % | 3,603 % | 6,496 % |
| 102 | 3,424 % | 5,946 % | 5,262 % | 3,061 % | 3,602 % | 6,486 % |
| 103 | 3,424 % | 5,942 % | 5,254 % | 3,065 % | 3,600 % | 6,476 % |
| 104 | 3,424 % | 5,937 % | 5,246 % | 3,068 % | 3,599 % | 6,467 % |
| 105 | 3,424 % | 5,933 % | 5,239 % | 3,072 % | 3,598 % | 6,458 % |
| 106 | 3,425 % | 5,929 % | 5,231 % | 3,075 % | 3,596 % | 6,449 % |
| 107 | 3,425 % | 5,925 % | 5,224 % | 3,079 % | 3,595 % | 6,440 % |
| 108 | 3,425 % | 5,921 % | 5,217 % | 3,082 % | 3,593 % | 6,431 % |
| 109 | 3,425 % | 5,917 % | 5,210 % | 3,086 % | 3,592 % | 6,422 % |
| 110 | 3,426 % | 5,914 % | 5,203 % | 3,089 % | 3,591 % | 6,414 % |
| 111 | 3,426 % | 5,910 % | 5,196 % | 3,092 % | 3,590 % | 6,406 % |
| 112 | 3,426 % | 5,906 % | 5,189 % | 3,095 % | 3,588 % | 6,398 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 113 | 3,426 % | 5,903 % | 5,183 % | 3,099 % | 3,587 % | 6,390 % |
| 114 | 3,426 % | 5,899 % | 5,176 % | 3,102 % | 3,586 % | 6,382 % |
| 115 | 3,427 % | 5,896 % | 5,170 % | 3,105 % | 3,585 % | 6,374 % |
| 116 | 3,427 % | 5,892 % | 5,164 % | 3,108 % | 3,584 % | 6,366 % |
| 117 | 3,427 % | 5,889 % | 5,158 % | 3,111 % | 3,582 % | 6,359 % |
| 118 | 3,427 % | 5,885 % | 5,152 % | 3,113 % | 3,581 % | 6,352 % |
| 119 | 3,427 % | 5,882 % | 5,146 % | 3,116 % | 3,580 % | 6,345 % |
| 120 | 3,428 % | 5,879 % | 5,140 % | 3,119 % | 3,579 % | 6,337 % |
| 121 | 3,428 % | 5,876 % | 5,134 % | 3,122 % | 3,578 % | 6,331 % |
| 122 | 3,428 % | 5,873 % | 5,129 % | 3,124 % | 3,577 % | 6,324 % |
| 123 | 3,428 % | 5,870 % | 5,123 % | 3,127 % | 3,576 % | 6,317 % |
| 124 | 3,428 % | 5,867 % | 5,118 % | 3,130 % | 3,575 % | 6,310 % |
| 125 | 3,429 % | 5,864 % | 5,112 % | 3,132 % | 3,574 % | 6,304 % |
| 126 | 3,429 % | 5,861 % | 5,107 % | 3,135 % | 3,573 % | 6,297 % |
| 127 | 3,429 % | 5,858 % | 5,102 % | 3,137 % | 3,572 % | 6,291 % |
| 128 | 3,429 % | 5,855 % | 5,097 % | 3,140 % | 3,571 % | 6,285 % |
| 129 | 3,429 % | 5,853 % | 5,092 % | 3,142 % | 3,570 % | 6,279 % |
| 130 | 3,429 % | 5,850 % | 5,087 % | 3,144 % | 3,569 % | 6,273 % |
| 131 | 3,429 % | 5,847 % | 5,082 % | 3,147 % | 3,568 % | 6,267 % |
| 132 | 3,430 % | 5,845 % | 5,077 % | 3,149 % | 3,567 % | 6,261 % |
| 133 | 3,430 % | 5,842 % | 5,072 % | 3,151 % | 3,567 % | 6,255 % |
| 134 | 3,430 % | 5,839 % | 5,068 % | 3,154 % | 3,566 % | 6,250 % |
| 135 | 3,430 % | 5,837 % | 5,063 % | 3,156 % | 3,565 % | 6,244 % |
| 136 | 3,430 % | 5,834 % | 5,059 % | 3,158 % | 3,564 % | 6,239 % |
| 137 | 3,430 % | 5,832 % | 5,054 % | 3,160 % | 3,563 % | 6,233 % |
| 138 | 3,431 % | 5,830 % | 5,050 % | 3,162 % | 3,562 % | 6,228 % |
| 139 | 3,431 % | 5,827 % | 5,045 % | 3,164 % | 3,561 % | 6,223 % |
| 140 | 3,431 % | 5,825 % | 5,041 % | 3,166 % | 3,561 % | 6,217 % |
| 141 | 3,431 % | 5,823 % | 5,037 % | 3,168 % | 3,560 % | 6,212 % |
| 142 | 3,431 % | 5,820 % | 5,033 % | 3,170 % | 3,559 % | 6,207 % |
| 143 | 3,431 % | 5,818 % | 5,029 % | 3,172 % | 3,558 % | 6,202 % |
| 144 | 3,431 % | 5,816 % | 5,025 % | 3,174 % | 3,558 % | 6,197 % |
| 145 | 3,431 % | 5,814 % | 5,021 % | 3,176 % | 3,557 % | 6,193 % |
| 146 | 3,432 % | 5,811 % | 5,017 % | 3,178 % | 3,556 % | 6,188 % |
| 147 | 3,432 % | 5,809 % | 5,013 % | 3,180 % | 3,555 % | 6,183 % |
| 148 | 3,432 % | 5,807 % | 5,009 % | 3,182 % | 3,555 % | 6,179 % |
| 149 | 3,432 % | 5,805 % | 5,005 % | 3,183 % | 3,554 % | 6,174 % |
| 150 | 3,432 % | 5,803 % | 5,002 % | 3,185 % | 3,553 % | 6,169 % |

| Term to maturity<br>(in years) | Real     | Renminbi-yuan | Ringgit | Russian rouble | Singapore dollar | South Korean<br>won |
|--------------------------------|----------|---------------|---------|----------------|------------------|---------------------|
| 1                              | 13,438 % | 2,076 %       | 2,973 % | 11,291 %       | 2,594 %          | 3,122 %             |
| 2                              | 12,559 % | 2,220 %       | 3,292 % | 9,760 %        | 2,746 %          | 3,421 %             |
| 3                              | 12,404 % | 2,355 %       | 3,594 % | 9,077 %        | 2,844 %          | 3,480 %             |
| 4                              | 12,426 % | 2,470 %       | 3,859 % | 8,791 %        | 2,891 %          | 3,457 %             |
| 5                              | 12,521 % | 2,566 %       | 4,039 % | 8,686 %        | 2,917 %          | 3,412 %             |
| 6                              | 12,633 % | 2,643 %       | 4,160 % | 8,667 %        | 2,935 %          | 3,355 %             |
| 7                              | 12,736 % | 2,709 %       | 4,250 % | 8,689 %        | 2,951 %          | 3,309 %             |
| 8                              | 12,830 % | 2,769 %       | 4,324 % | 8,732 %        | 2,966 %          | 3,285 %             |
| 9                              | 12,933 % | 2,826 %       | 4,398 % | 8,791 %        | 2,981 %          | 3,261 %             |
| 10                             | 13,024 % | 2,882 %       | 4,477 % | 8,839 %        | 2,997 %          | 3,222 %             |
| 11                             | 13,056 % | 2,937 %       | 4,558 % | 8,876 %        | 3,013 %          | 3,161 %             |
| 12                             | 13,032 % | 2,990 %       | 4,637 % | 8,898 %        | 3,030 %          | 3,086 %             |
| 13                             | 12,966 % | 3,042 %       | 4,711 % | 8,903 %        | 3,046 %          | 3,007 %             |
| 14                             | 12,866 % | 3,092 %       | 4,781 % | 8,888 %        | 3,063 %          | 2,930 %             |
| 15                             | 12,742 % | 3,140 %       | 4,846 % | 8,852 %        | 3,078 %          | 2,857 %             |
| 16                             | 12,599 % | 3,186 %       | 4,904 % | 8,800 %        | 3,093 %          | 2,791 %             |
| 17                             | 12,443 % | 3,230 %       | 4,955 % | 8,735 %        | 3,107 %          | 2,734 %             |
| 18                             | 12,277 % | 3,272 %       | 4,998 % | 8,662 %        | 3,121 %          | 2,687 %             |
| 19                             | 12,105 % | 3,312 %       | 5,031 % | 8,582 %        | 3,133 %          | 2,649 %             |
| 20                             | 11,930 % | 3,350 %       | 5,053 % | 8,498 %        | 3,145 %          | 2,622 %             |
| 21                             | 11,753 % | 3,386 %       | 5,063 % | 8,412 %        | 3,155 %          | 2,605 %             |
| 22                             | 11,576 % | 3,421 %       | 5,062 % | 8,325 %        | 3,165 %          | 2,596 %             |
| 23                             | 11,402 % | 3,454 %       | 5,054 % | 8,238 %        | 3,175 %          | 2,593 %             |
| 24                             | 11,230 % | 3,485 %       | 5,040 % | 8,151 %        | 3,183 %          | 2,595 %             |
| 25                             | 11,062 % | 3,515 %       | 5,021 % | 8,065 %        | 3,191 %          | 2,601 %             |
| 26                             | 10,899 % | 3,543 %       | 4,998 % | 7,982 %        | 3,199 %          | 2,609 %             |
| 27                             | 10,740 % | 3,571 %       | 4,973 % | 7,900 %        | 3,206 %          | 2,619 %             |
| 28                             | 10,587 % | 3,596 %       | 4,946 % | 7,820 %        | 3,213 %          | 2,631 %             |
| 29                             | 10,439 % | 3,621 %       | 4,917 % | 7,743 %        | 3,219 %          | 2,644 %             |
| 30                             | 10,297 % | 3,645 %       | 4,888 % | 7,669 %        | 3,225 %          | 2,658 %             |
| 31                             | 10,159 % | 3,667 %       | 4,858 % | 7,597 %        | 3,231 %          | 2,673 %             |
| 32                             | 10,028 % | 3,689 %       | 4,828 % | 7,527 %        | 3,236 %          | 2,687 %             |
| 33                             | 9,901 %  | 3,710 %       | 4,798 % | 7,460 %        | 3,241 %          | 2,702 %             |
| 34                             | 9,780 %  | 3,729 %       | 4,769 % | 7,396 %        | 3,246 %          | 2,717 %             |
| 35                             | 9,664 %  | 3,748 %       | 4,740 % | 7,334 %        | 3,251 %          | 2,732 %             |
| 36                             | 9,553 %  | 3,766 %       | 4,712 % | 7,275 %        | 3,256 %          | 2,747 %             |

|    |         |         |         |         |         |         |
|----|---------|---------|---------|---------|---------|---------|
| 37 | 9,446 % | 3,784 % | 4,684 % | 7,218 % | 3,260 % | 2,761 % |
| 38 | 9,344 % | 3,801 % | 4,657 % | 7,163 % | 3,264 % | 2,775 % |
| 39 | 9,247 % | 3,817 % | 4,630 % | 7,111 % | 3,268 % | 2,789 % |
| 40 | 9,153 % | 3,832 % | 4,605 % | 7,060 % | 3,272 % | 2,803 % |
| 41 | 9,063 % | 3,847 % | 4,580 % | 7,011 % | 3,275 % | 2,816 % |
| 42 | 8,977 % | 3,861 % | 4,556 % | 6,965 % | 3,279 % | 2,829 % |
| 43 | 8,895 % | 3,874 % | 4,532 % | 6,920 % | 3,282 % | 2,841 % |
| 44 | 8,816 % | 3,888 % | 4,510 % | 6,877 % | 3,286 % | 2,854 % |
| 45 | 8,740 % | 3,900 % | 4,488 % | 6,836 % | 3,289 % | 2,865 % |
| 46 | 8,667 % | 3,912 % | 4,467 % | 6,796 % | 3,292 % | 2,877 % |
| 47 | 8,597 % | 3,924 % | 4,446 % | 6,758 % | 3,295 % | 2,888 % |
| 48 | 8,530 % | 3,935 % | 4,427 % | 6,721 % | 3,298 % | 2,899 % |
| 49 | 8,465 % | 3,946 % | 4,408 % | 6,685 % | 3,300 % | 2,909 % |
| 50 | 8,403 % | 3,957 % | 4,389 % | 6,651 % | 3,303 % | 2,919 % |
| 51 | 8,343 % | 3,967 % | 4,372 % | 6,618 % | 3,305 % | 2,929 % |
| 52 | 8,286 % | 3,977 % | 4,354 % | 6,587 % | 3,308 % | 2,938 % |
| 53 | 8,230 % | 3,986 % | 4,338 % | 6,556 % | 3,310 % | 2,948 % |
| 54 | 8,177 % | 3,995 % | 4,322 % | 6,527 % | 3,313 % | 2,956 % |
| 55 | 8,125 % | 4,004 % | 4,306 % | 6,498 % | 3,315 % | 2,965 % |
| 56 | 8,075 % | 4,013 % | 4,291 % | 6,471 % | 3,317 % | 2,973 % |
| 57 | 8,027 % | 4,021 % | 4,277 % | 6,444 % | 3,319 % | 2,981 % |
| 58 | 7,981 % | 4,029 % | 4,263 % | 6,418 % | 3,321 % | 2,989 % |
| 59 | 7,936 % | 4,037 % | 4,249 % | 6,394 % | 3,323 % | 2,997 % |
| 60 | 7,892 % | 4,044 % | 4,236 % | 6,370 % | 3,325 % | 3,004 % |
| 61 | 7,850 % | 4,052 % | 4,223 % | 6,346 % | 3,327 % | 3,011 % |
| 62 | 7,810 % | 4,059 % | 4,211 % | 6,324 % | 3,329 % | 3,018 % |
| 63 | 7,770 % | 4,066 % | 4,199 % | 6,302 % | 3,331 % | 3,025 % |
| 64 | 7,732 % | 4,072 % | 4,187 % | 6,281 % | 3,332 % | 3,031 % |
| 65 | 7,695 % | 4,079 % | 4,176 % | 6,260 % | 3,334 % | 3,038 % |
| 66 | 7,659 % | 4,085 % | 4,165 % | 6,240 % | 3,336 % | 3,044 % |
| 67 | 7,624 % | 4,091 % | 4,154 % | 6,221 % | 3,337 % | 3,050 % |
| 68 | 7,591 % | 4,097 % | 4,144 % | 6,202 % | 3,339 % | 3,056 % |
| 69 | 7,558 % | 4,103 % | 4,134 % | 6,184 % | 3,340 % | 3,061 % |
| 70 | 7,526 % | 4,108 % | 4,124 % | 6,166 % | 3,342 % | 3,067 % |
| 71 | 7,495 % | 4,114 % | 4,115 % | 6,149 % | 3,343 % | 3,072 % |
| 72 | 7,465 % | 4,119 % | 4,105 % | 6,133 % | 3,345 % | 3,077 % |
| 73 | 7,436 % | 4,124 % | 4,096 % | 6,116 % | 3,346 % | 3,082 % |
| 74 | 7,407 % | 4,129 % | 4,088 % | 6,100 % | 3,347 % | 3,087 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 75  | 7,380 % | 4,134 % | 4,079 % | 6,085 % | 3,349 % | 3,092 % |
| 76  | 7,353 % | 4,139 % | 4,071 % | 6,070 % | 3,350 % | 3,097 % |
| 77  | 7,327 % | 4,144 % | 4,063 % | 6,055 % | 3,351 % | 3,101 % |
| 78  | 7,301 % | 4,148 % | 4,055 % | 6,041 % | 3,352 % | 3,106 % |
| 79  | 7,276 % | 4,153 % | 4,047 % | 6,027 % | 3,354 % | 3,110 % |
| 80  | 7,252 % | 4,157 % | 4,040 % | 6,014 % | 3,355 % | 3,114 % |
| 81  | 7,228 % | 4,161 % | 4,032 % | 6,001 % | 3,356 % | 3,119 % |
| 82  | 7,205 % | 4,165 % | 4,025 % | 5,988 % | 3,357 % | 3,123 % |
| 83  | 7,183 % | 4,169 % | 4,018 % | 5,975 % | 3,358 % | 3,127 % |
| 84  | 7,161 % | 4,173 % | 4,012 % | 5,963 % | 3,359 % | 3,130 % |
| 85  | 7,139 % | 4,177 % | 4,005 % | 5,951 % | 3,360 % | 3,134 % |
| 86  | 7,118 % | 4,181 % | 3,999 % | 5,939 % | 3,361 % | 3,138 % |
| 87  | 7,098 % | 4,184 % | 3,992 % | 5,928 % | 3,362 % | 3,141 % |
| 88  | 7,078 % | 4,188 % | 3,986 % | 5,917 % | 3,363 % | 3,145 % |
| 89  | 7,058 % | 4,191 % | 3,980 % | 5,906 % | 3,364 % | 3,148 % |
| 90  | 7,039 % | 4,195 % | 3,974 % | 5,895 % | 3,365 % | 3,152 % |
| 91  | 7,020 % | 4,198 % | 3,968 % | 5,885 % | 3,366 % | 3,155 % |
| 92  | 7,002 % | 4,201 % | 3,963 % | 5,874 % | 3,367 % | 3,158 % |
| 93  | 6,984 % | 4,205 % | 3,957 % | 5,864 % | 3,368 % | 3,161 % |
| 94  | 6,966 % | 4,208 % | 3,952 % | 5,855 % | 3,369 % | 3,164 % |
| 95  | 6,949 % | 4,211 % | 3,946 % | 5,845 % | 3,369 % | 3,167 % |
| 96  | 6,933 % | 4,214 % | 3,941 % | 5,836 % | 3,370 % | 3,170 % |
| 97  | 6,916 % | 4,217 % | 3,936 % | 5,827 % | 3,371 % | 3,173 % |
| 98  | 6,900 % | 4,220 % | 3,931 % | 5,818 % | 3,372 % | 3,176 % |
| 99  | 6,884 % | 4,222 % | 3,926 % | 5,809 % | 3,373 % | 3,179 % |
| 100 | 6,869 % | 4,225 % | 3,922 % | 5,800 % | 3,373 % | 3,181 % |
| 101 | 6,854 % | 4,228 % | 3,917 % | 5,792 % | 3,374 % | 3,184 % |
| 102 | 6,839 % | 4,231 % | 3,912 % | 5,783 % | 3,375 % | 3,187 % |
| 103 | 6,824 % | 4,233 % | 3,908 % | 5,775 % | 3,376 % | 3,189 % |
| 104 | 6,810 % | 4,236 % | 3,903 % | 5,767 % | 3,376 % | 3,192 % |
| 105 | 6,796 % | 4,238 % | 3,899 % | 5,760 % | 3,377 % | 3,194 % |
| 106 | 6,782 % | 4,241 % | 3,895 % | 5,752 % | 3,378 % | 3,197 % |
| 107 | 6,769 % | 4,243 % | 3,891 % | 5,744 % | 3,378 % | 3,199 % |
| 108 | 6,756 % | 4,246 % | 3,887 % | 5,737 % | 3,379 % | 3,201 % |
| 109 | 6,743 % | 4,248 % | 3,883 % | 5,730 % | 3,380 % | 3,204 % |
| 110 | 6,730 % | 4,250 % | 3,879 % | 5,723 % | 3,380 % | 3,206 % |
| 111 | 6,717 % | 4,252 % | 3,875 % | 5,716 % | 3,381 % | 3,208 % |
| 112 | 6,705 % | 4,255 % | 3,871 % | 5,709 % | 3,381 % | 3,210 % |

|     |         |         |         |         |         |         |
|-----|---------|---------|---------|---------|---------|---------|
| 113 | 6,693 % | 4,257 % | 3,867 % | 5,702 % | 3,382 % | 3,212 % |
| 114 | 6,681 % | 4,259 % | 3,864 % | 5,695 % | 3,383 % | 3,214 % |
| 115 | 6,669 % | 4,261 % | 3,860 % | 5,689 % | 3,383 % | 3,216 % |
| 116 | 6,658 % | 4,263 % | 3,856 % | 5,683 % | 3,384 % | 3,218 % |
| 117 | 6,647 % | 4,265 % | 3,853 % | 5,676 % | 3,384 % | 3,220 % |
| 118 | 6,636 % | 4,267 % | 3,850 % | 5,670 % | 3,385 % | 3,222 % |
| 119 | 6,625 % | 4,269 % | 3,846 % | 5,664 % | 3,385 % | 3,224 % |
| 120 | 6,614 % | 4,271 % | 3,843 % | 5,658 % | 3,386 % | 3,226 % |
| 121 | 6,604 % | 4,273 % | 3,840 % | 5,652 % | 3,386 % | 3,228 % |
| 122 | 6,593 % | 4,275 % | 3,836 % | 5,646 % | 3,387 % | 3,230 % |
| 123 | 6,583 % | 4,277 % | 3,833 % | 5,641 % | 3,388 % | 3,232 % |
| 124 | 6,573 % | 4,278 % | 3,830 % | 5,635 % | 3,388 % | 3,233 % |
| 125 | 6,563 % | 4,280 % | 3,827 % | 5,630 % | 3,389 % | 3,235 % |
| 126 | 6,554 % | 4,282 % | 3,824 % | 5,624 % | 3,389 % | 3,237 % |
| 127 | 6,544 % | 4,284 % | 3,821 % | 5,619 % | 3,389 % | 3,238 % |
| 128 | 6,535 % | 4,285 % | 3,818 % | 5,614 % | 3,390 % | 3,240 % |
| 129 | 6,525 % | 4,287 % | 3,815 % | 5,608 % | 3,390 % | 3,242 % |
| 130 | 6,516 % | 4,289 % | 3,813 % | 5,603 % | 3,391 % | 3,243 % |
| 131 | 6,507 % | 4,290 % | 3,810 % | 5,598 % | 3,391 % | 3,245 % |
| 132 | 6,499 % | 4,292 % | 3,807 % | 5,593 % | 3,392 % | 3,246 % |
| 133 | 6,490 % | 4,293 % | 3,804 % | 5,589 % | 3,392 % | 3,248 % |
| 134 | 6,481 % | 4,295 % | 3,802 % | 5,584 % | 3,393 % | 3,249 % |
| 135 | 6,473 % | 4,296 % | 3,799 % | 5,579 % | 3,393 % | 3,251 % |
| 136 | 6,465 % | 4,298 % | 3,797 % | 5,575 % | 3,393 % | 3,252 % |
| 137 | 6,456 % | 4,299 % | 3,794 % | 5,570 % | 3,394 % | 3,254 % |
| 138 | 6,448 % | 4,301 % | 3,792 % | 5,565 % | 3,394 % | 3,255 % |
| 139 | 6,440 % | 4,302 % | 3,789 % | 5,561 % | 3,395 % | 3,257 % |
| 140 | 6,433 % | 4,304 % | 3,787 % | 5,557 % | 3,395 % | 3,258 % |
| 141 | 6,425 % | 4,305 % | 3,784 % | 5,552 % | 3,395 % | 3,259 % |
| 142 | 6,417 % | 4,306 % | 3,782 % | 5,548 % | 3,396 % | 3,261 % |
| 143 | 6,410 % | 4,308 % | 3,780 % | 5,544 % | 3,396 % | 3,262 % |
| 144 | 6,402 % | 4,309 % | 3,777 % | 5,540 % | 3,397 % | 3,263 % |
| 145 | 6,395 % | 4,310 % | 3,775 % | 5,536 % | 3,397 % | 3,265 % |
| 146 | 6,388 % | 4,312 % | 3,773 % | 5,532 % | 3,397 % | 3,266 % |
| 147 | 6,381 % | 4,313 % | 3,771 % | 5,528 % | 3,398 % | 3,267 % |
| 148 | 6,374 % | 4,314 % | 3,768 % | 5,524 % | 3,398 % | 3,268 % |
| 149 | 6,367 % | 4,315 % | 3,766 % | 5,520 % | 3,398 % | 3,270 % |
| 150 | 6,360 % | 4,317 % | 3,764 % | 5,516 % | 3,399 % | 3,271 % |

| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen       |
|--------------------------------|--------------|-----------|-----------|
| 1                              | 23,252 %     | 3,218 %   | - 0,208 % |
| 2                              | 25,455 %     | 3,208 %   | - 0,182 % |
| 3                              | 26,574 %     | 3,058 %   | - 0,164 % |
| 4                              | 26,628 %     | 3,015 %   | - 0,125 % |
| 5                              | 25,815 %     | 2,984 %   | - 0,064 % |
| 6                              | 24,269 %     | 2,984 %   | 0,005 %   |
| 7                              | 22,133 %     | 2,983 %   | 0,068 %   |
| 8                              | 19,564 %     | 2,983 %   | 0,123 %   |
| 9                              | 16,695 %     | 2,992 %   | 0,175 %   |
| 10                             | 14,486 %     | 3,014 %   | 0,232 %   |
| 11                             | 12,882 %     | 3,034 %   | 0,296 %   |
| 12                             | 11,681 %     | 3,052 %   | 0,365 %   |
| 13                             | 10,760 %     | 3,072 %   | 0,435 %   |
| 14                             | 10,039 %     | 3,092 %   | 0,504 %   |
| 15                             | 9,465 %      | 3,109 %   | 0,570 %   |
| 16                             | 9,001 %      | 3,121 %   | 0,634 %   |
| 17                             | 8,622 %      | 3,126 %   | 0,694 %   |
| 18                             | 8,308 %      | 3,124 %   | 0,751 %   |
| 19                             | 8,045 %      | 3,113 %   | 0,803 %   |
| 20                             | 7,824 %      | 3,093 %   | 0,851 %   |
| 21                             | 7,635 %      | 3,063 %   | 0,896 %   |
| 22                             | 7,473 %      | 3,028 %   | 0,939 %   |
| 23                             | 7,334 %      | 2,992 %   | 0,979 %   |
| 24                             | 7,212 %      | 2,958 %   | 1,015 %   |
| 25                             | 7,106 %      | 2,927 %   | 1,047 %   |
| 26                             | 7,012 %      | 2,902 %   | 1,074 %   |
| 27                             | 6,929 %      | 2,879 %   | 1,100 %   |
| 28                             | 6,856 %      | 2,854 %   | 1,125 %   |
| 29                             | 6,790 %      | 2,825 %   | 1,152 %   |
| 30                             | 6,730 %      | 2,789 %   | 1,181 %   |
| 31                             | 6,677 %      | 2,746 %   | 1,214 %   |
| 32                             | 6,628 %      | 2,697 %   | 1,250 %   |
| 33                             | 6,584 %      | 2,646 %   | 1,288 %   |
| 34                             | 6,543 %      | 2,594 %   | 1,327 %   |
| 35                             | 6,506 %      | 2,543 %   | 1,366 %   |
| 36                             | 6,471 %      | 2,494 %   | 1,407 %   |
| 37                             | 6,440 %      | 2,447 %   | 1,447 %   |

|    |         |         |         |
|----|---------|---------|---------|
| 38 | 6,410 % | 2,403 % | 1,486 % |
| 39 | 6,383 % | 2,363 % | 1,526 % |
| 40 | 6,357 % | 2,326 % | 1,565 % |
| 41 | 6,333 % | 2,293 % | 1,603 % |
| 42 | 6,311 % | 2,264 % | 1,640 % |
| 43 | 6,290 % | 2,238 % | 1,676 % |
| 44 | 6,270 % | 2,216 % | 1,712 % |
| 45 | 6,251 % | 2,198 % | 1,746 % |
| 46 | 6,233 % | 2,183 % | 1,780 % |
| 47 | 6,216 % | 2,171 % | 1,812 % |
| 48 | 6,200 % | 2,163 % | 1,844 % |
| 49 | 6,185 % | 2,159 % | 1,875 % |
| 50 | 6,171 % | 2,157 % | 1,905 % |
| 51 | 6,157 % | 2,159 % | 1,934 % |
| 52 | 6,144 % | 2,164 % | 1,962 % |
| 53 | 6,131 % | 2,170 % | 1,989 % |
| 54 | 6,119 % | 2,179 % | 2,015 % |
| 55 | 6,107 % | 2,189 % | 2,041 % |
| 56 | 6,096 % | 2,200 % | 2,066 % |
| 57 | 6,085 % | 2,212 % | 2,090 % |
| 58 | 6,075 % | 2,225 % | 2,113 % |
| 59 | 6,065 % | 2,238 % | 2,136 % |
| 60 | 6,055 % | 2,251 % | 2,158 % |
| 61 | 6,046 % | 2,265 % | 2,179 % |
| 62 | 6,037 % | 2,280 % | 2,200 % |
| 63 | 6,028 % | 2,294 % | 2,220 % |
| 64 | 6,020 % | 2,308 % | 2,240 % |
| 65 | 6,012 % | 2,322 % | 2,259 % |
| 66 | 6,004 % | 2,336 % | 2,277 % |
| 67 | 5,996 % | 2,350 % | 2,295 % |
| 68 | 5,989 % | 2,364 % | 2,312 % |
| 69 | 5,982 % | 2,378 % | 2,329 % |
| 70 | 5,975 % | 2,392 % | 2,346 % |
| 71 | 5,968 % | 2,405 % | 2,362 % |
| 72 | 5,961 % | 2,418 % | 2,377 % |
| 73 | 5,955 % | 2,431 % | 2,393 % |
| 74 | 5,949 % | 2,444 % | 2,407 % |
| 75 | 5,943 % | 2,456 % | 2,422 % |



|     |         |         |         |
|-----|---------|---------|---------|
| 76  | 5,937 % | 2,469 % | 2,436 % |
| 77  | 5,931 % | 2,481 % | 2,449 % |
| 78  | 5,926 % | 2,492 % | 2,463 % |
| 79  | 5,920 % | 2,504 % | 2,476 % |
| 80  | 5,915 % | 2,515 % | 2,489 % |
| 81  | 5,910 % | 2,526 % | 2,501 % |
| 82  | 5,905 % | 2,537 % | 2,513 % |
| 83  | 5,900 % | 2,548 % | 2,525 % |
| 84  | 5,895 % | 2,558 % | 2,536 % |
| 85  | 5,891 % | 2,569 % | 2,548 % |
| 86  | 5,886 % | 2,579 % | 2,559 % |
| 87  | 5,882 % | 2,588 % | 2,569 % |
| 88  | 5,877 % | 2,598 % | 2,580 % |
| 89  | 5,873 % | 2,607 % | 2,590 % |
| 90  | 5,869 % | 2,617 % | 2,600 % |
| 91  | 5,865 % | 2,626 % | 2,610 % |
| 92  | 5,861 % | 2,634 % | 2,620 % |
| 93  | 5,857 % | 2,643 % | 2,629 % |
| 94  | 5,853 % | 2,652 % | 2,638 % |
| 95  | 5,849 % | 2,660 % | 2,647 % |
| 96  | 5,846 % | 2,668 % | 2,656 % |
| 97  | 5,842 % | 2,676 % | 2,665 % |
| 98  | 5,839 % | 2,684 % | 2,673 % |
| 99  | 5,835 % | 2,691 % | 2,682 % |
| 100 | 5,832 % | 2,699 % | 2,690 % |
| 101 | 5,829 % | 2,706 % | 2,698 % |
| 102 | 5,825 % | 2,714 % | 2,706 % |
| 103 | 5,822 % | 2,721 % | 2,713 % |
| 104 | 5,819 % | 2,728 % | 2,721 % |
| 105 | 5,816 % | 2,735 % | 2,728 % |
| 106 | 5,813 % | 2,741 % | 2,735 % |
| 107 | 5,810 % | 2,748 % | 2,743 % |
| 108 | 5,807 % | 2,754 % | 2,750 % |
| 109 | 5,804 % | 2,761 % | 2,756 % |
| 110 | 5,802 % | 2,767 % | 2,763 % |
| 111 | 5,799 % | 2,773 % | 2,770 % |
| 112 | 5,796 % | 2,779 % | 2,776 % |
| 113 | 5,794 % | 2,785 % | 2,783 % |

|     |         |         |         |
|-----|---------|---------|---------|
| 114 | 5,791 % | 2,791 % | 2,789 % |
| 115 | 5,788 % | 2,796 % | 2,795 % |
| 116 | 5,786 % | 2,802 % | 2,801 % |
| 117 | 5,784 % | 2,808 % | 2,807 % |
| 118 | 5,781 % | 2,813 % | 2,813 % |
| 119 | 5,779 % | 2,818 % | 2,819 % |
| 120 | 5,776 % | 2,824 % | 2,824 % |
| 121 | 5,774 % | 2,829 % | 2,830 % |
| 122 | 5,772 % | 2,834 % | 2,835 % |
| 123 | 5,770 % | 2,839 % | 2,841 % |
| 124 | 5,768 % | 2,844 % | 2,846 % |
| 125 | 5,765 % | 2,849 % | 2,851 % |
| 126 | 5,763 % | 2,853 % | 2,856 % |
| 127 | 5,761 % | 2,858 % | 2,861 % |
| 128 | 5,759 % | 2,863 % | 2,866 % |
| 129 | 5,757 % | 2,867 % | 2,871 % |
| 130 | 5,755 % | 2,872 % | 2,876 % |
| 131 | 5,753 % | 2,876 % | 2,881 % |
| 132 | 5,751 % | 2,880 % | 2,886 % |
| 133 | 5,749 % | 2,885 % | 2,890 % |
| 134 | 5,748 % | 2,889 % | 2,895 % |
| 135 | 5,746 % | 2,893 % | 2,899 % |
| 136 | 5,744 % | 2,897 % | 2,904 % |
| 137 | 5,742 % | 2,901 % | 2,908 % |
| 138 | 5,740 % | 2,905 % | 2,912 % |
| 139 | 5,739 % | 2,909 % | 2,916 % |
| 140 | 5,737 % | 2,913 % | 2,921 % |
| 141 | 5,735 % | 2,917 % | 2,925 % |
| 142 | 5,734 % | 2,920 % | 2,929 % |
| 143 | 5,732 % | 2,924 % | 2,933 % |
| 144 | 5,730 % | 2,928 % | 2,937 % |
| 145 | 5,729 % | 2,931 % | 2,941 % |
| 146 | 5,727 % | 2,935 % | 2,944 % |
| 147 | 5,726 % | 2,938 % | 2,948 % |
| 148 | 5,724 % | 2,942 % | 2,952 % |
| 149 | 5,723 % | 2,945 % | 2,956 % |
| 150 | 5,721 % | 2,949 % | 2,959 % |

## 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       | 29       | 5       | 0              | 23     | 0       |
| 2                   | 0       | 0       | 36       | 5       | 0              | 38     | 0       |
| 3                   | 0       | 0       | 41       | 5       | 0              | 43     | 0       |
| 4                   | 0       | 2       | 44       | 5       | 2              | 44     | 0       |
| 5                   | 0       | 3       | 48       | 5       | 3              | 47     | 0       |
| 6                   | 0       | 4       | 51       | 5       | 6              | 49     | 0       |
| 7                   | 1       | 5       | 53       | 5       | 8              | 51     | 0       |
| 8                   | 2       | 6       | 55       | 5       | 10             | 50     | 0       |
| 9                   | 3       | 7       | 57       | 5       | 11             | 48     | 0       |
| 10                  | 3       | 7       | 58       | 5       | 12             | 47     | 0       |

| Duration (in years) | Estonia | Finland | France | Germany | Greece | Hungary | Ireland |
|---------------------|---------|---------|--------|---------|--------|---------|---------|
| 1                   | 0       | 0       | 0      | 0       | 361    | 4       | 14      |
| 2                   | 0       | 0       | 0      | 0       | 225    | 4       | 20      |
| 3                   | 0       | 0       | 0      | 0       | 200    | 4       | 22      |
| 4                   | 2       | 0       | 0      | 0       | 175    | 4       | 23      |
| 5                   | 3       | 0       | 0      | 0       | 161    | 4       | 25      |
| 6                   | 4       | 0       | 0      | 0       | 159    | 4       | 26      |
| 7                   | 5       | 0       | 0      | 0       | 156    | 4       | 27      |
| 8                   | 6       | 0       | 1      | 0       | 160    | 3       | 28      |
| 9                   | 7       | 0       | 2      | 0       | 162    | 1       | 28      |
| 10                  | 7       | 0       | 3      | 0       | 164    | 4       | 28      |

| Duration (in years) | Italy | Latvia | Lithuania | Luxembourg | Malta | Netherlands | Poland |
|---------------------|-------|--------|-----------|------------|-------|-------------|--------|
| 1                   | 6     | 4      | 5         | 0          | 14    | 0           | 4      |
| 2                   | 14    | 10     | 10        | 0          | 20    | 0           | 4      |
| 3                   | 18    | 13     | 14        | 0          | 22    | 0           | 4      |
| 4                   | 21    | 14     | 16        | 0          | 23    | 0           | 4      |
| 5                   | 23    | 16     | 18        | 0          | 25    | 0           | 4      |

|    |    |    |    |   |    |   |   |
|----|----|----|----|---|----|---|---|
| 6  | 25 | 18 | 19 | 0 | 26 | 0 | 4 |
| 7  | 27 | 19 | 21 | 0 | 27 | 0 | 4 |
| 8  | 28 | 20 | 22 | 0 | 28 | 0 | 4 |
| 9  | 30 | 21 | 23 | 1 | 28 | 0 | 4 |
| 10 | 31 | 22 | 24 | 2 | 28 | 0 | 4 |

| Duration (in years) | Portugal | Romania | Slovakia | Slovenia | Spain | Sweden | United Kingdom |
|---------------------|----------|---------|----------|----------|-------|--------|----------------|
| 1                   | 23       | 9       | 11       | 16       | 5     | 0      | 0              |
| 2                   | 38       | 16      | 14       | 19       | 10    | 0      | 0              |
| 3                   | 43       | 18      | 16       | 23       | 14    | 0      | 0              |
| 4                   | 44       | 19      | 17       | 27       | 16    | 0      | 0              |
| 5                   | 47       | 20      | 19       | 31       | 18    | 0      | 0              |
| 6                   | 49       | 21      | 20       | 34       | 19    | 0      | 0              |
| 7                   | 51       | 23      | 21       | 35       | 21    | 0      | 0              |
| 8                   | 50       | 24      | 23       | 37       | 22    | 0      | 0              |
| 9                   | 48       | 25      | 23       | 37       | 23    | 0      | 0              |
| 10                  | 47       | 23      | 23       | 37       | 24    | 0      | 0              |

| Duration (in years) | Liechtenstein | Norway | Switzerland | Australia | Brazil | Canada | Chile |
|---------------------|---------------|--------|-------------|-----------|--------|--------|-------|
| 1                   | 0             | 0      | 0           | 0         | 12     | 0      | 17    |
| 2                   | 0             | 0      | 0           | 0         | 12     | 0      | 18    |
| 3                   | 0             | 0      | 0           | 0         | 12     | 0      | 17    |
| 4                   | 0             | 0      | 0           | 0         | 12     | 0      | 17    |
| 5                   | 0             | 0      | 0           | 0         | 12     | 0      | 15    |
| 6                   | 0             | 0      | 0           | 0         | 12     | 0      | 15    |
| 7                   | 0             | 0      | 0           | 0         | 12     | 0      | 14    |
| 8                   | 0             | 0      | 0           | 0         | 12     | 0      | 14    |
| 9                   | 0             | 0      | 0           | 0         | 12     | 0      | 15    |
| 10                  | 0             | 0      | 0           | 0         | 12     | 0      | 13    |

| Duration (in years) | China | Colombia | Hong Kong | India | Japan | Malaysia | Mexico |
|---------------------|-------|----------|-----------|-------|-------|----------|--------|
| 1                   | 0     | 12       | 0         | 10    | 0     | 0        | 9      |
| 2                   | 1     | 18       | 0         | 10    | 0     | 0        | 9      |
| 3                   | 2     | 27       | 0         | 10    | 0     | 0        | 10     |
| 4                   | 3     | 34       | 0         | 10    | 0     | 0        | 10     |

|    |   |    |   |    |   |   |    |
|----|---|----|---|----|---|---|----|
| 5  | 3 | 36 | 0 | 10 | 0 | 0 | 10 |
| 6  | 4 | 39 | 0 | 10 | 0 | 0 | 10 |
| 7  | 4 | 41 | 0 | 10 | 0 | 0 | 10 |
| 8  | 7 | 39 | 0 | 10 | 0 | 0 | 10 |
| 9  | 5 | 36 | 0 | 10 | 1 | 0 | 10 |
| 10 | 5 | 39 | 0 | 10 | 1 | 0 | 10 |

| Duration (in years) | New Zealand | Russia | Singapore | South Africa | South Korea | Thailand | Taiwan |
|---------------------|-------------|--------|-----------|--------------|-------------|----------|--------|
| 1                   | 0           | 0      | 0         | 7            | 9           | 1        | 4      |
| 2                   | 0           | 0      | 0         | 10           | 11          | 0        | 4      |
| 3                   | 0           | 0      | 0         | 11           | 12          | 0        | 4      |
| 4                   | 0           | 0      | 0         | 11           | 14          | 0        | 4      |
| 5                   | 0           | 2      | 0         | 12           | 15          | 0        | 4      |
| 6                   | 0           | 5      | 0         | 13           | 15          | 0        | 4      |
| 7                   | 0           | 7      | 0         | 15           | 16          | 0        | 4      |
| 8                   | 0           | 11     | 0         | 17           | 16          | 0        | 4      |
| 9                   | 0           | 17     | 0         | 18           | 16          | 0        | 4      |
| 10                  | 0           | 17     | 0         | 20           | 16          | 0        | 4      |

| Duration (in years) | United States |
|---------------------|---------------|
| 1                   | 0             |
| 2                   | 0             |
| 3                   | 0             |
| 4                   | 0             |
| 5                   | 0             |
| 6                   | 0             |
| 7                   | 0             |
| 8                   | 0             |
| 9                   | 0             |
| 10                  | 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                   | 7                     | 19                    | 42                    | 112                   | 224                   | 520                   | 1 241                 |
| 2                   | 7                     | 19                    | 42                    | 112                   | 224                   | 520                   | 1 000                 |
| 3                   | 8                     | 22                    | 44                    | 106                   | 220                   | 516                   | 815                   |
| 4                   | 9                     | 24                    | 47                    | 108                   | 219                   | 515                   | 674                   |
| 5                   | 10                    | 26                    | 51                    | 111                   | 219                   | 515                   | 566                   |
| 6                   | 11                    | 29                    | 55                    | 116                   | 219                   | 515                   | 515                   |
| 7                   | 13                    | 31                    | 57                    | 119                   | 219                   | 515                   | 515                   |
| 8                   | 13                    | 31                    | 57                    | 118                   | 219                   | 515                   | 515                   |
| 9                   | 13                    | 32                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 10                  | 13                    | 33                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 11                  | 14                    | 35                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 12                  | 14                    | 35                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 13                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 14                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 15                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 16                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 17                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 18                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 19                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 20                  | 15                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 21                  | 17                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 22                  | 17                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 23                  | 18                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 24                  | 19                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 25                  | 19                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 26                  | 20                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 27                  | 20                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 28                  | 21                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 29                  | 22                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 30                  | 23                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |

## 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                   | 17                    | 29                    | 52                    | 122                   | 234                   | 530                   | 1 361                 |
| 2                   | 18                    | 31                    | 54                    | 123                   | 236                   | 531                   | 1 088                 |
| 3                   | 20                    | 34                    | 56                    | 118                   | 232                   | 528                   | 879                   |
| 4                   | 20                    | 36                    | 58                    | 120                   | 231                   | 527                   | 722                   |
| 5                   | 21                    | 37                    | 62                    | 122                   | 230                   | 526                   | 603                   |
| 6                   | 22                    | 39                    | 65                    | 126                   | 230                   | 525                   | 525                   |
| 7                   | 22                    | 40                    | 66                    | 128                   | 229                   | 524                   | 524                   |
| 8                   | 21                    | 40                    | 65                    | 127                   | 228                   | 524                   | 524                   |
| 9                   | 21                    | 41                    | 65                    | 125                   | 228                   | 523                   | 523                   |
| 10                  | 21                    | 41                    | 65                    | 125                   | 227                   | 523                   | 523                   |
| 11                  | 21                    | 42                    | 64                    | 125                   | 227                   | 522                   | 522                   |
| 12                  | 21                    | 42                    | 64                    | 124                   | 226                   | 522                   | 522                   |
| 13                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 14                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 15                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 16                  | 19                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 17                  | 19                    | 41                    | 62                    | 122                   | 224                   | 519                   | 519                   |
| 18                  | 19                    | 41                    | 62                    | 122                   | 224                   | 519                   | 519                   |
| 19                  | 19                    | 41                    | 62                    | 122                   | 224                   | 519                   | 519                   |
| 20                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 21                  | 20                    | 41                    | 62                    | 123                   | 225                   | 520                   | 520                   |
| 22                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 23                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 24                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 25                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 26                  | 20                    | 42                    | 63                    | 123                   | 225                   | 520                   | 520                   |
| 27                  | 22                    | 42                    | 62                    | 123                   | 225                   | 520                   | 520                   |
| 28                  | 22                    | 41                    | 62                    | 123                   | 225                   | 520                   | 520                   |
| 29                  | 23                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 30                  | 23                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |

## 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                    | 111                   | 224                   | 519                   | 1 241                 |
| 2                   | 6                     | 19                    | 42                    | 111                   | 224                   | 519                   | 1 000                 |
| 3                   | 7                     | 21                    | 44                    | 106                   | 220                   | 516                   | 814                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 4  | 9  | 24 | 46 | 108 | 219 | 515 | 674 |
| 5  | 10 | 26 | 51 | 111 | 219 | 515 | 566 |
| 6  | 11 | 28 | 55 | 116 | 219 | 515 | 515 |
| 7  | 12 | 31 | 56 | 119 | 219 | 515 | 515 |
| 8  | 12 | 31 | 56 | 118 | 219 | 515 | 515 |
| 9  | 13 | 32 | 56 | 117 | 219 | 515 | 515 |
| 10 | 13 | 33 | 57 | 117 | 219 | 515 | 515 |
| 11 | 14 | 34 | 57 | 117 | 219 | 515 | 515 |
| 12 | 14 | 35 | 57 | 117 | 219 | 515 | 515 |
| 13 | 14 | 36 | 57 | 117 | 219 | 515 | 515 |
| 14 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 15 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 16 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 17 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 18 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 19 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 20 | 15 | 36 | 57 | 117 | 219 | 515 | 515 |
| 21 | 17 | 36 | 57 | 117 | 219 | 515 | 515 |
| 22 | 17 | 36 | 57 | 117 | 219 | 515 | 515 |
| 23 | 18 | 36 | 57 | 117 | 219 | 515 | 515 |
| 24 | 18 | 36 | 57 | 117 | 219 | 515 | 515 |
| 25 | 19 | 36 | 57 | 117 | 219 | 515 | 515 |
| 26 | 20 | 36 | 57 | 117 | 219 | 515 | 515 |
| 27 | 20 | 36 | 57 | 117 | 219 | 515 | 515 |
| 28 | 21 | 36 | 57 | 117 | 219 | 515 | 515 |
| 29 | 22 | 36 | 57 | 117 | 219 | 515 | 515 |
| 30 | 23 | 36 | 57 | 117 | 219 | 515 | 515 |

## 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                   | 77                    | 90                    | 113                   | 182                   | 295                   | 590                   | 1 367                 |
| 2                   | 74                    | 87                    | 110                   | 179                   | 292                   | 587                   | 1103                  |
| 3                   | 78                    | 92                    | 114                   | 176                   | 291                   | 586                   | 899                   |
| 4                   | 77                    | 92                    | 115                   | 177                   | 288                   | 584                   | 744                   |
| 5                   | 77                    | 93                    | 118                   | 178                   | 286                   | 582                   | 625                   |
| 6                   | 77                    | 94                    | 120                   | 181                   | 285                   | 580                   | 580                   |
| 7                   | 76                    | 94                    | 120                   | 182                   | 283                   | 578                   | 578                   |
| 8                   | 75                    | 94                    | 119                   | 180                   | 282                   | 577                   | 577                   |
| 9                   | 74                    | 94                    | 118                   | 179                   | 281                   | 577                   | 577                   |
| 10                  | 72                    | 92                    | 115                   | 175                   | 278                   | 573                   | 573                   |



|    |    |    |     |     |     |     |     |
|----|----|----|-----|-----|-----|-----|-----|
| 11 | 70 | 91 | 113 | 173 | 275 | 571 | 571 |
| 12 | 69 | 90 | 112 | 172 | 274 | 570 | 570 |
| 13 | 69 | 90 | 111 | 171 | 273 | 569 | 569 |
| 14 | 69 | 90 | 111 | 171 | 273 | 569 | 569 |
| 15 | 68 | 90 | 111 | 171 | 273 | 568 | 568 |
| 16 | 68 | 89 | 110 | 170 | 272 | 568 | 568 |
| 17 | 67 | 89 | 110 | 170 | 272 | 568 | 568 |
| 18 | 67 | 88 | 109 | 169 | 271 | 567 | 567 |
| 19 | 66 | 88 | 109 | 169 | 271 | 566 | 566 |
| 20 | 66 | 87 | 108 | 168 | 270 | 566 | 566 |
| 21 | 65 | 86 | 107 | 168 | 270 | 565 | 565 |
| 22 | 64 | 86 | 107 | 167 | 269 | 564 | 564 |
| 23 | 63 | 85 | 106 | 166 | 268 | 564 | 564 |
| 24 | 62 | 84 | 105 | 165 | 267 | 563 | 563 |
| 25 | 61 | 83 | 104 | 164 | 266 | 562 | 562 |
| 26 | 60 | 82 | 103 | 163 | 265 | 561 | 561 |
| 27 | 59 | 81 | 102 | 162 | 264 | 560 | 560 |
| 28 | 58 | 80 | 101 | 161 | 263 | 558 | 558 |
| 29 | 57 | 79 | 100 | 160 | 262 | 557 | 557 |
| 30 | 56 | 78 | 99  | 159 | 261 | 556 | 556 |

## 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                   | 11                    | 23                    | 47                    | 116                   | 228                   | 524                   | 1 272                 |
| 2                   | 12                    | 25                    | 48                    | 117                   | 230                   | 525                   | 1 020                 |
| 3                   | 14                    | 28                    | 50                    | 113                   | 227                   | 523                   | 829                   |
| 4                   | 16                    | 31                    | 54                    | 115                   | 227                   | 522                   | 685                   |
| 5                   | 18                    | 34                    | 59                    | 119                   | 227                   | 522                   | 575                   |
| 6                   | 19                    | 36                    | 62                    | 124                   | 227                   | 522                   | 522                   |
| 7                   | 20                    | 38                    | 64                    | 126                   | 226                   | 522                   | 522                   |
| 8                   | 19                    | 38                    | 63                    | 124                   | 226                   | 522                   | 522                   |
| 9                   | 19                    | 39                    | 63                    | 123                   | 226                   | 521                   | 521                   |
| 10                  | 19                    | 39                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 11                  | 20                    | 40                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 12                  | 20                    | 41                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 13                  | 20                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 14                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 15                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 16                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 17                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 18 | 21 | 42 | 63 | 123 | 225 | 521 | 521 |
| 19 | 21 | 43 | 64 | 124 | 226 | 521 | 521 |
| 20 | 22 | 43 | 64 | 124 | 226 | 522 | 522 |
| 21 | 22 | 43 | 64 | 125 | 227 | 522 | 522 |
| 22 | 22 | 44 | 65 | 125 | 227 | 522 | 522 |
| 23 | 22 | 44 | 65 | 125 | 227 | 523 | 523 |
| 24 | 22 | 44 | 65 | 125 | 227 | 523 | 523 |
| 25 | 22 | 44 | 65 | 125 | 227 | 523 | 523 |
| 26 | 22 | 44 | 65 | 125 | 227 | 523 | 523 |
| 27 | 22 | 44 | 65 | 125 | 227 | 523 | 523 |
| 28 | 22 | 44 | 65 | 125 | 227 | 522 | 522 |
| 29 | 22 | 44 | 65 | 125 | 227 | 522 | 522 |
| 30 | 23 | 43 | 64 | 125 | 227 | 522 | 522 |

## 2.6. Kuna

| 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                    | 59                    | 82                    | 151                   | 264                   | 559                   | 1 241                 |
| 2                   | 50                    | 63                    | 86                    | 155                   | 267                   | 563                   | 1002                  |
| 3                   | 55                    | 69                    | 91                    | 153                   | 268                   | 563                   | 819                   |
| 4                   | 58                    | 74                    | 96                    | 158                   | 269                   | 565                   | 679                   |
| 5                   | 61                    | 77                    | 102                   | 162                   | 270                   | 565                   | 572                   |
| 6                   | 62                    | 79                    | 105                   | 167                   | 270                   | 566                   | 566                   |
| 7                   | 63                    | 81                    | 107                   | 169                   | 270                   | 565                   | 565                   |
| 8                   | 62                    | 81                    | 106                   | 167                   | 269                   | 564                   | 564                   |
| 9                   | 61                    | 81                    | 105                   | 166                   | 268                   | 563                   | 563                   |
| 10                  | 61                    | 81                    | 104                   | 164                   | 267                   | 562                   | 562                   |
| 11                  | 60                    | 81                    | 103                   | 163                   | 265                   | 561                   | 561                   |
| 12                  | 59                    | 80                    | 102                   | 162                   | 264                   | 560                   | 560                   |
| 13                  | 58                    | 80                    | 101                   | 161                   | 263                   | 559                   | 559                   |
| 14                  | 57                    | 79                    | 100                   | 160                   | 262                   | 558                   | 558                   |
| 15                  | 56                    | 78                    | 99                    | 159                   | 261                   | 557                   | 557                   |
| 16                  | 56                    | 77                    | 98                    | 158                   | 260                   | 556                   | 556                   |
| 17                  | 55                    | 76                    | 97                    | 158                   | 260                   | 555                   | 555                   |
| 18                  | 54                    | 76                    | 97                    | 157                   | 259                   | 555                   | 555                   |
| 19                  | 54                    | 75                    | 96                    | 157                   | 259                   | 554                   | 554                   |
| 20                  | 54                    | 75                    | 96                    | 156                   | 258                   | 554                   | 554                   |
| 21                  | 53                    | 74                    | 95                    | 155                   | 258                   | 553                   | 553                   |
| 22                  | 52                    | 74                    | 95                    | 155                   | 257                   | 552                   | 552                   |
| 23                  | 52                    | 73                    | 94                    | 154                   | 256                   | 552                   | 552                   |
| 24                  | 51                    | 72                    | 93                    | 153                   | 255                   | 551                   | 551                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 25 | 50 | 71 | 92 | 152 | 255 | 550 | 550 |
| 26 | 49 | 71 | 92 | 152 | 254 | 549 | 549 |
| 27 | 48 | 70 | 91 | 151 | 253 | 549 | 549 |
| 28 | 48 | 69 | 90 | 150 | 252 | 548 | 548 |
| 29 | 47 | 68 | 89 | 149 | 251 | 547 | 547 |
| 30 | 46 | 67 | 88 | 148 | 251 | 546 | 546 |

## 2.7. 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                   | 6                     | 19                    | 42                    | 111                   | 223                   | 519                   | 1 240                 |
| 2                   | 6                     | 19                    | 42                    | 111                   | 223                   | 519                   | 999                   |
| 3                   | 7                     | 21                    | 43                    | 105                   | 220                   | 515                   | 814                   |
| 4                   | 8                     | 23                    | 46                    | 107                   | 219                   | 514                   | 673                   |
| 5                   | 9                     | 26                    | 51                    | 111                   | 218                   | 514                   | 565                   |
| 6                   | 10                    | 28                    | 54                    | 115                   | 218                   | 514                   | 514                   |
| 7                   | 12                    | 30                    | 56                    | 118                   | 218                   | 514                   | 514                   |
| 8                   | 12                    | 31                    | 56                    | 117                   | 218                   | 514                   | 514                   |
| 9                   | 12                    | 31                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 10                  | 12                    | 33                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 11                  | 13                    | 34                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 12                  | 13                    | 34                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 13                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 14                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 15                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 16                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 17                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 18                  | 14                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 19                  | 15                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 20                  | 15                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 21                  | 17                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 22                  | 17                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 23                  | 18                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 24                  | 18                    | 35                    | 56                    | 116                   | 219                   | 514                   | 514                   |
| 25                  | 19                    | 35                    | 56                    | 116                   | 219                   | 514                   | 514                   |
| 26                  | 20                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |
| 27                  | 20                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |
| 28                  | 21                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |
| 29                  | 22                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |
| 30                  | 23                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |

2.8. *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                   | 8                     | 24                    | 52                    | 141                   | 242                   | 538                   | 1 275                 |
| 2                   | 8                     | 24                    | 52                    | 141                   | 242                   | 538                   | 1 023                 |
| 3                   | 9                     | 26                    | 52                    | 129                   | 238                   | 534                   | 831                   |
| 4                   | 10                    | 28                    | 54                    | 120                   | 237                   | 532                   | 686                   |
| 5                   | 12                    | 30                    | 56                    | 110                   | 235                   | 531                   | 575                   |
| 6                   | 14                    | 33                    | 59                    | 104                   | 234                   | 530                   | 530                   |
| 7                   | 16                    | 36                    | 60                    | 98                    | 233                   | 529                   | 529                   |
| 8                   | 18                    | 38                    | 59                    | 91                    | 232                   | 528                   | 528                   |
| 9                   | 20                    | 44                    | 62                    | 86                    | 231                   | 527                   | 527                   |
| 10                  | 20                    | 44                    | 60                    | 84                    | 230                   | 526                   | 526                   |
| 11                  | 19                    | 43                    | 59                    | 84                    | 230                   | 525                   | 525                   |
| 12                  | 18                    | 43                    | 60                    | 86                    | 229                   | 524                   | 524                   |
| 13                  | 18                    | 43                    | 60                    | 86                    | 228                   | 524                   | 524                   |
| 14                  | 19                    | 43                    | 60                    | 86                    | 227                   | 523                   | 523                   |
| 15                  | 19                    | 43                    | 60                    | 86                    | 227                   | 522                   | 522                   |
| 16                  | 19                    | 43                    | 60                    | 86                    | 225                   | 521                   | 521                   |
| 17                  | 19                    | 43                    | 60                    | 86                    | 224                   | 520                   | 520                   |
| 18                  | 19                    | 43                    | 60                    | 86                    | 224                   | 520                   | 520                   |
| 19                  | 19                    | 43                    | 60                    | 86                    | 224                   | 519                   | 519                   |
| 20                  | 19                    | 43                    | 60                    | 86                    | 224                   | 520                   | 520                   |
| 21                  | 19                    | 43                    | 60                    | 86                    | 224                   | 520                   | 520                   |
| 22                  | 19                    | 43                    | 60                    | 86                    | 224                   | 520                   | 520                   |
| 23                  | 19                    | 43                    | 60                    | 86                    | 223                   | 519                   | 519                   |
| 24                  | 19                    | 43                    | 60                    | 86                    | 223                   | 518                   | 518                   |
| 25                  | 19                    | 43                    | 60                    | 86                    | 222                   | 518                   | 518                   |
| 26                  | 20                    | 43                    | 60                    | 86                    | 222                   | 517                   | 517                   |
| 27                  | 20                    | 43                    | 60                    | 86                    | 221                   | 517                   | 517                   |
| 28                  | 21                    | 43                    | 60                    | 86                    | 220                   | 516                   | 516                   |
| 29                  | 22                    | 43                    | 60                    | 86                    | 220                   | 516                   | 516                   |
| 30                  | 23                    | 43                    | 60                    | 86                    | 219                   | 515                   | 515                   |

2.9. *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                    | 120                   | 189                   | 302                   | 597                   | 1 386                 |
| 2                   | 83                    | 96                    | 119                   | 188                   | 300                   | 596                   | 1 122                 |
| 3                   | 83                    | 97                    | 119                   | 181                   | 296                   | 591                   | 913                   |

|    |    |    |     |     |     |     |     |
|----|----|----|-----|-----|-----|-----|-----|
| 4  | 82 | 97 | 120 | 182 | 293 | 588 | 752 |
| 5  | 81 | 97 | 122 | 182 | 290 | 586 | 629 |
| 6  | 81 | 98 | 124 | 185 | 289 | 584 | 584 |
| 7  | 80 | 98 | 124 | 186 | 286 | 582 | 582 |
| 8  | 77 | 96 | 121 | 183 | 284 | 580 | 580 |
| 9  | 76 | 95 | 119 | 180 | 282 | 578 | 578 |
| 10 | 75 | 95 | 118 | 179 | 281 | 576 | 576 |
| 11 | 74 | 95 | 117 | 177 | 279 | 575 | 575 |
| 12 | 73 | 94 | 116 | 176 | 278 | 574 | 574 |
| 13 | 72 | 93 | 114 | 174 | 276 | 572 | 572 |
| 14 | 71 | 92 | 113 | 173 | 275 | 571 | 571 |
| 15 | 69 | 91 | 112 | 172 | 274 | 569 | 569 |
| 16 | 68 | 90 | 111 | 171 | 273 | 568 | 568 |
| 17 | 67 | 89 | 110 | 170 | 272 | 567 | 567 |
| 18 | 66 | 88 | 109 | 169 | 271 | 566 | 566 |
| 19 | 65 | 87 | 108 | 168 | 270 | 566 | 566 |
| 20 | 65 | 86 | 107 | 167 | 269 | 565 | 565 |
| 21 | 64 | 85 | 106 | 166 | 268 | 564 | 564 |
| 22 | 63 | 84 | 105 | 165 | 267 | 563 | 563 |
| 23 | 62 | 83 | 104 | 164 | 266 | 562 | 562 |
| 24 | 61 | 82 | 103 | 163 | 265 | 561 | 561 |
| 25 | 59 | 81 | 102 | 162 | 264 | 560 | 560 |
| 26 | 58 | 80 | 101 | 161 | 263 | 559 | 559 |
| 27 | 57 | 79 | 100 | 160 | 262 | 557 | 557 |
| 28 | 56 | 78 | 99  | 159 | 261 | 556 | 556 |
| 29 | 55 | 77 | 98  | 158 | 260 | 555 | 555 |
| 30 | 54 | 76 | 97  | 157 | 259 | 554 | 554 |

## 2.10. 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                    | 93                    | 162                   | 274                   | 570                   | 1 364                 |
| 2                   | 56                    | 69                    | 92                    | 161                   | 274                   | 569                   | 1 098                 |
| 3                   | 57                    | 71                    | 93                    | 155                   | 269                   | 565                   | 892                   |
| 4                   | 57                    | 72                    | 95                    | 156                   | 268                   | 563                   | 736                   |
| 5                   | 57                    | 73                    | 98                    | 158                   | 266                   | 562                   | 616                   |
| 6                   | 57                    | 74                    | 100                   | 161                   | 264                   | 560                   | 560                   |
| 7                   | 56                    | 74                    | 100                   | 162                   | 263                   | 559                   | 559                   |
| 8                   | 55                    | 74                    | 99                    | 160                   | 262                   | 557                   | 557                   |
| 9                   | 54                    | 73                    | 98                    | 158                   | 260                   | 556                   | 556                   |
| 10                  | 53                    | 73                    | 97                    | 157                   | 259                   | 555                   | 555                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 11 | 53 | 74 | 96 | 156 | 258 | 554 | 554 |
| 12 | 53 | 74 | 96 | 156 | 258 | 553 | 553 |
| 13 | 52 | 74 | 95 | 155 | 257 | 553 | 553 |
| 14 | 52 | 73 | 94 | 154 | 256 | 552 | 552 |
| 15 | 51 | 73 | 94 | 154 | 256 | 552 | 552 |
| 16 | 50 | 72 | 93 | 153 | 255 | 551 | 551 |
| 17 | 50 | 71 | 92 | 153 | 255 | 550 | 550 |
| 18 | 49 | 71 | 92 | 152 | 254 | 550 | 550 |
| 19 | 49 | 70 | 91 | 152 | 254 | 549 | 549 |
| 20 | 49 | 70 | 91 | 151 | 253 | 549 | 549 |
| 21 | 49 | 70 | 91 | 151 | 253 | 549 | 549 |
| 22 | 48 | 70 | 91 | 151 | 253 | 548 | 548 |
| 23 | 48 | 69 | 90 | 150 | 252 | 548 | 548 |
| 24 | 47 | 68 | 89 | 150 | 252 | 547 | 547 |
| 25 | 46 | 68 | 89 | 149 | 251 | 546 | 546 |
| 26 | 46 | 67 | 88 | 148 | 250 | 546 | 546 |
| 27 | 45 | 66 | 87 | 147 | 249 | 545 | 545 |
| 28 | 44 | 66 | 87 | 147 | 249 | 544 | 544 |
| 29 | 44 | 65 | 86 | 146 | 248 | 544 | 544 |
| 30 | 43 | 64 | 85 | 145 | 247 | 543 | 543 |

## 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                   | 32                    | 44                    | 67                    | 137                   | 249                   | 545                   | 1 287                 |
| 2                   | 32                    | 45                    | 68                    | 137                   | 250                   | 545                   | 1 031                 |
| 3                   | 33                    | 47                    | 69                    | 131                   | 245                   | 541                   | 838                   |
| 4                   | 33                    | 48                    | 71                    | 132                   | 244                   | 539                   | 692                   |
| 5                   | 34                    | 50                    | 75                    | 135                   | 243                   | 538                   | 580                   |
| 6                   | 34                    | 51                    | 77                    | 139                   | 242                   | 538                   | 538                   |
| 7                   | 34                    | 52                    | 78                    | 140                   | 241                   | 537                   | 537                   |
| 8                   | 33                    | 52                    | 78                    | 139                   | 240                   | 536                   | 536                   |
| 9                   | 33                    | 52                    | 77                    | 137                   | 240                   | 535                   | 535                   |
| 10                  | 33                    | 53                    | 76                    | 137                   | 239                   | 535                   | 535                   |
| 11                  | 33                    | 53                    | 76                    | 136                   | 238                   | 534                   | 534                   |
| 12                  | 32                    | 54                    | 75                    | 136                   | 238                   | 533                   | 533                   |
| 13                  | 32                    | 53                    | 75                    | 135                   | 237                   | 533                   | 533                   |
| 14                  | 32                    | 53                    | 74                    | 134                   | 236                   | 532                   | 532                   |
| 15                  | 31                    | 53                    | 74                    | 134                   | 236                   | 531                   | 531                   |
| 16                  | 30                    | 52                    | 73                    | 133                   | 235                   | 531                   | 531                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 17 | 30 | 52 | 73 | 133 | 235 | 530 | 530 |
| 18 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 19 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 20 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 21 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 22 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 23 | 30 | 51 | 72 | 132 | 234 | 530 | 530 |
| 24 | 29 | 51 | 72 | 132 | 234 | 530 | 530 |
| 25 | 29 | 51 | 72 | 132 | 234 | 529 | 529 |
| 26 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 27 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 28 | 28 | 50 | 71 | 131 | 233 | 528 | 528 |
| 29 | 28 | 49 | 70 | 130 | 233 | 528 | 528 |
| 30 | 28 | 49 | 70 | 130 | 232 | 528 | 528 |

### 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                     | 3                     | 24                    | 93                    | 206                   | 501                   | 1 221                 |
| 2                   | 1                     | 5                     | 25                    | 94                    | 207                   | 502                   | 981                   |
| 3                   | 2                     | 5                     | 27                    | 89                    | 203                   | 499                   | 798                   |
| 4                   | 2                     | 7                     | 29                    | 91                    | 202                   | 498                   | 660                   |
| 5                   | 4                     | 9                     | 34                    | 94                    | 202                   | 498                   | 555                   |
| 6                   | 4                     | 11                    | 38                    | 99                    | 202                   | 498                   | 498                   |
| 7                   | 5                     | 14                    | 39                    | 102                   | 202                   | 498                   | 498                   |
| 8                   | 7                     | 14                    | 39                    | 100                   | 202                   | 498                   | 498                   |
| 9                   | 7                     | 15                    | 39                    | 100                   | 202                   | 498                   | 498                   |
| 10                  | 8                     | 16                    | 40                    | 100                   | 202                   | 498                   | 498                   |
| 11                  | 9                     | 18                    | 41                    | 101                   | 203                   | 499                   | 499                   |
| 12                  | 9                     | 18                    | 40                    | 100                   | 202                   | 497                   | 497                   |
| 13                  | 10                    | 19                    | 40                    | 101                   | 203                   | 498                   | 498                   |
| 14                  | 11                    | 19                    | 40                    | 100                   | 202                   | 498                   | 498                   |
| 15                  | 12                    | 18                    | 39                    | 99                    | 201                   | 497                   | 497                   |
| 16                  | 13                    | 17                    | 38                    | 98                    | 200                   | 496                   | 496                   |
| 17                  | 13                    | 17                    | 38                    | 98                    | 200                   | 496                   | 496                   |
| 18                  | 14                    | 17                    | 38                    | 98                    | 200                   | 496                   | 496                   |
| 19                  | 14                    | 18                    | 39                    | 99                    | 201                   | 496                   | 496                   |
| 20                  | 15                    | 18                    | 39                    | 99                    | 201                   | 497                   | 497                   |
| 21                  | 16                    | 19                    | 39                    | 100                   | 202                   | 497                   | 497                   |
| 22                  | 17                    | 20                    | 39                    | 100                   | 202                   | 497                   | 497                   |
| 23                  | 18                    | 21                    | 39                    | 99                    | 202                   | 497                   | 497                   |

|    |    |    |    |    |     |     |     |
|----|----|----|----|----|-----|-----|-----|
| 24 | 18 | 21 | 39 | 99 | 201 | 497 | 497 |
| 25 | 19 | 22 | 39 | 99 | 201 | 497 | 497 |
| 26 | 19 | 23 | 39 | 99 | 201 | 497 | 497 |
| 27 | 20 | 23 | 39 | 99 | 201 | 496 | 496 |
| 28 | 20 | 25 | 40 | 99 | 201 | 496 | 496 |
| 29 | 21 | 25 | 41 | 99 | 201 | 496 | 496 |
| 30 | 23 | 26 | 42 | 99 | 201 | 496 | 496 |

## 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                   | 45                    | 58                    | 81                    | 150                   | 263                   | 558                   | 1 290                 |
| 2                   | 45                    | 58                    | 81                    | 150                   | 263                   | 558                   | 1 038                 |
| 3                   | 46                    | 60                    | 82                    | 144                   | 259                   | 554                   | 845                   |
| 4                   | 47                    | 62                    | 84                    | 146                   | 257                   | 553                   | 698                   |
| 5                   | 47                    | 63                    | 88                    | 148                   | 256                   | 552                   | 585                   |
| 6                   | 47                    | 64                    | 91                    | 152                   | 255                   | 551                   | 551                   |
| 7                   | 48                    | 66                    | 92                    | 154                   | 254                   | 550                   | 550                   |
| 8                   | 47                    | 65                    | 91                    | 152                   | 253                   | 549                   | 549                   |
| 9                   | 46                    | 65                    | 90                    | 150                   | 253                   | 548                   | 548                   |
| 10                  | 46                    | 66                    | 89                    | 150                   | 252                   | 547                   | 547                   |
| 11                  | 46                    | 66                    | 89                    | 149                   | 251                   | 547                   | 547                   |
| 12                  | 45                    | 66                    | 88                    | 148                   | 250                   | 546                   | 546                   |
| 13                  | 45                    | 66                    | 88                    | 148                   | 250                   | 545                   | 545                   |
| 14                  | 45                    | 66                    | 87                    | 147                   | 249                   | 545                   | 545                   |
| 15                  | 44                    | 65                    | 86                    | 147                   | 249                   | 544                   | 544                   |
| 16                  | 43                    | 65                    | 86                    | 146                   | 248                   | 543                   | 543                   |
| 17                  | 43                    | 64                    | 85                    | 145                   | 247                   | 543                   | 543                   |
| 18                  | 42                    | 64                    | 85                    | 145                   | 247                   | 542                   | 542                   |
| 19                  | 42                    | 63                    | 84                    | 144                   | 246                   | 542                   | 542                   |
| 20                  | 42                    | 63                    | 84                    | 144                   | 246                   | 542                   | 542                   |
| 21                  | 41                    | 63                    | 84                    | 144                   | 246                   | 542                   | 542                   |
| 22                  | 41                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 23                  | 40                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 24                  | 40                    | 61                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 25                  | 39                    | 60                    | 81                    | 142                   | 244                   | 539                   | 539                   |
| 26                  | 38                    | 60                    | 81                    | 141                   | 243                   | 538                   | 538                   |
| 27                  | 38                    | 59                    | 80                    | 140                   | 242                   | 538                   | 538                   |
| 28                  | 37                    | 58                    | 79                    | 139                   | 241                   | 537                   | 537                   |
| 29                  | 36                    | 57                    | 78                    | 139                   | 241                   | 536                   | 536                   |
| 30                  | 35                    | 57                    | 78                    | 138                   | 240                   | 536                   | 536                   |



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                   | 18                    | 31                    | 54                    | 123                   | 235                   | 531                   | 1 247                 |
| 2                   | 21                    | 34                    | 57                    | 126                   | 239                   | 534                   | 1006                  |
| 3                   | 25                    | 39                    | 61                    | 123                   | 238                   | 533                   | 821                   |
| 4                   | 29                    | 44                    | 66                    | 128                   | 239                   | 535                   | 680                   |
| 5                   | 31                    | 48                    | 73                    | 133                   | 241                   | 536                   | 571                   |
| 6                   | 31                    | 48                    | 74                    | 136                   | 239                   | 534                   | 534                   |
| 7                   | 35                    | 53                    | 79                    | 141                   | 242                   | 538                   | 538                   |
| 8                   | 34                    | 53                    | 78                    | 139                   | 241                   | 537                   | 537                   |
| 9                   | 35                    | 55                    | 79                    | 140                   | 242                   | 537                   | 537                   |
| 10                  | 37                    | 57                    | 81                    | 141                   | 243                   | 539                   | 539                   |
| 11                  | 38                    | 59                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 12                  | 40                    | 61                    | 82                    | 143                   | 245                   | 540                   | 540                   |
| 13                  | 40                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 14                  | 41                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 15                  | 41                    | 62                    | 83                    | 143                   | 246                   | 541                   | 541                   |
| 16                  | 41                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 17                  | 41                    | 62                    | 83                    | 143                   | 245                   | 541                   | 541                   |
| 18                  | 40                    | 61                    | 82                    | 143                   | 245                   | 540                   | 540                   |
| 19                  | 40                    | 61                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 20                  | 40                    | 61                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 21                  | 40                    | 61                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 22                  | 40                    | 61                    | 82                    | 142                   | 244                   | 540                   | 540                   |
| 23                  | 39                    | 61                    | 82                    | 142                   | 244                   | 539                   | 539                   |
| 24                  | 39                    | 60                    | 81                    | 141                   | 243                   | 539                   | 539                   |
| 25                  | 38                    | 60                    | 81                    | 141                   | 243                   | 539                   | 539                   |
| 26                  | 38                    | 59                    | 80                    | 140                   | 242                   | 538                   | 538                   |
| 27                  | 37                    | 59                    | 80                    | 140                   | 242                   | 538                   | 538                   |
| 28                  | 37                    | 58                    | 79                    | 139                   | 241                   | 537                   | 537                   |
| 29                  | 36                    | 58                    | 79                    | 139                   | 241                   | 536                   | 536                   |
| 30                  | 36                    | 57                    | 78                    | 138                   | 240                   | 536                   | 536                   |

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                    | 123                   | 235                   | 531                   | 1 292                 |
| 2                   | 19                    | 32                    | 55                    | 124                   | 237                   | 532                   | 1 036                 |
| 3                   | 21                    | 35                    | 57                    | 119                   | 234                   | 529                   | 841                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 4  | 23 | 38 | 60 | 122 | 233 | 529 | 694 |
| 5  | 24 | 40 | 65 | 125 | 233 | 529 | 582 |
| 6  | 25 | 42 | 69 | 130 | 233 | 529 | 529 |
| 7  | 26 | 44 | 70 | 132 | 233 | 529 | 529 |
| 8  | 26 | 45 | 70 | 131 | 233 | 529 | 529 |
| 9  | 26 | 46 | 70 | 131 | 233 | 529 | 529 |
| 10 | 27 | 47 | 71 | 131 | 233 | 529 | 529 |
| 11 | 28 | 48 | 71 | 131 | 233 | 529 | 529 |
| 12 | 28 | 49 | 71 | 131 | 233 | 529 | 529 |
| 13 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 14 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 15 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 16 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 17 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 18 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 19 | 28 | 50 | 71 | 131 | 233 | 529 | 529 |
| 20 | 29 | 50 | 71 | 131 | 233 | 529 | 529 |
| 21 | 28 | 50 | 71 | 131 | 233 | 529 | 529 |
| 22 | 28 | 50 | 71 | 131 | 233 | 528 | 528 |
| 23 | 28 | 49 | 70 | 130 | 232 | 528 | 528 |
| 24 | 27 | 49 | 70 | 130 | 232 | 527 | 527 |
| 25 | 27 | 48 | 69 | 129 | 231 | 527 | 527 |
| 26 | 26 | 48 | 69 | 129 | 231 | 527 | 527 |
| 27 | 26 | 47 | 68 | 128 | 230 | 526 | 526 |
| 28 | 26 | 47 | 68 | 128 | 230 | 526 | 526 |
| 29 | 25 | 47 | 67 | 128 | 230 | 525 | 525 |
| 30 | 25 | 46 | 67 | 127 | 229 | 525 | 525 |

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                   | 51                    | 64                    | 87                    | 156                   | 269                   | 564                   | 1 398                 |
| 2                   | 54                    | 67                    | 90                    | 159                   | 272                   | 567                   | 1103                  |
| 3                   | 58                    | 72                    | 94                    | 156                   | 271                   | 566                   | 889                   |
| 4                   | 60                    | 75                    | 98                    | 160                   | 271                   | 566                   | 732                   |
| 5                   | 62                    | 79                    | 104                   | 164                   | 271                   | 567                   | 613                   |
| 6                   | 64                    | 81                    | 108                   | 169                   | 272                   | 568                   | 568                   |
| 7                   | 65                    | 83                    | 109                   | 171                   | 272                   | 568                   | 568                   |
| 8                   | 65                    | 84                    | 109                   | 170                   | 272                   | 567                   | 567                   |
| 9                   | 65                    | 85                    | 109                   | 170                   | 272                   | 567                   | 567                   |
| 10                  | 66                    | 86                    | 109                   | 170                   | 272                   | 567                   | 567                   |

|    |    |    |     |     |     |     |     |
|----|----|----|-----|-----|-----|-----|-----|
| 11 | 66 | 87 | 109 | 169 | 271 | 567 | 567 |
| 12 | 66 | 87 | 109 | 169 | 271 | 567 | 567 |
| 13 | 65 | 87 | 108 | 168 | 270 | 566 | 566 |
| 14 | 65 | 86 | 107 | 167 | 269 | 565 | 565 |
| 15 | 64 | 86 | 106 | 167 | 269 | 564 | 564 |
| 16 | 63 | 85 | 106 | 166 | 268 | 564 | 564 |
| 17 | 63 | 84 | 105 | 165 | 267 | 563 | 563 |
| 18 | 62 | 84 | 105 | 165 | 267 | 562 | 562 |
| 19 | 62 | 83 | 104 | 164 | 266 | 562 | 562 |
| 20 | 61 | 82 | 103 | 163 | 266 | 561 | 561 |
| 21 | 60 | 82 | 103 | 163 | 265 | 560 | 560 |
| 22 | 59 | 81 | 102 | 162 | 264 | 560 | 560 |
| 23 | 59 | 80 | 101 | 161 | 263 | 559 | 559 |
| 24 | 58 | 79 | 100 | 160 | 262 | 558 | 558 |
| 25 | 57 | 78 | 99  | 159 | 261 | 557 | 557 |
| 26 | 56 | 77 | 98  | 158 | 260 | 556 | 556 |
| 27 | 55 | 76 | 97  | 157 | 259 | 555 | 555 |
| 28 | 54 | 75 | 96  | 156 | 258 | 554 | 554 |
| 29 | 53 | 74 | 95  | 155 | 257 | 553 | 553 |
| 30 | 52 | 73 | 94  | 155 | 257 | 552 | 552 |

## 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                   | 82                    | 95                    | 118                   | 187                   | 299                   | 595                   | 1 411                 |
| 2                   | 87                    | 100                   | 123                   | 192                   | 304                   | 600                   | 1 138                 |
| 3                   | 89                    | 103                   | 125                   | 187                   | 302                   | 597                   | 930                   |
| 4                   | 90                    | 106                   | 128                   | 190                   | 301                   | 597                   | 771                   |
| 5                   | 94                    | 110                   | 135                   | 195                   | 303                   | 599                   | 649                   |
| 6                   | 96                    | 113                   | 139                   | 201                   | 304                   | 600                   | 600                   |
| 7                   | 98                    | 116                   | 142                   | 204                   | 305                   | 600                   | 600                   |
| 8                   | 99                    | 118                   | 143                   | 204                   | 306                   | 602                   | 602                   |
| 9                   | 100                   | 120                   | 144                   | 205                   | 307                   | 602                   | 602                   |
| 10                  | 101                   | 121                   | 145                   | 205                   | 307                   | 603                   | 603                   |
| 11                  | 101                   | 122                   | 145                   | 205                   | 307                   | 602                   | 602                   |
| 12                  | 101                   | 122                   | 144                   | 204                   | 306                   | 602                   | 602                   |
| 13                  | 100                   | 121                   | 143                   | 203                   | 305                   | 600                   | 600                   |
| 14                  | 99                    | 120                   | 141                   | 202                   | 304                   | 599                   | 599                   |
| 15                  | 98                    | 119                   | 140                   | 200                   | 302                   | 598                   | 598                   |
| 16                  | 96                    | 118                   | 139                   | 199                   | 301                   | 596                   | 596                   |
| 17                  | 95                    | 116                   | 137                   | 197                   | 300                   | 595                   | 595                   |

|    |    |     |     |     |     |     |     |
|----|----|-----|-----|-----|-----|-----|-----|
| 18 | 94 | 115 | 136 | 196 | 298 | 594 | 594 |
| 19 | 92 | 114 | 135 | 195 | 297 | 592 | 592 |
| 20 | 91 | 112 | 133 | 193 | 296 | 591 | 591 |
| 21 | 89 | 111 | 132 | 192 | 294 | 590 | 590 |
| 22 | 88 | 109 | 130 | 190 | 293 | 588 | 588 |
| 23 | 86 | 108 | 129 | 189 | 291 | 586 | 586 |
| 24 | 85 | 106 | 127 | 187 | 289 | 585 | 585 |
| 25 | 83 | 104 | 125 | 186 | 288 | 583 | 583 |
| 26 | 81 | 103 | 124 | 184 | 286 | 581 | 581 |
| 27 | 80 | 101 | 122 | 182 | 284 | 580 | 580 |
| 28 | 78 | 99  | 120 | 181 | 283 | 578 | 578 |
| 29 | 77 | 98  | 119 | 179 | 281 | 577 | 577 |
| 30 | 75 | 96  | 117 | 177 | 279 | 575 | 575 |

## 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                    | 117                   | 229                   | 525                   | 1 281                 |
| 2                   | 15                    | 27                    | 51                    | 120                   | 232                   | 528                   | 1 029                 |
| 3                   | 18                    | 32                    | 54                    | 116                   | 231                   | 526                   | 836                   |
| 4                   | 21                    | 36                    | 58                    | 120                   | 231                   | 527                   | 691                   |
| 5                   | 23                    | 39                    | 64                    | 124                   | 232                   | 528                   | 579                   |
| 6                   | 25                    | 42                    | 68                    | 129                   | 233                   | 528                   | 528                   |
| 7                   | 26                    | 44                    | 70                    | 132                   | 233                   | 528                   | 528                   |
| 8                   | 26                    | 45                    | 70                    | 131                   | 233                   | 528                   | 528                   |
| 9                   | 26                    | 46                    | 70                    | 131                   | 233                   | 528                   | 528                   |
| 10                  | 27                    | 47                    | 70                    | 131                   | 233                   | 528                   | 528                   |
| 11                  | 27                    | 48                    | 70                    | 131                   | 233                   | 528                   | 528                   |
| 12                  | 27                    | 48                    | 70                    | 130                   | 232                   | 528                   | 528                   |
| 13                  | 27                    | 48                    | 70                    | 130                   | 232                   | 527                   | 527                   |
| 14                  | 27                    | 48                    | 69                    | 129                   | 231                   | 527                   | 527                   |
| 15                  | 26                    | 47                    | 68                    | 128                   | 231                   | 526                   | 526                   |
| 16                  | 25                    | 47                    | 68                    | 128                   | 230                   | 525                   | 525                   |
| 17                  | 25                    | 46                    | 67                    | 127                   | 230                   | 525                   | 525                   |
| 18                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 19                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 20                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 21                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 22                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 23                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 24                  | 25                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 25 | 25 | 46 | 67 | 127 | 229 | 525 | 525 |
| 26 | 24 | 46 | 67 | 127 | 229 | 524 | 524 |
| 27 | 24 | 46 | 66 | 127 | 229 | 524 | 524 |
| 28 | 24 | 45 | 66 | 126 | 228 | 524 | 524 |
| 29 | 24 | 45 | 66 | 126 | 228 | 524 | 524 |
| 30 | 23 | 45 | 66 | 126 | 228 | 524 | 524 |

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                   | 95                    | 108                   | 131                   | 200                   | 312                   | 608                   | 1 349                 |
| 2                   | 96                    | 109                   | 132                   | 201                   | 313                   | 609                   | 1 087                 |
| 3                   | 97                    | 111                   | 134                   | 196                   | 310                   | 606                   | 886                   |
| 4                   | 99                    | 114                   | 137                   | 198                   | 310                   | 605                   | 733                   |
| 5                   | 100                   | 117                   | 142                   | 202                   | 310                   | 605                   | 616                   |
| 6                   | 101                   | 118                   | 145                   | 206                   | 309                   | 605                   | 605                   |
| 7                   | 102                   | 120                   | 146                   | 208                   | 309                   | 604                   | 604                   |
| 8                   | 102                   | 121                   | 146                   | 207                   | 309                   | 604                   | 604                   |
| 9                   | 101                   | 121                   | 145                   | 206                   | 308                   | 604                   | 604                   |
| 10                  | 100                   | 121                   | 144                   | 204                   | 307                   | 602                   | 602                   |
| 11                  | 99                    | 120                   | 143                   | 203                   | 305                   | 601                   | 601                   |
| 12                  | 98                    | 119                   | 141                   | 201                   | 303                   | 599                   | 599                   |
| 13                  | 97                    | 118                   | 139                   | 200                   | 302                   | 597                   | 597                   |
| 14                  | 95                    | 117                   | 138                   | 198                   | 300                   | 595                   | 595                   |
| 15                  | 94                    | 115                   | 136                   | 196                   | 298                   | 594                   | 594                   |
| 16                  | 92                    | 113                   | 134                   | 194                   | 296                   | 592                   | 592                   |
| 17                  | 90                    | 112                   | 133                   | 193                   | 295                   | 590                   | 590                   |
| 18                  | 89                    | 110                   | 131                   | 191                   | 293                   | 589                   | 589                   |
| 19                  | 87                    | 109                   | 130                   | 190                   | 292                   | 588                   | 588                   |
| 20                  | 86                    | 108                   | 129                   | 189                   | 291                   | 587                   | 587                   |
| 21                  | 85                    | 107                   | 128                   | 188                   | 290                   | 585                   | 585                   |
| 22                  | 84                    | 106                   | 127                   | 187                   | 289                   | 584                   | 584                   |
| 23                  | 83                    | 104                   | 125                   | 185                   | 288                   | 583                   | 583                   |
| 24                  | 82                    | 103                   | 124                   | 184                   | 286                   | 582                   | 582                   |
| 25                  | 80                    | 102                   | 123                   | 183                   | 285                   | 581                   | 581                   |
| 26                  | 79                    | 101                   | 122                   | 182                   | 284                   | 579                   | 579                   |
| 27                  | 78                    | 99                    | 120                   | 181                   | 283                   | 578                   | 578                   |
| 28                  | 77                    | 98                    | 119                   | 179                   | 281                   | 577                   | 577                   |
| 29                  | 76                    | 97                    | 118                   | 178                   | 280                   | 576                   | 576                   |
| 30                  | 75                    | 96                    | 117                   | 177                   | 279                   | 575                   | 575                   |

## 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                   | 314                   | 327                   | 350                   | 419                   | 531                   | 827                   | 1 420                 |
| 2                   | 86                    | 99                    | 122                   | 191                   | 304                   | 599                   | 1 138                 |
| 3                   | 90                    | 104                   | 126                   | 188                   | 303                   | 598                   | 922                   |
| 4                   | 93                    | 108                   | 131                   | 192                   | 304                   | 599                   | 760                   |
| 5                   | 95                    | 112                   | 137                   | 197                   | 305                   | 600                   | 637                   |
| 6                   | 97                    | 114                   | 141                   | 202                   | 305                   | 601                   | 601                   |
| 7                   | 99                    | 117                   | 143                   | 205                   | 306                   | 601                   | 601                   |
| 8                   | 99                    | 118                   | 143                   | 205                   | 306                   | 602                   | 602                   |
| 9                   | 100                   | 119                   | 144                   | 204                   | 307                   | 602                   | 602                   |
| 10                  | 100                   | 120                   | 144                   | 204                   | 306                   | 602                   | 602                   |
| 11                  | 101                   | 121                   | 144                   | 204                   | 306                   | 602                   | 602                   |
| 12                  | 101                   | 122                   | 144                   | 204                   | 306                   | 602                   | 602                   |
| 13                  | 102                   | 123                   | 145                   | 205                   | 307                   | 602                   | 602                   |
| 14                  | 103                   | 124                   | 145                   | 205                   | 307                   | 603                   | 603                   |
| 15                  | 103                   | 125                   | 146                   | 206                   | 308                   | 604                   | 604                   |
| 16                  | 104                   | 126                   | 147                   | 207                   | 309                   | 604                   | 604                   |
| 17                  | 105                   | 127                   | 148                   | 208                   | 310                   | 605                   | 605                   |
| 18                  | 106                   | 128                   | 149                   | 209                   | 311                   | 606                   | 606                   |
| 19                  | 107                   | 128                   | 149                   | 209                   | 311                   | 607                   | 607                   |
| 20                  | 107                   | 129                   | 150                   | 210                   | 312                   | 608                   | 608                   |
| 21                  | 107                   | 129                   | 150                   | 210                   | 312                   | 608                   | 608                   |
| 22                  | 107                   | 128                   | 149                   | 210                   | 312                   | 607                   | 607                   |
| 23                  | 106                   | 128                   | 149                   | 209                   | 311                   | 606                   | 606                   |
| 24                  | 105                   | 127                   | 148                   | 208                   | 310                   | 606                   | 606                   |
| 25                  | 104                   | 126                   | 147                   | 207                   | 309                   | 604                   | 604                   |
| 26                  | 103                   | 124                   | 145                   | 205                   | 308                   | 603                   | 603                   |
| 27                  | 102                   | 123                   | 144                   | 204                   | 306                   | 602                   | 602                   |
| 28                  | 100                   | 122                   | 143                   | 203                   | 305                   | 600                   | 600                   |
| 29                  | 99                    | 120                   | 141                   | 201                   | 303                   | 599                   | 599                   |
| 30                  | 97                    | 119                   | 140                   | 200                   | 302                   | 597                   | 597                   |

## 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                     | 12                    | 35                    | 104                   | 217                   | 512                   | 1 241                 |
| 2                   | 1                     | 12                    | 35                    | 104                   | 217                   | 512                   | 994                   |
| 3                   | 2                     | 14                    | 36                    | 98                    | 213                   | 508                   | 808                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 4  | 2  | 16 | 38 | 100 | 211 | 507 | 668 |
| 5  | 4  | 17 | 42 | 102 | 210 | 506 | 560 |
| 6  | 4  | 19 | 45 | 106 | 209 | 505 | 505 |
| 7  | 5  | 20 | 46 | 108 | 209 | 504 | 504 |
| 8  | 7  | 20 | 45 | 106 | 208 | 504 | 504 |
| 9  | 7  | 20 | 44 | 105 | 207 | 503 | 503 |
| 10 | 8  | 21 | 44 | 104 | 206 | 502 | 502 |
| 11 | 9  | 21 | 44 | 104 | 206 | 502 | 502 |
| 12 | 9  | 22 | 44 | 104 | 206 | 502 | 502 |
| 13 | 10 | 23 | 44 | 104 | 206 | 502 | 502 |
| 14 | 11 | 23 | 44 | 105 | 207 | 502 | 502 |
| 15 | 12 | 24 | 45 | 105 | 207 | 503 | 503 |
| 16 | 13 | 24 | 45 | 105 | 207 | 503 | 503 |
| 17 | 13 | 24 | 45 | 106 | 208 | 503 | 503 |
| 18 | 14 | 25 | 46 | 106 | 208 | 504 | 504 |
| 19 | 15 | 26 | 47 | 107 | 209 | 504 | 504 |
| 20 | 15 | 27 | 48 | 108 | 210 | 505 | 505 |
| 21 | 17 | 27 | 48 | 109 | 211 | 506 | 506 |
| 22 | 17 | 28 | 49 | 109 | 211 | 507 | 507 |
| 23 | 18 | 29 | 50 | 110 | 212 | 507 | 507 |
| 24 | 18 | 29 | 50 | 110 | 212 | 508 | 508 |
| 25 | 19 | 29 | 50 | 111 | 213 | 508 | 508 |
| 26 | 20 | 30 | 51 | 111 | 213 | 508 | 508 |
| 27 | 20 | 30 | 51 | 111 | 213 | 509 | 509 |
| 28 | 21 | 30 | 51 | 111 | 213 | 509 | 509 |
| 29 | 22 | 31 | 51 | 112 | 214 | 509 | 509 |
| 30 | 23 | 31 | 52 | 112 | 214 | 509 | 509 |

## 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                    | 64                    | 87                    | 156                   | 269                   | 564                   | 1301                  |
| 2                   | 52                    | 65                    | 88                    | 157                   | 270                   | 565                   | 1 045                 |
| 3                   | 53                    | 67                    | 89                    | 151                   | 266                   | 561                   | 849                   |
| 4                   | 54                    | 69                    | 91                    | 153                   | 264                   | 560                   | 701                   |
| 5                   | 54                    | 71                    | 95                    | 156                   | 263                   | 559                   | 588                   |
| 6                   | 55                    | 72                    | 98                    | 160                   | 263                   | 559                   | 559                   |
| 7                   | 55                    | 73                    | 99                    | 161                   | 262                   | 557                   | 557                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 8  | 54 | 73 | 99 | 160 | 261 | 557 | 557 |
| 9  | 54 | 74 | 98 | 158 | 261 | 556 | 556 |
| 10 | 53 | 73 | 97 | 157 | 259 | 555 | 555 |
| 11 | 53 | 73 | 96 | 156 | 258 | 554 | 554 |
| 12 | 52 | 73 | 94 | 155 | 257 | 552 | 552 |
| 13 | 51 | 72 | 93 | 153 | 255 | 551 | 551 |
| 14 | 49 | 71 | 92 | 152 | 254 | 550 | 550 |
| 15 | 48 | 70 | 91 | 151 | 253 | 548 | 548 |
| 16 | 47 | 68 | 89 | 149 | 251 | 547 | 547 |
| 17 | 46 | 67 | 88 | 148 | 250 | 546 | 546 |
| 18 | 45 | 66 | 87 | 147 | 249 | 545 | 545 |
| 19 | 44 | 66 | 87 | 147 | 249 | 544 | 544 |
| 20 | 44 | 65 | 86 | 146 | 248 | 544 | 544 |
| 21 | 43 | 65 | 86 | 146 | 248 | 543 | 543 |
| 22 | 43 | 64 | 85 | 145 | 247 | 543 | 543 |
| 23 | 42 | 63 | 84 | 144 | 246 | 542 | 542 |
| 24 | 41 | 63 | 84 | 144 | 246 | 541 | 541 |
| 25 | 41 | 62 | 83 | 143 | 245 | 541 | 541 |
| 26 | 40 | 61 | 82 | 142 | 244 | 540 | 540 |
| 27 | 39 | 61 | 82 | 142 | 244 | 539 | 539 |
| 28 | 38 | 60 | 81 | 141 | 243 | 539 | 539 |
| 29 | 38 | 59 | 80 | 140 | 242 | 538 | 538 |
| 30 | 37 | 59 | 80 | 140 | 242 | 537 | 537 |

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                   | 114                   | 127                   | 150                   | 219                   | 332                   | 627                   | 1 353                 |
| 2                   | 116                   | 129                   | 152                   | 221                   | 333                   | 629                   | 1 096                 |
| 3                   | 119                   | 133                   | 155                   | 217                   | 331                   | 627                   | 895                   |
| 4                   | 121                   | 136                   | 159                   | 220                   | 332                   | 627                   | 742                   |
| 5                   | 123                   | 139                   | 164                   | 224                   | 332                   | 628                   | 628                   |
| 6                   | 125                   | 142                   | 168                   | 229                   | 333                   | 628                   | 628                   |
| 7                   | 126                   | 144                   | 170                   | 232                   | 333                   | 628                   | 628                   |
| 8                   | 126                   | 144                   | 170                   | 231                   | 332                   | 628                   | 628                   |
| 9                   | 125                   | 145                   | 169                   | 230                   | 332                   | 628                   | 628                   |
| 10                  | 125                   | 146                   | 169                   | 229                   | 331                   | 627                   | 627                   |
| 11                  | 125                   | 146                   | 168                   | 229                   | 331                   | 626                   | 626                   |



|    |     |     |     |     |     |     |     |
|----|-----|-----|-----|-----|-----|-----|-----|
| 12 | 124 | 145 | 167 | 227 | 329 | 625 | 625 |
| 13 | 123 | 144 | 165 | 226 | 328 | 623 | 623 |
| 14 | 121 | 143 | 164 | 224 | 326 | 622 | 622 |
| 15 | 120 | 141 | 162 | 222 | 324 | 620 | 620 |
| 16 | 117 | 139 | 160 | 220 | 322 | 617 | 617 |
| 17 | 115 | 137 | 158 | 218 | 320 | 616 | 616 |
| 18 | 113 | 135 | 156 | 216 | 318 | 614 | 614 |
| 19 | 112 | 133 | 154 | 214 | 316 | 612 | 612 |
| 20 | 110 | 131 | 152 | 212 | 314 | 610 | 610 |
| 21 | 108 | 130 | 151 | 211 | 313 | 608 | 608 |
| 22 | 106 | 128 | 149 | 209 | 311 | 607 | 607 |
| 23 | 105 | 126 | 147 | 207 | 309 | 605 | 605 |
| 24 | 103 | 124 | 145 | 205 | 307 | 603 | 603 |
| 25 | 101 | 122 | 143 | 203 | 305 | 601 | 601 |
| 26 | 99  | 120 | 141 | 201 | 304 | 599 | 599 |
| 27 | 97  | 119 | 140 | 200 | 302 | 597 | 597 |
| 28 | 95  | 117 | 138 | 198 | 300 | 596 | 596 |
| 29 | 94  | 115 | 136 | 196 | 298 | 594 | 594 |
| 30 | 92  | 114 | 134 | 195 | 297 | 592 | 592 |

## 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                   | 203                   | 272                   | 384                   | 680                   | 1 494                 |
| 2                   | 176                   | 189                   | 212                   | 281                   | 394                   | 689                   | 1 187                 |
| 3                   | 182                   | 196                   | 218                   | 280                   | 395                   | 690                   | 963                   |
| 4                   | 185                   | 200                   | 222                   | 284                   | 395                   | 691                   | 795                   |
| 5                   | 187                   | 203                   | 228                   | 288                   | 396                   | 691                   | 691                   |
| 6                   | 187                   | 204                   | 230                   | 292                   | 395                   | 690                   | 690                   |
| 7                   | 187                   | 205                   | 231                   | 293                   | 394                   | 689                   | 689                   |
| 8                   | 186                   | 205                   | 230                   | 291                   | 393                   | 688                   | 688                   |
| 9                   | 185                   | 204                   | 229                   | 289                   | 391                   | 687                   | 687                   |
| 10                  | 184                   | 204                   | 228                   | 288                   | 390                   | 686                   | 686                   |
| 11                  | 183                   | 204                   | 226                   | 287                   | 389                   | 684                   | 684                   |
| 12                  | 181                   | 202                   | 224                   | 284                   | 386                   | 682                   | 682                   |
| 13                  | 179                   | 200                   | 222                   | 282                   | 384                   | 679                   | 679                   |
| 14                  | 176                   | 198                   | 219                   | 279                   | 381                   | 676                   | 676                   |
| 15                  | 173                   | 195                   | 216                   | 276                   | 378                   | 673                   | 673                   |

|    |     |     |     |     |     |     |     |
|----|-----|-----|-----|-----|-----|-----|-----|
| 16 | 170 | 192 | 213 | 273 | 375 | 671 | 671 |
| 17 | 167 | 189 | 210 | 270 | 372 | 668 | 668 |
| 18 | 164 | 186 | 207 | 267 | 369 | 665 | 665 |
| 19 | 162 | 183 | 204 | 264 | 366 | 662 | 662 |
| 20 | 159 | 180 | 201 | 261 | 363 | 659 | 659 |
| 21 | 156 | 177 | 198 | 258 | 360 | 656 | 656 |
| 22 | 153 | 174 | 195 | 255 | 357 | 653 | 653 |
| 23 | 150 | 171 | 192 | 252 | 354 | 650 | 650 |
| 24 | 146 | 168 | 189 | 249 | 351 | 647 | 647 |
| 25 | 143 | 165 | 186 | 246 | 348 | 644 | 644 |
| 26 | 140 | 162 | 183 | 243 | 345 | 641 | 641 |
| 27 | 138 | 159 | 180 | 240 | 342 | 638 | 638 |
| 28 | 135 | 156 | 177 | 237 | 339 | 635 | 635 |
| 29 | 132 | 153 | 174 | 234 | 336 | 632 | 632 |
| 30 | 129 | 151 | 172 | 232 | 334 | 629 | 629 |

#### 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                   | 33                    | 45                    | 68                    | 138                   | 250                   | 546                   | 1 267                 |
| 2                   | 33                    | 46                    | 69                    | 138                   | 251                   | 546                   | 1 017                 |
| 3                   | 35                    | 49                    | 71                    | 133                   | 247                   | 543                   | 827                   |
| 4                   | 36                    | 51                    | 73                    | 135                   | 246                   | 542                   | 684                   |
| 5                   | 37                    | 53                    | 78                    | 138                   | 246                   | 541                   | 574                   |
| 6                   | 37                    | 54                    | 80                    | 142                   | 245                   | 541                   | 541                   |
| 7                   | 37                    | 56                    | 82                    | 144                   | 244                   | 540                   | 540                   |
| 8                   | 36                    | 55                    | 80                    | 142                   | 243                   | 539                   | 539                   |
| 9                   | 36                    | 55                    | 80                    | 140                   | 242                   | 538                   | 538                   |
| 10                  | 36                    | 56                    | 79                    | 139                   | 242                   | 537                   | 537                   |
| 11                  | 36                    | 56                    | 79                    | 139                   | 241                   | 537                   | 537                   |
| 12                  | 35                    | 56                    | 78                    | 138                   | 240                   | 536                   | 536                   |
| 13                  | 35                    | 56                    | 78                    | 138                   | 240                   | 536                   | 536                   |
| 14                  | 35                    | 56                    | 77                    | 137                   | 240                   | 535                   | 535                   |
| 15                  | 35                    | 56                    | 77                    | 137                   | 239                   | 535                   | 535                   |
| 16                  | 35                    | 56                    | 77                    | 137                   | 239                   | 535                   | 535                   |
| 17                  | 35                    | 56                    | 77                    | 137                   | 239                   | 535                   | 535                   |
| 18                  | 35                    | 56                    | 77                    | 137                   | 239                   | 535                   | 535                   |
| 19                  | 35                    | 56                    | 77                    | 137                   | 239                   | 535                   | 535                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 20 | 35 | 56 | 77 | 137 | 239 | 535 | 535 |
| 21 | 35 | 56 | 77 | 137 | 239 | 535 | 535 |
| 22 | 35 | 56 | 77 | 137 | 239 | 535 | 535 |
| 23 | 35 | 56 | 77 | 137 | 239 | 535 | 535 |
| 24 | 34 | 56 | 77 | 137 | 239 | 535 | 535 |
| 25 | 34 | 55 | 76 | 137 | 239 | 534 | 534 |
| 26 | 34 | 55 | 76 | 136 | 238 | 534 | 534 |
| 27 | 33 | 55 | 76 | 136 | 238 | 534 | 534 |
| 28 | 33 | 54 | 75 | 136 | 238 | 533 | 533 |
| 29 | 33 | 54 | 75 | 135 | 237 | 533 | 533 |
| 30 | 32 | 54 | 75 | 135 | 237 | 532 | 532 |

### 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                   | 30                    | 43                    | 66                    | 135                   | 247                   | 543                   | 1 284                 |
| 2                   | 31                    | 44                    | 67                    | 136                   | 249                   | 544                   | 1 033                 |
| 3                   | 34                    | 48                    | 70                    | 132                   | 247                   | 542                   | 842                   |
| 4                   | 36                    | 51                    | 74                    | 136                   | 247                   | 543                   | 697                   |
| 5                   | 39                    | 55                    | 80                    | 140                   | 248                   | 543                   | 586                   |
| 6                   | 40                    | 57                    | 83                    | 145                   | 248                   | 544                   | 544                   |
| 7                   | 42                    | 60                    | 86                    | 148                   | 248                   | 544                   | 544                   |
| 8                   | 42                    | 61                    | 86                    | 147                   | 249                   | 544                   | 544                   |
| 9                   | 42                    | 62                    | 86                    | 146                   | 249                   | 544                   | 544                   |
| 10                  | 43                    | 63                    | 87                    | 147                   | 249                   | 545                   | 545                   |
| 11                  | 44                    | 65                    | 87                    | 147                   | 250                   | 545                   | 545                   |
| 12                  | 45                    | 66                    | 87                    | 148                   | 250                   | 545                   | 545                   |
| 13                  | 45                    | 66                    | 87                    | 148                   | 250                   | 545                   | 545                   |
| 14                  | 45                    | 66                    | 87                    | 148                   | 250                   | 545                   | 545                   |
| 15                  | 45                    | 66                    | 87                    | 147                   | 250                   | 545                   | 545                   |
| 16                  | 45                    | 66                    | 87                    | 147                   | 249                   | 545                   | 545                   |
| 17                  | 45                    | 66                    | 87                    | 147                   | 249                   | 545                   | 545                   |
| 18                  | 45                    | 66                    | 87                    | 147                   | 249                   | 545                   | 545                   |
| 19                  | 45                    | 66                    | 87                    | 148                   | 250                   | 545                   | 545                   |
| 20                  | 45                    | 67                    | 88                    | 148                   | 250                   | 545                   | 545                   |
| 21                  | 45                    | 67                    | 88                    | 148                   | 250                   | 546                   | 546                   |
| 22                  | 45                    | 67                    | 88                    | 148                   | 250                   | 545                   | 545                   |
| 23                  | 45                    | 66                    | 87                    | 148                   | 250                   | 545                   | 545                   |

|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 24 | 45 | 66 | 87 | 147 | 249 | 545 | 545 |
| 25 | 44 | 66 | 87 | 147 | 249 | 544 | 544 |
| 26 | 44 | 65 | 86 | 146 | 248 | 544 | 544 |
| 27 | 43 | 65 | 85 | 146 | 248 | 543 | 543 |
| 28 | 43 | 64 | 85 | 145 | 247 | 543 | 543 |
| 29 | 42 | 63 | 84 | 144 | 246 | 542 | 542 |
| 30 | 41 | 63 | 84 | 144 | 246 | 541 | 541 |

## 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                   | 232                   | 345                   | 640                   | 1 450                 |
| 2                   | 126                   | 139                   | 162                   | 231                   | 343                   | 639                   | 1 143                 |
| 3                   | 126                   | 140                   | 162                   | 224                   | 339                   | 634                   | 922                   |
| 4                   | 127                   | 142                   | 164                   | 226                   | 337                   | 633                   | 759                   |
| 5                   | 127                   | 143                   | 168                   | 228                   | 336                   | 632                   | 635                   |
| 6                   | 127                   | 144                   | 170                   | 232                   | 335                   | 630                   | 630                   |
| 7                   | 127                   | 145                   | 171                   | 233                   | 334                   | 629                   | 629                   |
| 8                   | 126                   | 145                   | 170                   | 231                   | 333                   | 629                   | 629                   |
| 9                   | 125                   | 145                   | 169                   | 230                   | 332                   | 627                   | 627                   |
| 10                  | 125                   | 145                   | 169                   | 229                   | 331                   | 627                   | 627                   |
| 11                  | 125                   | 146                   | 168                   | 229                   | 331                   | 626                   | 626                   |
| 12                  | 124                   | 145                   | 167                   | 227                   | 329                   | 625                   | 625                   |
| 13                  | 123                   | 145                   | 166                   | 226                   | 328                   | 624                   | 624                   |
| 14                  | 122                   | 144                   | 165                   | 225                   | 327                   | 623                   | 623                   |
| 15                  | 120                   | 142                   | 163                   | 223                   | 325                   | 621                   | 621                   |
| 16                  | 118                   | 140                   | 161                   | 221                   | 323                   | 619                   | 619                   |
| 17                  | 116                   | 137                   | 158                   | 218                   | 320                   | 616                   | 616                   |
| 18                  | 114                   | 135                   | 156                   | 216                   | 318                   | 614                   | 614                   |
| 19                  | 112                   | 133                   | 154                   | 214                   | 316                   | 612                   | 612                   |
| 20                  | 110                   | 131                   | 152                   | 212                   | 314                   | 610                   | 610                   |
| 21                  | 107                   | 129                   | 150                   | 210                   | 312                   | 608                   | 608                   |
| 22                  | 105                   | 127                   | 148                   | 208                   | 310                   | 605                   | 605                   |
| 23                  | 103                   | 124                   | 145                   | 206                   | 308                   | 603                   | 603                   |
| 24                  | 101                   | 122                   | 143                   | 203                   | 305                   | 601                   | 601                   |
| 25                  | 99                    | 120                   | 141                   | 201                   | 303                   | 599                   | 599                   |
| 26                  | 96                    | 118                   | 139                   | 199                   | 301                   | 597                   | 597                   |
| 27                  | 94                    | 116                   | 137                   | 197                   | 299                   | 595                   | 595                   |

|    |    |     |     |     |     |     |     |
|----|----|-----|-----|-----|-----|-----|-----|
| 28 | 92 | 114 | 135 | 195 | 297 | 592 | 592 |
| 29 | 90 | 112 | 133 | 193 | 295 | 590 | 590 |
| 30 | 88 | 110 | 131 | 191 | 293 | 589 | 589 |

### 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                    | 106                   | 218                   | 514                   | 1 277                 |
| 2                   | 3                     | 15                    | 39                    | 108                   | 220                   | 516                   | 1 025                 |
| 3                   | 5                     | 19                    | 41                    | 103                   | 218                   | 513                   | 834                   |
| 4                   | 7                     | 22                    | 45                    | 107                   | 218                   | 514                   | 689                   |
| 5                   | 10                    | 26                    | 51                    | 111                   | 219                   | 514                   | 578                   |
| 6                   | 11                    | 28                    | 54                    | 116                   | 219                   | 515                   | 515                   |
| 7                   | 13                    | 31                    | 57                    | 119                   | 219                   | 515                   | 515                   |
| 8                   | 13                    | 31                    | 57                    | 118                   | 219                   | 515                   | 515                   |
| 9                   | 13                    | 32                    | 56                    | 117                   | 219                   | 515                   | 515                   |
| 10                  | 13                    | 33                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 11                  | 13                    | 34                    | 57                    | 117                   | 219                   | 514                   | 514                   |
| 12                  | 13                    | 34                    | 56                    | 116                   | 219                   | 514                   | 514                   |
| 13                  | 13                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 14                  | 13                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 15                  | 13                    | 35                    | 56                    | 116                   | 218                   | 513                   | 513                   |
| 16                  | 13                    | 34                    | 55                    | 115                   | 217                   | 513                   | 513                   |
| 17                  | 14                    | 34                    | 55                    | 115                   | 218                   | 513                   | 513                   |
| 18                  | 14                    | 34                    | 55                    | 116                   | 218                   | 513                   | 513                   |
| 19                  | 15                    | 35                    | 56                    | 116                   | 218                   | 513                   | 513                   |
| 20                  | 16                    | 35                    | 56                    | 116                   | 218                   | 514                   | 514                   |
| 21                  | 17                    | 35                    | 56                    | 117                   | 219                   | 514                   | 514                   |
| 22                  | 18                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 23                  | 18                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 24                  | 19                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 25                  | 19                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 26                  | 20                    | 36                    | 57                    | 117                   | 219                   | 515                   | 515                   |
| 27                  | 20                    | 36                    | 57                    | 118                   | 220                   | 515                   | 515                   |
| 28                  | 22                    | 36                    | 57                    | 118                   | 220                   | 515                   | 515                   |
| 29                  | 22                    | 36                    | 57                    | 118                   | 220                   | 515                   | 515                   |
| 30                  | 23                    | 37                    | 57                    | 118                   | 220                   | 515                   | 515                   |

## 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                   | 36                    | 49                    | 72                    | 141                   | 253                   | 549                   | 1 287                 |
| 2                   | 36                    | 49                    | 72                    | 141                   | 254                   | 549                   | 1 035                 |
| 3                   | 36                    | 50                    | 72                    | 135                   | 249                   | 545                   | 842                   |
| 4                   | 37                    | 52                    | 74                    | 136                   | 247                   | 543                   | 695                   |
| 5                   | 37                    | 53                    | 78                    | 138                   | 246                   | 542                   | 582                   |
| 6                   | 39                    | 56                    | 82                    | 144                   | 247                   | 543                   | 543                   |
| 7                   | 37                    | 55                    | 81                    | 143                   | 244                   | 539                   | 539                   |
| 8                   | 40                    | 59                    | 84                    | 145                   | 247                   | 542                   | 542                   |
| 9                   | 39                    | 59                    | 83                    | 144                   | 246                   | 541                   | 541                   |
| 10                  | 35                    | 55                    | 78                    | 138                   | 241                   | 536                   | 536                   |
| 11                  | 31                    | 52                    | 74                    | 134                   | 236                   | 532                   | 532                   |
| 12                  | 28                    | 49                    | 71                    | 131                   | 233                   | 529                   | 529                   |
| 13                  | 26                    | 47                    | 69                    | 129                   | 231                   | 526                   | 526                   |
| 14                  | 24                    | 46                    | 67                    | 127                   | 229                   | 525                   | 525                   |
| 15                  | 23                    | 44                    | 65                    | 125                   | 228                   | 523                   | 523                   |
| 16                  | 22                    | 43                    | 64                    | 124                   | 226                   | 522                   | 522                   |
| 17                  | 21                    | 42                    | 63                    | 123                   | 225                   | 521                   | 521                   |
| 18                  | 20                    | 41                    | 62                    | 123                   | 225                   | 520                   | 520                   |
| 19                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 20                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 21                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 22                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 23                  | 20                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 24                  | 19                    | 41                    | 62                    | 122                   | 224                   | 520                   | 520                   |
| 25                  | 19                    | 41                    | 62                    | 122                   | 224                   | 519                   | 519                   |
| 26                  | 20                    | 41                    | 62                    | 122                   | 224                   | 519                   | 519                   |
| 27                  | 20                    | 40                    | 61                    | 122                   | 224                   | 519                   | 519                   |
| 28                  | 21                    | 40                    | 61                    | 121                   | 223                   | 519                   | 519                   |
| 29                  | 22                    | 40                    | 61                    | 121                   | 223                   | 519                   | 519                   |
| 30                  | 23                    | 40                    | 61                    | 121                   | 223                   | 519                   | 519                   |

## 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                   | 315                   | 427                   | 723                   | 1702                  |
| 2                   | 207                   | 220                   | 243                   | 312                   | 424                   | 720                   | 1 397                 |
| 3                   | 204                   | 218                   | 240                   | 302                   | 416                   | 712                   | 1 150                 |
| 4                   | 200                   | 215                   | 238                   | 300                   | 411                   | 706                   | 952                   |
| 5                   | 197                   | 213                   | 238                   | 298                   | 406                   | 701                   | 794                   |
| 6                   | 193                   | 210                   | 236                   | 298                   | 401                   | 697                   | 697                   |
| 7                   | 190                   | 208                   | 234                   | 296                   | 396                   | 692                   | 692                   |
| 8                   | 185                   | 204                   | 229                   | 290                   | 392                   | 688                   | 688                   |
| 9                   | 181                   | 200                   | 225                   | 285                   | 388                   | 683                   | 683                   |
| 10                  | 177                   | 197                   | 221                   | 281                   | 383                   | 679                   | 679                   |
| 11                  | 173                   | 194                   | 217                   | 277                   | 379                   | 675                   | 675                   |
| 12                  | 170                   | 191                   | 213                   | 273                   | 375                   | 670                   | 670                   |
| 13                  | 166                   | 187                   | 208                   | 269                   | 371                   | 666                   | 666                   |
| 14                  | 162                   | 183                   | 204                   | 265                   | 367                   | 662                   | 662                   |
| 15                  | 158                   | 180                   | 201                   | 261                   | 363                   | 659                   | 659                   |
| 16                  | 155                   | 176                   | 197                   | 257                   | 359                   | 655                   | 655                   |
| 17                  | 151                   | 173                   | 194                   | 254                   | 356                   | 652                   | 652                   |
| 18                  | 148                   | 170                   | 191                   | 251                   | 353                   | 648                   | 648                   |
| 19                  | 145                   | 167                   | 188                   | 248                   | 350                   | 645                   | 645                   |
| 20                  | 142                   | 164                   | 185                   | 245                   | 347                   | 643                   | 643                   |
| 21                  | 139                   | 161                   | 182                   | 242                   | 344                   | 640                   | 640                   |
| 22                  | 137                   | 158                   | 179                   | 239                   | 341                   | 637                   | 637                   |
| 23                  | 134                   | 155                   | 176                   | 236                   | 338                   | 634                   | 634                   |
| 24                  | 131                   | 152                   | 173                   | 233                   | 335                   | 631                   | 631                   |
| 25                  | 128                   | 149                   | 170                   | 231                   | 333                   | 628                   | 628                   |
| 26                  | 125                   | 147                   | 168                   | 228                   | 330                   | 626                   | 626                   |
| 27                  | 123                   | 144                   | 165                   | 225                   | 327                   | 623                   | 623                   |
| 28                  | 120                   | 142                   | 163                   | 223                   | 325                   | 620                   | 620                   |
| 29                  | 118                   | 139                   | 160                   | 220                   | 322                   | 618                   | 618                   |
| 30                  | 116                   | 137                   | 158                   | 218                   | 320                   | 616                   | 616                   |

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                    | 48                    | 101                   | 234                   | 530                   | 1 289                 |
| 2                   | 8                     | 25                    | 48                    | 101                   | 234                   | 530                   | 1 033                 |
| 3                   | 10                    | 28                    | 50                    | 97                    | 232                   | 528                   | 838                   |
| 4                   | 12                    | 32                    | 54                    | 95                    | 232                   | 528                   | 691                   |
| 5                   | 16                    | 38                    | 59                    | 98                    | 233                   | 529                   | 579                   |
| 6                   | 18                    | 42                    | 63                    | 95                    | 234                   | 529                   | 529                   |
| 7                   | 19                    | 44                    | 63                    | 89                    | 234                   | 530                   | 530                   |
| 8                   | 18                    | 43                    | 62                    | 89                    | 234                   | 530                   | 530                   |
| 9                   | 19                    | 45                    | 64                    | 93                    | 234                   | 530                   | 530                   |
| 10                  | 21                    | 48                    | 67                    | 96                    | 234                   | 530                   | 530                   |
| 11                  | 23                    | 50                    | 68                    | 99                    | 234                   | 530                   | 530                   |
| 12                  | 24                    | 52                    | 69                    | 100                   | 234                   | 530                   | 530                   |
| 13                  | 26                    | 54                    | 70                    | 100                   | 234                   | 530                   | 530                   |
| 14                  | 26                    | 54                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 15                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 16                  | 26                    | 55                    | 71                    | 100                   | 234                   | 529                   | 529                   |
| 17                  | 26                    | 55                    | 71                    | 100                   | 234                   | 529                   | 529                   |
| 18                  | 26                    | 55                    | 71                    | 100                   | 234                   | 529                   | 529                   |
| 19                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 20                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 21                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 22                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 23                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 24                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 25                  | 26                    | 55                    | 71                    | 100                   | 234                   | 530                   | 530                   |
| 26                  | 26                    | 55                    | 71                    | 100                   | 234                   | 529                   | 529                   |
| 27                  | 26                    | 55                    | 71                    | 100                   | 233                   | 529                   | 529                   |
| 28                  | 26                    | 55                    | 71                    | 100                   | 233                   | 529                   | 529                   |
| 29                  | 26                    | 55                    | 71                    | 100                   | 233                   | 528                   | 528                   |
| 30                  | 26                    | 55                    | 71                    | 100                   | 232                   | 528                   | 528                   |



## 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                     | 3                     | 15                    | 84                    | 197                   | 492                   | 1 223                 |
| 2                   | 1                     | 5                     | 14                    | 83                    | 195                   | 491                   | 980                   |
| 3                   | 2                     | 5                     | 14                    | 76                    | 190                   | 486                   | 796                   |
| 4                   | 2                     | 6                     | 15                    | 77                    | 188                   | 484                   | 657                   |
| 5                   | 4                     | 6                     | 19                    | 79                    | 187                   | 483                   | 551                   |
| 6                   | 4                     | 7                     | 22                    | 84                    | 187                   | 482                   | 482                   |
| 7                   | 5                     | 9                     | 24                    | 86                    | 186                   | 482                   | 482                   |
| 8                   | 7                     | 9                     | 24                    | 85                    | 186                   | 482                   | 482                   |
| 9                   | 7                     | 10                    | 23                    | 84                    | 186                   | 482                   | 482                   |
| 10                  | 8                     | 10                    | 24                    | 84                    | 186                   | 482                   | 482                   |
| 11                  | 8                     | 11                    | 24                    | 84                    | 186                   | 482                   | 482                   |
| 12                  | 9                     | 13                    | 24                    | 85                    | 187                   | 482                   | 482                   |
| 13                  | 10                    | 13                    | 24                    | 85                    | 187                   | 482                   | 482                   |
| 14                  | 11                    | 14                    | 25                    | 85                    | 187                   | 483                   | 483                   |
| 15                  | 12                    | 14                    | 25                    | 85                    | 187                   | 483                   | 483                   |
| 16                  | 13                    | 15                    | 26                    | 85                    | 187                   | 483                   | 483                   |
| 17                  | 13                    | 16                    | 27                    | 86                    | 188                   | 483                   | 483                   |
| 18                  | 14                    | 17                    | 28                    | 86                    | 188                   | 484                   | 484                   |
| 19                  | 14                    | 18                    | 30                    | 87                    | 189                   | 484                   | 484                   |
| 20                  | 15                    | 18                    | 31                    | 87                    | 189                   | 485                   | 485                   |
| 21                  | 16                    | 19                    | 32                    | 88                    | 190                   | 485                   | 485                   |
| 22                  | 17                    | 20                    | 33                    | 88                    | 190                   | 486                   | 486                   |
| 23                  | 18                    | 21                    | 34                    | 88                    | 190                   | 486                   | 486                   |
| 24                  | 18                    | 21                    | 36                    | 88                    | 190                   | 486                   | 486                   |
| 25                  | 19                    | 22                    | 37                    | 88                    | 190                   | 486                   | 486                   |
| 26                  | 19                    | 22                    | 38                    | 88                    | 190                   | 486                   | 486                   |
| 27                  | 20                    | 23                    | 39                    | 88                    | 190                   | 486                   | 486                   |
| 28                  | 20                    | 25                    | 40                    | 88                    | 190                   | 486                   | 486                   |
| 29                  | 21                    | 25                    | 41                    | 88                    | 190                   | 486                   | 486                   |
| 30                  | 22                    | 26                    | 42                    | 88                    | 190                   | 486                   | 486                   |

### 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                    | 21                    | 42                    | 159                   | 297                   | 3 056                 |
| 2                   | 2                     | 14                    | 21                    | 42                    | 159                   | 340                   | 2 295                 |
| 3                   | 2                     | 15                    | 23                    | 47                    | 154                   | 355                   | 1 739                 |
| 4                   | 2                     | 16                    | 26                    | 50                    | 152                   | 356                   | 1 347                 |
| 5                   | 3                     | 18                    | 29                    | 52                    | 152                   | 348                   | 1 070                 |
| 6                   | 4                     | 20                    | 31                    | 55                    | 152                   | 335                   | 869                   |
| 7                   | 6                     | 22                    | 33                    | 57                    | 152                   | 320                   | 719                   |
| 8                   | 6                     | 23                    | 34                    | 60                    | 152                   | 303                   | 605                   |
| 9                   | 6                     | 24                    | 36                    | 63                    | 152                   | 286                   | 516                   |
| 10                  | 6                     | 25                    | 37                    | 65                    | 152                   | 269                   | 444                   |
| 11                  | 7                     | 25                    | 38                    | 66                    | 152                   | 253                   | 386                   |
| 12                  | 7                     | 26                    | 38                    | 66                    | 152                   | 245                   | 338                   |
| 13                  | 7                     | 26                    | 38                    | 66                    | 152                   | 245                   | 298                   |
| 14                  | 7                     | 26                    | 38                    | 66                    | 152                   | 245                   | 264                   |
| 15                  | 7                     | 26                    | 40                    | 66                    | 152                   | 245                   | 245                   |
| 16                  | 7                     | 26                    | 42                    | 66                    | 152                   | 245                   | 245                   |
| 17                  | 7                     | 26                    | 44                    | 66                    | 152                   | 245                   | 245                   |
| 18                  | 7                     | 26                    | 47                    | 66                    | 152                   | 245                   | 245                   |
| 19                  | 7                     | 26                    | 50                    | 66                    | 152                   | 245                   | 245                   |
| 20                  | 7                     | 26                    | 51                    | 66                    | 152                   | 245                   | 245                   |
| 21                  | 7                     | 26                    | 54                    | 66                    | 152                   | 245                   | 245                   |
| 22                  | 8                     | 26                    | 57                    | 66                    | 152                   | 245                   | 245                   |
| 23                  | 8                     | 26                    | 59                    | 66                    | 152                   | 245                   | 245                   |
| 24                  | 9                     | 26                    | 62                    | 66                    | 152                   | 245                   | 245                   |
| 25                  | 10                    | 26                    | 63                    | 66                    | 152                   | 245                   | 245                   |
| 26                  | 10                    | 26                    | 66                    | 67                    | 152                   | 245                   | 245                   |
| 27                  | 11                    | 26                    | 68                    | 69                    | 152                   | 245                   | 245                   |
| 28                  | 11                    | 26                    | 71                    | 71                    | 152                   | 245                   | 245                   |
| 29                  | 11                    | 26                    | 73                    | 73                    | 152                   | 245                   | 245                   |
| 30                  | 12                    | 26                    | 76                    | 75                    | 152                   | 245                   | 245                   |

## 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                   | 12                    | 24                    | 31                    | 52                    | 169                   | 324                   | 3 372                 |
| 2                   | 14                    | 26                    | 32                    | 54                    | 171                   | 368                   | 2511                  |
| 3                   | 14                    | 27                    | 35                    | 58                    | 166                   | 382                   | 1 889                 |
| 4                   | 13                    | 27                    | 37                    | 62                    | 163                   | 380                   | 1 454                 |
| 5                   | 14                    | 29                    | 40                    | 63                    | 163                   | 369                   | 1 148                 |
| 6                   | 14                    | 30                    | 41                    | 66                    | 162                   | 354                   | 929                   |
| 7                   | 15                    | 32                    | 43                    | 67                    | 161                   | 337                   | 766                   |
| 8                   | 15                    | 32                    | 43                    | 69                    | 160                   | 319                   | 643                   |
| 9                   | 14                    | 32                    | 44                    | 71                    | 160                   | 300                   | 547                   |
| 10                  | 14                    | 33                    | 45                    | 73                    | 159                   | 282                   | 470                   |
| 11                  | 14                    | 33                    | 45                    | 73                    | 159                   | 265                   | 408                   |
| 12                  | 13                    | 32                    | 45                    | 72                    | 158                   | 252                   | 357                   |
| 13                  | 13                    | 32                    | 44                    | 72                    | 158                   | 251                   | 314                   |
| 14                  | 12                    | 31                    | 44                    | 71                    | 157                   | 251                   | 278                   |
| 15                  | 12                    | 31                    | 43                    | 71                    | 157                   | 250                   | 250                   |
| 16                  | 12                    | 30                    | 44                    | 70                    | 156                   | 250                   | 250                   |
| 17                  | 11                    | 30                    | 47                    | 70                    | 156                   | 250                   | 250                   |
| 18                  | 11                    | 30                    | 49                    | 70                    | 156                   | 249                   | 249                   |
| 19                  | 11                    | 30                    | 51                    | 70                    | 156                   | 250                   | 250                   |
| 20                  | 12                    | 31                    | 54                    | 71                    | 157                   | 250                   | 250                   |
| 21                  | 12                    | 31                    | 57                    | 71                    | 157                   | 250                   | 250                   |
| 22                  | 12                    | 31                    | 59                    | 71                    | 157                   | 250                   | 250                   |
| 23                  | 12                    | 31                    | 61                    | 71                    | 157                   | 250                   | 250                   |
| 24                  | 12                    | 31                    | 63                    | 71                    | 157                   | 250                   | 250                   |
| 25                  | 12                    | 31                    | 66                    | 71                    | 157                   | 250                   | 250                   |
| 26                  | 12                    | 31                    | 68                    | 71                    | 157                   | 250                   | 250                   |
| 27                  | 12                    | 31                    | 71                    | 72                    | 157                   | 250                   | 250                   |
| 28                  | 12                    | 31                    | 73                    | 74                    | 157                   | 250                   | 250                   |
| 29                  | 12                    | 31                    | 77                    | 76                    | 157                   | 250                   | 250                   |
| 30                  | 12                    | 31                    | 79                    | 78                    | 157                   | 250                   | 250                   |

## 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                   | 2                     | 14                    | 20                    | 42                    | 159                   | 296                   | 3 056                 |
| 2                   | 2                     | 14                    | 20                    | 42                    | 159                   | 340                   | 2 294                 |
| 3                   | 2                     | 14                    | 23                    | 46                    | 154                   | 355                   | 1 738                 |
| 4                   | 2                     | 15                    | 26                    | 50                    | 151                   | 356                   | 1 347                 |
| 5                   | 3                     | 17                    | 29                    | 52                    | 151                   | 348                   | 1 069                 |
| 6                   | 4                     | 20                    | 31                    | 55                    | 151                   | 335                   | 869                   |
| 7                   | 5                     | 22                    | 33                    | 57                    | 151                   | 319                   | 719                   |
| 8                   | 6                     | 23                    | 34                    | 60                    | 151                   | 303                   | 605                   |
| 9                   | 6                     | 24                    | 36                    | 63                    | 151                   | 286                   | 515                   |
| 10                  | 6                     | 25                    | 37                    | 65                    | 151                   | 269                   | 444                   |
| 11                  | 7                     | 25                    | 38                    | 65                    | 151                   | 253                   | 386                   |
| 12                  | 7                     | 25                    | 38                    | 66                    | 151                   | 245                   | 338                   |
| 13                  | 7                     | 26                    | 38                    | 66                    | 151                   | 245                   | 298                   |
| 14                  | 7                     | 26                    | 38                    | 66                    | 151                   | 245                   | 264                   |
| 15                  | 7                     | 26                    | 40                    | 66                    | 151                   | 245                   | 245                   |
| 16                  | 7                     | 26                    | 42                    | 66                    | 151                   | 245                   | 245                   |
| 17                  | 7                     | 26                    | 44                    | 66                    | 151                   | 245                   | 245                   |
| 18                  | 7                     | 26                    | 47                    | 66                    | 151                   | 245                   | 245                   |
| 19                  | 7                     | 26                    | 50                    | 66                    | 151                   | 245                   | 245                   |
| 20                  | 7                     | 26                    | 51                    | 66                    | 151                   | 245                   | 245                   |
| 21                  | 7                     | 26                    | 54                    | 66                    | 151                   | 245                   | 245                   |
| 22                  | 8                     | 26                    | 57                    | 66                    | 151                   | 245                   | 245                   |
| 23                  | 8                     | 26                    | 59                    | 66                    | 151                   | 245                   | 245                   |
| 24                  | 8                     | 26                    | 62                    | 66                    | 151                   | 245                   | 245                   |
| 25                  | 10                    | 26                    | 63                    | 66                    | 151                   | 245                   | 245                   |
| 26                  | 10                    | 26                    | 66                    | 67                    | 151                   | 245                   | 245                   |
| 27                  | 11                    | 26                    | 68                    | 69                    | 151                   | 245                   | 245                   |
| 28                  | 11                    | 26                    | 71                    | 71                    | 151                   | 245                   | 245                   |
| 29                  | 11                    | 26                    | 73                    | 73                    | 151                   | 245                   | 245                   |
| 30                  | 12                    | 26                    | 76                    | 75                    | 151                   | 245                   | 245                   |

## 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                   | 73                    | 85                    | 91                    | 112                   | 230                   | 326                   | 3 386                 |
| 2                   | 70                    | 82                    | 88                    | 109                   | 227                   | 373                   | 2 546                 |
| 3                   | 72                    | 85                    | 93                    | 117                   | 224                   | 391                   | 1 933                 |
| 4                   | 70                    | 84                    | 94                    | 119                   | 220                   | 392                   | 1 498                 |
| 5                   | 69                    | 84                    | 96                    | 119                   | 218                   | 384                   | 1 189                 |
| 6                   | 69                    | 85                    | 96                    | 121                   | 217                   | 369                   | 964                   |
| 7                   | 69                    | 86                    | 96                    | 121                   | 215                   | 352                   | 797                   |
| 8                   | 68                    | 86                    | 97                    | 122                   | 214                   | 333                   | 669                   |
| 9                   | 68                    | 86                    | 97                    | 124                   | 213                   | 314                   | 569                   |
| 10                  | 65                    | 83                    | 96                    | 123                   | 210                   | 303                   | 489                   |
| 11                  | 63                    | 81                    | 94                    | 122                   | 208                   | 301                   | 424                   |
| 12                  | 62                    | 80                    | 93                    | 121                   | 206                   | 300                   | 371                   |
| 13                  | 61                    | 80                    | 92                    | 120                   | 206                   | 299                   | 326                   |
| 14                  | 61                    | 79                    | 92                    | 120                   | 205                   | 299                   | 299                   |
| 15                  | 60                    | 79                    | 92                    | 119                   | 205                   | 299                   | 299                   |
| 16                  | 60                    | 79                    | 91                    | 119                   | 205                   | 298                   | 298                   |
| 17                  | 60                    | 78                    | 91                    | 118                   | 204                   | 298                   | 298                   |
| 18                  | 59                    | 78                    | 90                    | 118                   | 204                   | 297                   | 297                   |
| 19                  | 58                    | 77                    | 90                    | 117                   | 203                   | 297                   | 297                   |
| 20                  | 58                    | 77                    | 89                    | 117                   | 203                   | 296                   | 296                   |
| 21                  | 57                    | 76                    | 88                    | 116                   | 202                   | 295                   | 295                   |
| 22                  | 56                    | 75                    | 88                    | 115                   | 201                   | 295                   | 295                   |
| 23                  | 56                    | 74                    | 87                    | 114                   | 200                   | 294                   | 294                   |
| 24                  | 55                    | 73                    | 86                    | 113                   | 199                   | 293                   | 293                   |
| 25                  | 54                    | 72                    | 85                    | 112                   | 198                   | 292                   | 292                   |
| 26                  | 53                    | 71                    | 84                    | 111                   | 197                   | 291                   | 291                   |
| 27                  | 52                    | 70                    | 83                    | 110                   | 196                   | 290                   | 290                   |
| 28                  | 50                    | 69                    | 82                    | 109                   | 195                   | 289                   | 289                   |
| 29                  | 49                    | 68                    | 81                    | 108                   | 194                   | 288                   | 288                   |
| 30                  | 48                    | 67                    | 82                    | 107                   | 193                   | 287                   | 287                   |

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                    | 25                    | 46                    | 163                   | 304                   | 3 138                 |
| 2                   | 8                     | 20                    | 26                    | 47                    | 165                   | 346                   | 2 344                 |
| 3                   | 8                     | 21                    | 30                    | 53                    | 161                   | 361                   | 1 773                 |
| 4                   | 9                     | 23                    | 33                    | 57                    | 159                   | 362                   | 1 373                 |
| 5                   | 10                    | 25                    | 36                    | 60                    | 159                   | 353                   | 1 089                 |
| 6                   | 12                    | 27                    | 39                    | 63                    | 159                   | 340                   | 884                   |
| 7                   | 13                    | 30                    | 40                    | 65                    | 159                   | 324                   | 731                   |
| 8                   | 12                    | 30                    | 41                    | 67                    | 158                   | 307                   | 614                   |
| 9                   | 12                    | 30                    | 42                    | 69                    | 158                   | 289                   | 523                   |
| 10                  | 12                    | 31                    | 43                    | 71                    | 158                   | 272                   | 450                   |
| 11                  | 13                    | 31                    | 44                    | 71                    | 157                   | 256                   | 391                   |
| 12                  | 13                    | 31                    | 44                    | 72                    | 157                   | 251                   | 342                   |
| 13                  | 13                    | 31                    | 44                    | 72                    | 157                   | 251                   | 302                   |
| 14                  | 13                    | 32                    | 44                    | 72                    | 157                   | 251                   | 267                   |
| 15                  | 13                    | 32                    | 44                    | 72                    | 158                   | 251                   | 251                   |
| 16                  | 13                    | 31                    | 44                    | 72                    | 157                   | 251                   | 251                   |
| 17                  | 13                    | 32                    | 45                    | 72                    | 158                   | 251                   | 251                   |
| 18                  | 13                    | 32                    | 47                    | 72                    | 158                   | 251                   | 251                   |
| 19                  | 13                    | 32                    | 50                    | 72                    | 158                   | 251                   | 251                   |
| 20                  | 14                    | 33                    | 53                    | 73                    | 159                   | 252                   | 252                   |
| 21                  | 14                    | 33                    | 55                    | 73                    | 159                   | 252                   | 252                   |
| 22                  | 14                    | 33                    | 57                    | 73                    | 159                   | 253                   | 253                   |
| 23                  | 15                    | 33                    | 59                    | 73                    | 159                   | 253                   | 253                   |
| 24                  | 15                    | 33                    | 62                    | 74                    | 159                   | 253                   | 253                   |
| 25                  | 15                    | 33                    | 65                    | 74                    | 159                   | 253                   | 253                   |
| 26                  | 15                    | 33                    | 67                    | 73                    | 159                   | 253                   | 253                   |
| 27                  | 14                    | 33                    | 69                    | 73                    | 159                   | 253                   | 253                   |
| 28                  | 14                    | 33                    | 72                    | 73                    | 159                   | 252                   | 252                   |
| 29                  | 14                    | 33                    | 74                    | 75                    | 159                   | 252                   | 252                   |
| 30                  | 14                    | 33                    | 77                    | 76                    | 159                   | 252                   | 252                   |

## 3.6. Kuna

| 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                   | 42                    | 54                    | 60                    | 82                    | 199                   | 296                   | 3 056                 |
| 2                   | 46                    | 58                    | 64                    | 85                    | 203                   | 340                   | 2 299                 |
| 3                   | 49                    | 62                    | 70                    | 94                    | 201                   | 357                   | 1 748                 |
| 4                   | 51                    | 65                    | 75                    | 100                   | 201                   | 359                   | 1 359                 |
| 5                   | 53                    | 68                    | 79                    | 103                   | 202                   | 352                   | 1 082                 |
| 6                   | 55                    | 71                    | 82                    | 106                   | 202                   | 340                   | 881                   |
| 7                   | 56                    | 73                    | 83                    | 108                   | 202                   | 325                   | 731                   |
| 8                   | 55                    | 73                    | 84                    | 109                   | 201                   | 309                   | 617                   |
| 9                   | 55                    | 73                    | 84                    | 111                   | 200                   | 294                   | 527                   |
| 10                  | 54                    | 72                    | 85                    | 112                   | 199                   | 292                   | 455                   |
| 11                  | 53                    | 72                    | 84                    | 112                   | 198                   | 291                   | 396                   |
| 12                  | 52                    | 70                    | 83                    | 111                   | 196                   | 290                   | 347                   |
| 13                  | 51                    | 69                    | 82                    | 110                   | 195                   | 289                   | 306                   |
| 14                  | 50                    | 68                    | 81                    | 108                   | 194                   | 288                   | 288                   |
| 15                  | 49                    | 67                    | 80                    | 108                   | 193                   | 287                   | 287                   |
| 16                  | 48                    | 67                    | 79                    | 107                   | 193                   | 286                   | 286                   |
| 17                  | 47                    | 66                    | 78                    | 106                   | 192                   | 285                   | 285                   |
| 18                  | 47                    | 65                    | 78                    | 106                   | 191                   | 285                   | 285                   |
| 19                  | 46                    | 65                    | 77                    | 105                   | 191                   | 284                   | 284                   |
| 20                  | 46                    | 64                    | 77                    | 105                   | 190                   | 284                   | 284                   |
| 21                  | 45                    | 64                    | 76                    | 104                   | 190                   | 283                   | 283                   |
| 22                  | 44                    | 63                    | 76                    | 103                   | 189                   | 283                   | 283                   |
| 23                  | 44                    | 62                    | 75                    | 103                   | 188                   | 282                   | 282                   |
| 24                  | 43                    | 62                    | 74                    | 102                   | 188                   | 281                   | 281                   |
| 25                  | 42                    | 61                    | 73                    | 101                   | 187                   | 280                   | 280                   |
| 26                  | 41                    | 60                    | 72                    | 100                   | 186                   | 279                   | 279                   |
| 27                  | 40                    | 59                    | 72                    | 99                    | 185                   | 279                   | 279                   |
| 28                  | 40                    | 58                    | 73                    | 99                    | 184                   | 278                   | 278                   |
| 29                  | 39                    | 58                    | 76                    | 98                    | 184                   | 277                   | 277                   |
| 30                  | 38                    | 57                    | 78                    | 97                    | 183                   | 276                   | 276                   |

## 3.7. 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                    | 20                    | 41                    | 158                   | 296                   | 3 054                 |
| 2                   | 1                     | 13                    | 20                    | 41                    | 158                   | 339                   | 2 293                 |
| 3                   | 1                     | 14                    | 22                    | 46                    | 153                   | 355                   | 1 737                 |
| 4                   | 1                     | 15                    | 25                    | 49                    | 151                   | 356                   | 1 346                 |
| 5                   | 2                     | 17                    | 28                    | 51                    | 151                   | 348                   | 1 069                 |
| 6                   | 3                     | 19                    | 30                    | 54                    | 151                   | 335                   | 868                   |
| 7                   | 5                     | 22                    | 32                    | 57                    | 151                   | 319                   | 719                   |
| 8                   | 5                     | 22                    | 33                    | 59                    | 151                   | 303                   | 604                   |
| 9                   | 5                     | 23                    | 35                    | 62                    | 151                   | 286                   | 515                   |
| 10                  | 6                     | 24                    | 36                    | 64                    | 151                   | 269                   | 444                   |
| 11                  | 6                     | 25                    | 37                    | 65                    | 151                   | 253                   | 386                   |
| 12                  | 6                     | 25                    | 37                    | 65                    | 151                   | 244                   | 338                   |
| 13                  | 6                     | 25                    | 37                    | 65                    | 151                   | 244                   | 298                   |
| 14                  | 6                     | 25                    | 37                    | 65                    | 151                   | 244                   | 264                   |
| 15                  | 6                     | 25                    | 40                    | 65                    | 151                   | 244                   | 244                   |
| 16                  | 6                     | 25                    | 42                    | 65                    | 151                   | 244                   | 244                   |
| 17                  | 6                     | 25                    | 44                    | 65                    | 151                   | 244                   | 244                   |
| 18                  | 6                     | 25                    | 47                    | 65                    | 151                   | 244                   | 244                   |
| 19                  | 7                     | 25                    | 50                    | 65                    | 151                   | 244                   | 244                   |
| 20                  | 7                     | 25                    | 51                    | 65                    | 151                   | 244                   | 244                   |
| 21                  | 7                     | 25                    | 54                    | 65                    | 151                   | 244                   | 244                   |
| 22                  | 8                     | 25                    | 57                    | 65                    | 151                   | 244                   | 244                   |
| 23                  | 8                     | 25                    | 59                    | 65                    | 151                   | 244                   | 244                   |
| 24                  | 8                     | 25                    | 61                    | 65                    | 151                   | 244                   | 244                   |
| 25                  | 10                    | 25                    | 63                    | 65                    | 151                   | 244                   | 244                   |
| 26                  | 10                    | 25                    | 66                    | 67                    | 151                   | 244                   | 244                   |
| 27                  | 11                    | 25                    | 68                    | 69                    | 151                   | 244                   | 244                   |
| 28                  | 11                    | 25                    | 71                    | 71                    | 151                   | 244                   | 244                   |
| 29                  | 11                    | 25                    | 73                    | 73                    | 151                   | 244                   | 244                   |
| 30                  | 12                    | 26                    | 76                    | 75                    | 151                   | 244                   | 244                   |



3.8. *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                     | 11                    | 22                    | 44                    | 177                   | 304                   | 3 145                 |
| 2                   | 0                     | 11                    | 22                    | 44                    | 177                   | 347                   | 2 352                 |
| 3                   | 1                     | 11                    | 23                    | 49                    | 172                   | 362                   | 1 777                 |
| 4                   | 1                     | 13                    | 26                    | 54                    | 169                   | 362                   | 1 374                 |
| 5                   | 1                     | 16                    | 28                    | 58                    | 168                   | 353                   | 1 089                 |
| 6                   | 2                     | 18                    | 32                    | 59                    | 167                   | 339                   | 883                   |
| 7                   | 3                     | 21                    | 36                    | 59                    | 166                   | 323                   | 730                   |
| 8                   | 6                     | 24                    | 37                    | 59                    | 164                   | 306                   | 613                   |
| 9                   | 8                     | 30                    | 41                    | 58                    | 164                   | 288                   | 522                   |
| 10                  | 11                    | 34                    | 42                    | 57                    | 163                   | 271                   | 449                   |
| 11                  | 10                    | 33                    | 41                    | 57                    | 162                   | 255                   | 390                   |
| 12                  | 9                     | 32                    | 41                    | 57                    | 161                   | 254                   | 341                   |
| 13                  | 8                     | 31                    | 42                    | 57                    | 160                   | 254                   | 300                   |
| 14                  | 8                     | 31                    | 42                    | 58                    | 160                   | 253                   | 266                   |
| 15                  | 8                     | 31                    | 43                    | 58                    | 159                   | 252                   | 252                   |
| 16                  | 8                     | 31                    | 43                    | 58                    | 158                   | 251                   | 251                   |
| 17                  | 8                     | 31                    | 44                    | 58                    | 157                   | 250                   | 250                   |
| 18                  | 8                     | 31                    | 47                    | 58                    | 156                   | 250                   | 250                   |
| 19                  | 8                     | 31                    | 50                    | 58                    | 156                   | 250                   | 250                   |
| 20                  | 8                     | 31                    | 51                    | 58                    | 156                   | 250                   | 250                   |
| 21                  | 8                     | 31                    | 54                    | 58                    | 156                   | 250                   | 250                   |
| 22                  | 8                     | 31                    | 57                    | 60                    | 156                   | 250                   | 250                   |
| 23                  | 9                     | 31                    | 59                    | 62                    | 156                   | 249                   | 249                   |
| 24                  | 9                     | 31                    | 62                    | 63                    | 155                   | 248                   | 248                   |
| 25                  | 10                    | 31                    | 64                    | 65                    | 154                   | 248                   | 248                   |
| 26                  | 10                    | 31                    | 67                    | 67                    | 154                   | 247                   | 247                   |
| 27                  | 11                    | 31                    | 69                    | 69                    | 153                   | 247                   | 247                   |
| 28                  | 11                    | 31                    | 72                    | 71                    | 153                   | 246                   | 246                   |
| 29                  | 11                    | 31                    | 74                    | 73                    | 152                   | 246                   | 246                   |
| 30                  | 12                    | 31                    | 76                    | 75                    | 152                   | 245                   | 245                   |

## 3.9. 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                   | 80                    | 92                    | 98                    | 120                   | 237                   | 332                   | 3 435                 |
| 2                   | 79                    | 91                    | 97                    | 118                   | 236                   | 380                   | 2 594                 |
| 3                   | 77                    | 90                    | 98                    | 122                   | 229                   | 397                   | 1 963                 |
| 4                   | 75                    | 89                    | 99                    | 124                   | 225                   | 396                   | 1 515                 |
| 5                   | 74                    | 89                    | 100                   | 123                   | 223                   | 386                   | 1 199                 |
| 6                   | 73                    | 89                    | 100                   | 125                   | 221                   | 371                   | 971                   |
| 7                   | 73                    | 90                    | 100                   | 125                   | 219                   | 353                   | 802                   |
| 8                   | 71                    | 88                    | 99                    | 125                   | 217                   | 335                   | 674                   |
| 9                   | 69                    | 87                    | 99                    | 126                   | 215                   | 316                   | 575                   |
| 10                  | 68                    | 86                    | 99                    | 126                   | 213                   | 307                   | 495                   |
| 11                  | 67                    | 85                    | 98                    | 126                   | 212                   | 305                   | 430                   |
| 12                  | 65                    | 84                    | 97                    | 124                   | 210                   | 304                   | 376                   |
| 13                  | 64                    | 83                    | 95                    | 123                   | 209                   | 302                   | 331                   |
| 14                  | 63                    | 81                    | 94                    | 122                   | 207                   | 301                   | 301                   |
| 15                  | 61                    | 80                    | 93                    | 120                   | 206                   | 299                   | 299                   |
| 16                  | 60                    | 79                    | 91                    | 119                   | 205                   | 298                   | 298                   |
| 17                  | 59                    | 78                    | 90                    | 118                   | 204                   | 297                   | 297                   |
| 18                  | 58                    | 77                    | 90                    | 117                   | 203                   | 297                   | 297                   |
| 19                  | 58                    | 76                    | 89                    | 116                   | 202                   | 296                   | 296                   |
| 20                  | 57                    | 75                    | 88                    | 116                   | 201                   | 295                   | 295                   |
| 21                  | 56                    | 75                    | 87                    | 115                   | 201                   | 294                   | 294                   |
| 22                  | 55                    | 74                    | 86                    | 114                   | 200                   | 293                   | 293                   |
| 23                  | 54                    | 73                    | 85                    | 113                   | 198                   | 292                   | 292                   |
| 24                  | 53                    | 71                    | 84                    | 112                   | 197                   | 291                   | 291                   |
| 25                  | 52                    | 70                    | 83                    | 111                   | 196                   | 290                   | 290                   |
| 26                  | 51                    | 69                    | 82                    | 109                   | 195                   | 289                   | 289                   |
| 27                  | 49                    | 68                    | 81                    | 108                   | 194                   | 288                   | 288                   |
| 28                  | 48                    | 67                    | 80                    | 107                   | 193                   | 286                   | 286                   |
| 29                  | 47                    | 66                    | 80                    | 106                   | 192                   | 285                   | 285                   |
| 30                  | 46                    | 65                    | 82                    | 105                   | 191                   | 284                   | 284                   |

## 3.10. 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                   | 53                    | 65                    | 71                    | 92                    | 210                   | 325                   | 3 377                 |
| 2                   | 52                    | 64                    | 70                    | 91                    | 209                   | 372                   | 2 535                 |
| 3                   | 51                    | 64                    | 72                    | 96                    | 203                   | 388                   | 1 917                 |
| 4                   | 50                    | 64                    | 74                    | 98                    | 200                   | 388                   | 1 481                 |
| 5                   | 49                    | 64                    | 76                    | 99                    | 198                   | 378                   | 1 172                 |
| 6                   | 49                    | 65                    | 76                    | 101                   | 197                   | 363                   | 949                   |
| 7                   | 49                    | 66                    | 77                    | 101                   | 195                   | 346                   | 784                   |
| 8                   | 48                    | 66                    | 77                    | 102                   | 194                   | 327                   | 658                   |
| 9                   | 47                    | 65                    | 77                    | 104                   | 193                   | 308                   | 559                   |
| 10                  | 46                    | 65                    | 77                    | 105                   | 192                   | 290                   | 481                   |
| 11                  | 46                    | 65                    | 77                    | 105                   | 191                   | 284                   | 417                   |
| 12                  | 45                    | 64                    | 76                    | 104                   | 190                   | 283                   | 365                   |
| 13                  | 45                    | 63                    | 76                    | 104                   | 189                   | 283                   | 321                   |
| 14                  | 44                    | 63                    | 75                    | 103                   | 189                   | 282                   | 284                   |
| 15                  | 43                    | 62                    | 75                    | 102                   | 188                   | 282                   | 282                   |
| 16                  | 43                    | 61                    | 74                    | 102                   | 187                   | 281                   | 281                   |
| 17                  | 42                    | 61                    | 73                    | 101                   | 187                   | 280                   | 280                   |
| 18                  | 42                    | 60                    | 73                    | 101                   | 186                   | 280                   | 280                   |
| 19                  | 41                    | 60                    | 72                    | 100                   | 186                   | 279                   | 279                   |
| 20                  | 41                    | 60                    | 72                    | 100                   | 186                   | 279                   | 279                   |
| 21                  | 41                    | 59                    | 72                    | 100                   | 185                   | 279                   | 279                   |
| 22                  | 40                    | 59                    | 71                    | 99                    | 185                   | 278                   | 278                   |
| 23                  | 40                    | 58                    | 71                    | 99                    | 184                   | 278                   | 278                   |
| 24                  | 39                    | 58                    | 70                    | 98                    | 184                   | 277                   | 277                   |
| 25                  | 38                    | 57                    | 70                    | 97                    | 183                   | 277                   | 277                   |
| 26                  | 38                    | 57                    | 70                    | 97                    | 182                   | 276                   | 276                   |
| 27                  | 37                    | 56                    | 72                    | 96                    | 182                   | 275                   | 275                   |
| 28                  | 36                    | 55                    | 75                    | 95                    | 181                   | 274                   | 274                   |
| 29                  | 36                    | 54                    | 78                    | 95                    | 180                   | 274                   | 274                   |
| 30                  | 35                    | 54                    | 80                    | 94                    | 180                   | 273                   | 273                   |

## 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                   | 27                    | 39                    | 46                    | 67                    | 184                   | 307                   | 3 175                 |
| 2                   | 28                    | 40                    | 46                    | 67                    | 185                   | 349                   | 2 371                 |
| 3                   | 27                    | 40                    | 48                    | 71                    | 179                   | 365                   | 1 793                 |
| 4                   | 26                    | 40                    | 50                    | 74                    | 176                   | 365                   | 1 387                 |
| 5                   | 26                    | 41                    | 52                    | 76                    | 175                   | 356                   | 1 100                 |
| 6                   | 27                    | 43                    | 54                    | 78                    | 174                   | 343                   | 892                   |
| 7                   | 27                    | 44                    | 55                    | 79                    | 173                   | 327                   | 738                   |
| 8                   | 27                    | 44                    | 55                    | 81                    | 173                   | 309                   | 620                   |
| 9                   | 26                    | 44                    | 56                    | 83                    | 172                   | 292                   | 528                   |
| 10                  | 26                    | 45                    | 57                    | 84                    | 171                   | 274                   | 454                   |
| 11                  | 26                    | 44                    | 57                    | 85                    | 171                   | 264                   | 394                   |
| 12                  | 25                    | 44                    | 56                    | 84                    | 170                   | 263                   | 345                   |
| 13                  | 24                    | 43                    | 56                    | 83                    | 169                   | 263                   | 304                   |
| 14                  | 24                    | 43                    | 55                    | 83                    | 169                   | 262                   | 269                   |
| 15                  | 23                    | 42                    | 55                    | 82                    | 168                   | 261                   | 261                   |
| 16                  | 23                    | 41                    | 54                    | 82                    | 167                   | 261                   | 261                   |
| 17                  | 22                    | 41                    | 54                    | 81                    | 167                   | 260                   | 260                   |
| 18                  | 22                    | 41                    | 53                    | 81                    | 167                   | 260                   | 260                   |
| 19                  | 22                    | 41                    | 53                    | 81                    | 167                   | 260                   | 260                   |
| 20                  | 22                    | 41                    | 53                    | 81                    | 167                   | 260                   | 260                   |
| 21                  | 22                    | 41                    | 55                    | 81                    | 167                   | 260                   | 260                   |
| 22                  | 22                    | 41                    | 58                    | 81                    | 167                   | 260                   | 260                   |
| 23                  | 22                    | 41                    | 59                    | 81                    | 166                   | 260                   | 260                   |
| 24                  | 22                    | 40                    | 62                    | 80                    | 166                   | 260                   | 260                   |
| 25                  | 21                    | 40                    | 65                    | 80                    | 166                   | 259                   | 259                   |
| 26                  | 21                    | 40                    | 67                    | 80                    | 166                   | 259                   | 259                   |
| 27                  | 21                    | 39                    | 70                    | 80                    | 165                   | 259                   | 259                   |
| 28                  | 20                    | 39                    | 72                    | 79                    | 165                   | 259                   | 259                   |
| 29                  | 20                    | 39                    | 74                    | 79                    | 165                   | 258                   | 258                   |
| 30                  | 20                    | 39                    | 78                    | 79                    | 164                   | 258                   | 258                   |

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                     | 3                     | 24                    | 141                   | 292                   | 3005                  |
| 2                   | 0                     | 1                     | 6                     | 24                    | 142                   | 333                   | 2 247                 |
| 3                   | 1                     | 1                     | 8                     | 29                    | 137                   | 348                   | 1702                  |
| 4                   | 1                     | 3                     | 11                    | 33                    | 134                   | 349                   | 1 319                 |
| 5                   | 1                     | 4                     | 15                    | 35                    | 134                   | 341                   | 1 048                 |
| 6                   | 2                     | 4                     | 17                    | 38                    | 134                   | 329                   | 851                   |
| 7                   | 2                     | 6                     | 19                    | 40                    | 134                   | 314                   | 705                   |
| 8                   | 2                     | 6                     | 21                    | 43                    | 134                   | 297                   | 593                   |
| 9                   | 4                     | 7                     | 24                    | 46                    | 134                   | 281                   | 506                   |
| 10                  | 4                     | 8                     | 27                    | 47                    | 134                   | 264                   | 436                   |
| 11                  | 4                     | 9                     | 30                    | 49                    | 135                   | 248                   | 379                   |
| 12                  | 4                     | 9                     | 31                    | 48                    | 134                   | 233                   | 332                   |
| 13                  | 4                     | 11                    | 34                    | 49                    | 135                   | 228                   | 292                   |
| 14                  | 5                     | 11                    | 37                    | 49                    | 135                   | 228                   | 259                   |
| 15                  | 6                     | 13                    | 39                    | 48                    | 134                   | 227                   | 231                   |
| 16                  | 6                     | 13                    | 41                    | 47                    | 133                   | 226                   | 226                   |
| 17                  | 6                     | 14                    | 44                    | 49                    | 133                   | 226                   | 226                   |
| 18                  | 6                     | 15                    | 46                    | 51                    | 133                   | 226                   | 226                   |
| 19                  | 7                     | 16                    | 48                    | 53                    | 133                   | 226                   | 226                   |
| 20                  | 7                     | 16                    | 51                    | 55                    | 134                   | 227                   | 227                   |
| 21                  | 7                     | 18                    | 53                    | 57                    | 134                   | 227                   | 227                   |
| 22                  | 8                     | 19                    | 55                    | 59                    | 134                   | 227                   | 227                   |
| 23                  | 8                     | 19                    | 58                    | 61                    | 134                   | 227                   | 227                   |
| 24                  | 8                     | 21                    | 60                    | 63                    | 134                   | 227                   | 227                   |
| 25                  | 9                     | 21                    | 63                    | 65                    | 133                   | 227                   | 227                   |
| 26                  | 9                     | 22                    | 66                    | 67                    | 135                   | 227                   | 227                   |
| 27                  | 10                    | 23                    | 68                    | 69                    | 136                   | 227                   | 227                   |
| 28                  | 10                    | 24                    | 70                    | 70                    | 138                   | 226                   | 226                   |
| 29                  | 10                    | 24                    | 73                    | 73                    | 138                   | 226                   | 226                   |
| 30                  | 11                    | 26                    | 75                    | 75                    | 140                   | 226                   | 226                   |

## 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                   | 41                    | 53                    | 59                    | 80                    | 198                   | 308                   | 3 183                 |
| 2                   | 41                    | 53                    | 59                    | 80                    | 198                   | 352                   | 2 387                 |
| 3                   | 40                    | 53                    | 61                    | 85                    | 192                   | 368                   | 1 808                 |
| 4                   | 39                    | 53                    | 63                    | 88                    | 189                   | 368                   | 1 400                 |
| 5                   | 39                    | 54                    | 66                    | 89                    | 188                   | 359                   | 1109                  |
| 6                   | 40                    | 56                    | 67                    | 91                    | 187                   | 347                   | 902                   |
| 7                   | 41                    | 58                    | 68                    | 93                    | 187                   | 331                   | 746                   |
| 8                   | 40                    | 57                    | 68                    | 94                    | 186                   | 313                   | 627                   |
| 9                   | 39                    | 57                    | 69                    | 96                    | 185                   | 296                   | 534                   |
| 10                  | 39                    | 57                    | 70                    | 97                    | 184                   | 278                   | 459                   |
| 11                  | 39                    | 57                    | 70                    | 97                    | 183                   | 277                   | 399                   |
| 12                  | 38                    | 57                    | 69                    | 97                    | 183                   | 276                   | 349                   |
| 13                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 308                   |
| 14                  | 37                    | 55                    | 68                    | 96                    | 181                   | 275                   | 275                   |
| 15                  | 36                    | 55                    | 67                    | 95                    | 181                   | 274                   | 274                   |
| 16                  | 35                    | 54                    | 67                    | 94                    | 180                   | 273                   | 273                   |
| 17                  | 35                    | 54                    | 66                    | 94                    | 180                   | 273                   | 273                   |
| 18                  | 34                    | 53                    | 66                    | 93                    | 179                   | 272                   | 272                   |
| 19                  | 34                    | 53                    | 65                    | 93                    | 179                   | 272                   | 272                   |
| 20                  | 34                    | 53                    | 65                    | 93                    | 178                   | 272                   | 272                   |
| 21                  | 34                    | 52                    | 65                    | 92                    | 178                   | 272                   | 272                   |
| 22                  | 33                    | 52                    | 64                    | 92                    | 178                   | 271                   | 271                   |
| 23                  | 32                    | 51                    | 64                    | 91                    | 177                   | 271                   | 271                   |
| 24                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 270                   |
| 25                  | 31                    | 50                    | 66                    | 90                    | 176                   | 269                   | 269                   |
| 26                  | 30                    | 49                    | 68                    | 89                    | 175                   | 269                   | 269                   |
| 27                  | 30                    | 48                    | 71                    | 89                    | 174                   | 268                   | 268                   |
| 28                  | 29                    | 48                    | 73                    | 88                    | 174                   | 267                   | 267                   |
| 29                  | 28                    | 47                    | 75                    | 87                    | 173                   | 266                   | 266                   |
| 30                  | 28                    | 46                    | 78                    | 86                    | 172                   | 266                   | 266                   |

## 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                   | 13                    | 25                    | 32                    | 53                    | 170                   | 298                   | 3 072                 |
| 2                   | 17                    | 29                    | 35                    | 57                    | 174                   | 341                   | 2308                  |
| 3                   | 19                    | 32                    | 40                    | 64                    | 172                   | 358                   | 1 753                 |
| 4                   | 22                    | 35                    | 46                    | 70                    | 171                   | 359                   | 1 360                 |
| 5                   | 24                    | 39                    | 50                    | 73                    | 173                   | 352                   | 1 081                 |
| 6                   | 24                    | 39                    | 51                    | 75                    | 171                   | 339                   | 878                   |
| 7                   | 28                    | 45                    | 56                    | 80                    | 174                   | 323                   | 727                   |
| 8                   | 27                    | 45                    | 56                    | 82                    | 173                   | 306                   | 612                   |
| 9                   | 29                    | 47                    | 58                    | 85                    | 174                   | 289                   | 521                   |
| 10                  | 30                    | 49                    | 61                    | 88                    | 175                   | 272                   | 449                   |
| 11                  | 31                    | 50                    | 63                    | 90                    | 176                   | 270                   | 391                   |
| 12                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 342                   |
| 13                  | 33                    | 51                    | 64                    | 92                    | 177                   | 271                   | 302                   |
| 14                  | 33                    | 52                    | 64                    | 92                    | 178                   | 271                   | 271                   |
| 15                  | 33                    | 52                    | 64                    | 92                    | 178                   | 271                   | 271                   |
| 16                  | 33                    | 51                    | 64                    | 92                    | 177                   | 271                   | 271                   |
| 17                  | 33                    | 52                    | 64                    | 92                    | 177                   | 271                   | 271                   |
| 18                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 270                   |
| 19                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 270                   |
| 20                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 270                   |
| 21                  | 32                    | 51                    | 63                    | 91                    | 177                   | 270                   | 270                   |
| 22                  | 32                    | 50                    | 63                    | 91                    | 176                   | 270                   | 270                   |
| 23                  | 31                    | 50                    | 63                    | 90                    | 176                   | 270                   | 270                   |
| 24                  | 31                    | 50                    | 62                    | 90                    | 176                   | 269                   | 269                   |
| 25                  | 31                    | 49                    | 65                    | 89                    | 175                   | 269                   | 269                   |
| 26                  | 30                    | 49                    | 67                    | 89                    | 175                   | 268                   | 268                   |
| 27                  | 30                    | 48                    | 70                    | 88                    | 174                   | 268                   | 268                   |
| 28                  | 29                    | 48                    | 72                    | 88                    | 174                   | 267                   | 267                   |
| 29                  | 28                    | 47                    | 75                    | 87                    | 173                   | 267                   | 267                   |
| 30                  | 28                    | 47                    | 78                    | 87                    | 173                   | 266                   | 266                   |

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                    | 171                   | 308                   | 3 190                 |
| 2                   | 15                    | 27                    | 33                    | 54                    | 172                   | 351                   | 2 382                 |
| 3                   | 15                    | 28                    | 36                    | 60                    | 167                   | 366                   | 1801                  |
| 4                   | 16                    | 29                    | 39                    | 64                    | 165                   | 366                   | 1 392                 |
| 5                   | 16                    | 31                    | 43                    | 66                    | 165                   | 357                   | 1104                  |
| 6                   | 18                    | 34                    | 45                    | 69                    | 165                   | 344                   | 895                   |
| 7                   | 19                    | 36                    | 47                    | 71                    | 165                   | 328                   | 741                   |
| 8                   | 19                    | 37                    | 48                    | 74                    | 165                   | 311                   | 623                   |
| 9                   | 20                    | 38                    | 49                    | 76                    | 165                   | 293                   | 530                   |
| 10                  | 20                    | 39                    | 51                    | 79                    | 165                   | 276                   | 457                   |
| 11                  | 21                    | 39                    | 52                    | 79                    | 165                   | 259                   | 397                   |
| 12                  | 21                    | 39                    | 52                    | 80                    | 166                   | 259                   | 347                   |
| 13                  | 21                    | 40                    | 52                    | 80                    | 166                   | 259                   | 306                   |
| 14                  | 21                    | 40                    | 52                    | 80                    | 166                   | 259                   | 271                   |
| 15                  | 21                    | 40                    | 52                    | 80                    | 166                   | 259                   | 259                   |
| 16                  | 21                    | 39                    | 52                    | 80                    | 165                   | 259                   | 259                   |
| 17                  | 21                    | 39                    | 52                    | 80                    | 165                   | 259                   | 259                   |
| 18                  | 21                    | 39                    | 52                    | 80                    | 165                   | 259                   | 259                   |
| 19                  | 21                    | 39                    | 52                    | 80                    | 165                   | 259                   | 259                   |
| 20                  | 21                    | 39                    | 53                    | 80                    | 165                   | 259                   | 259                   |
| 21                  | 21                    | 39                    | 55                    | 80                    | 165                   | 259                   | 259                   |
| 22                  | 20                    | 39                    | 58                    | 79                    | 165                   | 258                   | 258                   |
| 23                  | 20                    | 39                    | 61                    | 79                    | 165                   | 258                   | 258                   |
| 24                  | 19                    | 38                    | 62                    | 78                    | 164                   | 258                   | 258                   |
| 25                  | 19                    | 38                    | 65                    | 78                    | 164                   | 257                   | 257                   |
| 26                  | 19                    | 37                    | 67                    | 77                    | 163                   | 257                   | 257                   |
| 27                  | 18                    | 37                    | 70                    | 77                    | 163                   | 256                   | 256                   |
| 28                  | 18                    | 36                    | 72                    | 77                    | 162                   | 256                   | 256                   |
| 29                  | 17                    | 36                    | 75                    | 76                    | 162                   | 255                   | 255                   |
| 30                  | 17                    | 36                    | 78                    | 77                    | 162                   | 255                   | 255                   |



## 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                   | 47                    | 59                    | 65                    | 86                    | 204                   | 333                   | 3 469                 |
| 2                   | 50                    | 62                    | 68                    | 89                    | 207                   | 372                   | 2 551                 |
| 3                   | 52                    | 65                    | 73                    | 97                    | 204                   | 386                   | 1 914                 |
| 4                   | 53                    | 67                    | 77                    | 102                   | 203                   | 384                   | 1 475                 |
| 5                   | 55                    | 70                    | 81                    | 104                   | 204                   | 374                   | 1 167                 |
| 6                   | 57                    | 73                    | 84                    | 108                   | 204                   | 360                   | 946                   |
| 7                   | 58                    | 75                    | 86                    | 110                   | 204                   | 343                   | 782                   |
| 8                   | 58                    | 76                    | 87                    | 112                   | 204                   | 325                   | 657                   |
| 9                   | 58                    | 77                    | 88                    | 115                   | 204                   | 307                   | 559                   |
| 10                  | 59                    | 77                    | 90                    | 117                   | 204                   | 297                   | 481                   |
| 11                  | 59                    | 78                    | 90                    | 118                   | 204                   | 297                   | 418                   |
| 12                  | 58                    | 77                    | 90                    | 117                   | 203                   | 297                   | 366                   |
| 13                  | 58                    | 77                    | 89                    | 117                   | 202                   | 296                   | 322                   |
| 14                  | 57                    | 76                    | 88                    | 116                   | 202                   | 295                   | 295                   |
| 15                  | 56                    | 75                    | 87                    | 115                   | 201                   | 294                   | 294                   |
| 16                  | 56                    | 74                    | 87                    | 114                   | 200                   | 294                   | 294                   |
| 17                  | 55                    | 74                    | 86                    | 114                   | 200                   | 293                   | 293                   |
| 18                  | 54                    | 73                    | 85                    | 113                   | 199                   | 292                   | 292                   |
| 19                  | 54                    | 72                    | 85                    | 113                   | 198                   | 292                   | 292                   |
| 20                  | 53                    | 72                    | 84                    | 112                   | 198                   | 291                   | 291                   |
| 21                  | 52                    | 71                    | 84                    | 111                   | 197                   | 290                   | 290                   |
| 22                  | 52                    | 70                    | 83                    | 110                   | 196                   | 290                   | 290                   |
| 23                  | 51                    | 69                    | 82                    | 110                   | 195                   | 289                   | 289                   |
| 24                  | 50                    | 68                    | 81                    | 109                   | 194                   | 288                   | 288                   |
| 25                  | 49                    | 68                    | 80                    | 108                   | 193                   | 287                   | 287                   |
| 26                  | 48                    | 67                    | 79                    | 107                   | 193                   | 286                   | 286                   |
| 27                  | 47                    | 66                    | 78                    | 106                   | 192                   | 285                   | 285                   |
| 28                  | 46                    | 65                    | 77                    | 105                   | 191                   | 284                   | 284                   |
| 29                  | 45                    | 64                    | 78                    | 104                   | 190                   | 283                   | 283                   |
| 30                  | 44                    | 63                    | 81                    | 103                   | 189                   | 282                   | 282                   |

## 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                   | 77                    | 89                    | 96                    | 117                   | 234                   | 336                   | 3501                  |
| 2                   | 82                    | 94                    | 101                   | 122                   | 239                   | 385                   | 2 635                 |
| 3                   | 83                    | 96                    | 104                   | 128                   | 235                   | 404                   | 2004                  |
| 4                   | 83                    | 97                    | 107                   | 132                   | 233                   | 406                   | 1 555                 |
| 5                   | 86                    | 101                   | 113                   | 136                   | 235                   | 398                   | 1 236                 |
| 6                   | 89                    | 105                   | 116                   | 140                   | 236                   | 384                   | 1004                  |
| 7                   | 91                    | 108                   | 118                   | 143                   | 237                   | 367                   | 831                   |
| 8                   | 92                    | 110                   | 121                   | 147                   | 238                   | 348                   | 699                   |
| 9                   | 94                    | 112                   | 123                   | 150                   | 239                   | 332                   | 595                   |
| 10                  | 94                    | 113                   | 125                   | 152                   | 239                   | 333                   | 512                   |
| 11                  | 94                    | 113                   | 125                   | 153                   | 239                   | 332                   | 445                   |
| 12                  | 94                    | 112                   | 125                   | 152                   | 238                   | 332                   | 389                   |
| 13                  | 92                    | 111                   | 124                   | 151                   | 237                   | 331                   | 342                   |
| 14                  | 91                    | 110                   | 122                   | 150                   | 236                   | 329                   | 329                   |
| 15                  | 90                    | 109                   | 121                   | 149                   | 234                   | 328                   | 328                   |
| 16                  | 88                    | 107                   | 120                   | 147                   | 233                   | 327                   | 327                   |
| 17                  | 87                    | 106                   | 118                   | 146                   | 232                   | 325                   | 325                   |
| 18                  | 86                    | 105                   | 117                   | 145                   | 230                   | 324                   | 324                   |
| 19                  | 84                    | 103                   | 116                   | 143                   | 229                   | 323                   | 323                   |
| 20                  | 83                    | 102                   | 114                   | 142                   | 228                   | 321                   | 321                   |
| 21                  | 82                    | 100                   | 113                   | 141                   | 226                   | 320                   | 320                   |
| 22                  | 80                    | 99                    | 111                   | 139                   | 225                   | 318                   | 318                   |
| 23                  | 78                    | 97                    | 110                   | 137                   | 223                   | 317                   | 317                   |
| 24                  | 77                    | 96                    | 108                   | 136                   | 221                   | 315                   | 315                   |
| 25                  | 75                    | 94                    | 106                   | 134                   | 220                   | 313                   | 313                   |
| 26                  | 73                    | 92                    | 105                   | 132                   | 218                   | 312                   | 312                   |
| 27                  | 72                    | 91                    | 103                   | 131                   | 216                   | 310                   | 310                   |
| 28                  | 70                    | 89                    | 101                   | 129                   | 215                   | 308                   | 308                   |
| 29                  | 69                    | 87                    | 100                   | 128                   | 213                   | 307                   | 307                   |
| 30                  | 67                    | 86                    | 98                    | 126                   | 212                   | 305                   | 305                   |

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                   | 7                     | 19                    | 26                    | 47                    | 164                   | 306                   | 3 161                 |
| 2                   | 10                    | 22                    | 29                    | 50                    | 167                   | 349                   | 2 366                 |
| 3                   | 12                    | 25                    | 33                    | 57                    | 164                   | 364                   | 1 789                 |
| 4                   | 13                    | 27                    | 37                    | 62                    | 163                   | 364                   | 1 384                 |
| 5                   | 15                    | 30                    | 42                    | 65                    | 164                   | 356                   | 1 098                 |
| 6                   | 17                    | 33                    | 44                    | 69                    | 165                   | 342                   | 891                   |
| 7                   | 19                    | 36                    | 46                    | 71                    | 165                   | 326                   | 737                   |
| 8                   | 19                    | 37                    | 48                    | 73                    | 165                   | 309                   | 619                   |
| 9                   | 20                    | 38                    | 49                    | 76                    | 165                   | 292                   | 527                   |
| 10                  | 20                    | 38                    | 51                    | 78                    | 165                   | 274                   | 454                   |
| 11                  | 20                    | 39                    | 51                    | 79                    | 165                   | 258                   | 394                   |
| 12                  | 20                    | 39                    | 51                    | 79                    | 165                   | 258                   | 345                   |
| 13                  | 19                    | 38                    | 51                    | 78                    | 164                   | 257                   | 304                   |
| 14                  | 19                    | 37                    | 50                    | 78                    | 163                   | 257                   | 269                   |
| 15                  | 18                    | 37                    | 49                    | 77                    | 163                   | 256                   | 256                   |
| 16                  | 17                    | 36                    | 49                    | 76                    | 162                   | 255                   | 255                   |
| 17                  | 17                    | 36                    | 48                    | 76                    | 162                   | 255                   | 255                   |
| 18                  | 17                    | 36                    | 48                    | 76                    | 162                   | 255                   | 255                   |
| 19                  | 17                    | 35                    | 50                    | 76                    | 161                   | 255                   | 255                   |
| 20                  | 17                    | 36                    | 53                    | 76                    | 162                   | 255                   | 255                   |
| 21                  | 17                    | 36                    | 55                    | 76                    | 162                   | 255                   | 255                   |
| 22                  | 17                    | 36                    | 58                    | 76                    | 162                   | 255                   | 255                   |
| 23                  | 17                    | 36                    | 59                    | 76                    | 162                   | 255                   | 255                   |
| 24                  | 17                    | 36                    | 62                    | 76                    | 161                   | 255                   | 255                   |
| 25                  | 17                    | 35                    | 65                    | 76                    | 161                   | 255                   | 255                   |
| 26                  | 16                    | 35                    | 67                    | 75                    | 161                   | 255                   | 255                   |
| 27                  | 16                    | 35                    | 70                    | 75                    | 161                   | 254                   | 254                   |
| 28                  | 16                    | 35                    | 72                    | 75                    | 161                   | 254                   | 254                   |
| 29                  | 16                    | 35                    | 74                    | 75                    | 160                   | 254                   | 254                   |
| 30                  | 16                    | 34                    | 78                    | 77                    | 160                   | 254                   | 254                   |

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                   | 91                    | 103                   | 109                   | 130                   | 247                   | 343                   | 3 338                 |
| 2                   | 92                    | 104                   | 110                   | 131                   | 249                   | 368                   | 2507                  |
| 3                   | 92                    | 104                   | 113                   | 136                   | 244                   | 385                   | 1902                  |
| 4                   | 92                    | 106                   | 116                   | 140                   | 242                   | 386                   | 1 474                 |
| 5                   | 93                    | 108                   | 119                   | 142                   | 242                   | 378                   | 1 170                 |
| 6                   | 94                    | 110                   | 121                   | 145                   | 241                   | 364                   | 950                   |
| 7                   | 95                    | 112                   | 122                   | 147                   | 241                   | 347                   | 786                   |
| 8                   | 95                    | 113                   | 124                   | 149                   | 241                   | 334                   | 661                   |
| 9                   | 95                    | 113                   | 124                   | 151                   | 240                   | 334                   | 563                   |
| 10                  | 94                    | 112                   | 125                   | 152                   | 239                   | 332                   | 484                   |
| 11                  | 92                    | 111                   | 124                   | 151                   | 237                   | 331                   | 421                   |
| 12                  | 91                    | 110                   | 122                   | 150                   | 236                   | 329                   | 368                   |
| 13                  | 89                    | 108                   | 120                   | 148                   | 234                   | 327                   | 327                   |
| 14                  | 87                    | 106                   | 119                   | 146                   | 232                   | 325                   | 325                   |
| 15                  | 86                    | 104                   | 117                   | 145                   | 230                   | 324                   | 324                   |
| 16                  | 84                    | 103                   | 115                   | 143                   | 228                   | 322                   | 322                   |
| 17                  | 82                    | 101                   | 114                   | 141                   | 227                   | 320                   | 320                   |
| 18                  | 81                    | 100                   | 112                   | 140                   | 226                   | 319                   | 319                   |
| 19                  | 80                    | 98                    | 111                   | 138                   | 224                   | 318                   | 318                   |
| 20                  | 79                    | 97                    | 110                   | 137                   | 223                   | 317                   | 317                   |
| 21                  | 77                    | 96                    | 109                   | 136                   | 222                   | 316                   | 316                   |
| 22                  | 76                    | 95                    | 107                   | 135                   | 221                   | 314                   | 314                   |
| 23                  | 75                    | 94                    | 106                   | 134                   | 220                   | 313                   | 313                   |
| 24                  | 74                    | 93                    | 105                   | 133                   | 219                   | 312                   | 312                   |
| 25                  | 73                    | 91                    | 104                   | 132                   | 217                   | 311                   | 311                   |
| 26                  | 71                    | 90                    | 103                   | 130                   | 216                   | 309                   | 309                   |
| 27                  | 70                    | 89                    | 101                   | 129                   | 215                   | 308                   | 308                   |
| 28                  | 69                    | 88                    | 100                   | 128                   | 214                   | 307                   | 307                   |
| 29                  | 68                    | 87                    | 99                    | 127                   | 213                   | 306                   | 306                   |
| 30                  | 67                    | 86                    | 98                    | 126                   | 211                   | 305                   | 305                   |

## 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                   | 309                   | 321                   | 328                   | 349                   | 466                   | 561                   | 3 526                 |
| 2                   | 82                    | 94                    | 100                   | 122                   | 239                   | 384                   | 2 635                 |
| 3                   | 84                    | 97                    | 105                   | 129                   | 236                   | 400                   | 1 988                 |
| 4                   | 86                    | 100                   | 110                   | 134                   | 236                   | 400                   | 1 534                 |
| 5                   | 88                    | 103                   | 114                   | 137                   | 237                   | 390                   | 1214                  |
| 6                   | 90                    | 106                   | 117                   | 141                   | 237                   | 375                   | 984                   |
| 7                   | 92                    | 109                   | 119                   | 144                   | 238                   | 357                   | 813                   |
| 8                   | 93                    | 110                   | 121                   | 147                   | 239                   | 338                   | 682                   |
| 9                   | 93                    | 111                   | 123                   | 150                   | 239                   | 332                   | 580                   |
| 10                  | 93                    | 112                   | 124                   | 152                   | 239                   | 332                   | 499                   |
| 11                  | 94                    | 112                   | 125                   | 153                   | 239                   | 332                   | 433                   |
| 12                  | 94                    | 113                   | 125                   | 153                   | 239                   | 332                   | 378                   |
| 13                  | 94                    | 113                   | 125                   | 153                   | 239                   | 332                   | 333                   |
| 14                  | 95                    | 114                   | 126                   | 154                   | 240                   | 333                   | 333                   |
| 15                  | 96                    | 114                   | 127                   | 154                   | 240                   | 334                   | 334                   |
| 16                  | 96                    | 115                   | 128                   | 155                   | 241                   | 335                   | 335                   |
| 17                  | 97                    | 116                   | 129                   | 156                   | 242                   | 335                   | 335                   |
| 18                  | 98                    | 117                   | 129                   | 157                   | 243                   | 336                   | 336                   |
| 19                  | 99                    | 118                   | 130                   | 158                   | 244                   | 337                   | 337                   |
| 20                  | 100                   | 118                   | 131                   | 158                   | 244                   | 338                   | 338                   |
| 21                  | 100                   | 118                   | 131                   | 158                   | 244                   | 338                   | 338                   |
| 22                  | 99                    | 118                   | 130                   | 158                   | 244                   | 337                   | 337                   |
| 23                  | 98                    | 117                   | 130                   | 157                   | 243                   | 337                   | 337                   |
| 24                  | 98                    | 116                   | 129                   | 156                   | 242                   | 336                   | 336                   |
| 25                  | 96                    | 115                   | 128                   | 155                   | 241                   | 334                   | 334                   |
| 26                  | 95                    | 114                   | 126                   | 154                   | 240                   | 333                   | 333                   |
| 27                  | 94                    | 112                   | 125                   | 153                   | 238                   | 332                   | 332                   |
| 28                  | 92                    | 111                   | 123                   | 151                   | 237                   | 330                   | 330                   |
| 29                  | 91                    | 110                   | 122                   | 150                   | 236                   | 329                   | 329                   |
| 30                  | 89                    | 108                   | 121                   | 148                   | 234                   | 327                   | 327                   |

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                     | 7                     | 14                    | 35                    | 152                   | 296                   | 3 055                 |
| 2                   | 0                     | 7                     | 13                    | 34                    | 152                   | 337                   | 2 281                 |
| 3                   | 1                     | 7                     | 15                    | 39                    | 146                   | 352                   | 1 725                 |
| 4                   | 1                     | 7                     | 17                    | 42                    | 143                   | 353                   | 1 335                 |
| 5                   | 1                     | 8                     | 20                    | 43                    | 142                   | 344                   | 1 059                 |
| 6                   | 2                     | 10                    | 21                    | 45                    | 142                   | 331                   | 860                   |
| 7                   | 2                     | 12                    | 22                    | 47                    | 141                   | 316                   | 712                   |
| 8                   | 2                     | 12                    | 23                    | 49                    | 140                   | 299                   | 598                   |
| 9                   | 4                     | 12                    | 24                    | 50                    | 139                   | 282                   | 510                   |
| 10                  | 4                     | 12                    | 27                    | 52                    | 139                   | 266                   | 439                   |
| 11                  | 4                     | 12                    | 30                    | 53                    | 139                   | 249                   | 381                   |
| 12                  | 4                     | 13                    | 31                    | 53                    | 139                   | 234                   | 334                   |
| 13                  | 4                     | 13                    | 34                    | 53                    | 139                   | 232                   | 294                   |
| 14                  | 5                     | 13                    | 37                    | 53                    | 139                   | 232                   | 261                   |
| 15                  | 6                     | 13                    | 40                    | 53                    | 139                   | 233                   | 233                   |
| 16                  | 6                     | 13                    | 41                    | 54                    | 139                   | 233                   | 233                   |
| 17                  | 6                     | 14                    | 44                    | 54                    | 140                   | 233                   | 233                   |
| 18                  | 6                     | 15                    | 47                    | 55                    | 140                   | 234                   | 234                   |
| 19                  | 7                     | 16                    | 49                    | 55                    | 141                   | 235                   | 235                   |
| 20                  | 7                     | 17                    | 51                    | 56                    | 142                   | 235                   | 235                   |
| 21                  | 7                     | 18                    | 54                    | 57                    | 143                   | 236                   | 236                   |
| 22                  | 8                     | 19                    | 56                    | 60                    | 143                   | 237                   | 237                   |
| 23                  | 8                     | 19                    | 58                    | 61                    | 144                   | 237                   | 237                   |
| 24                  | 8                     | 21                    | 61                    | 63                    | 144                   | 238                   | 238                   |
| 25                  | 9                     | 21                    | 63                    | 65                    | 145                   | 238                   | 238                   |
| 26                  | 9                     | 22                    | 66                    | 67                    | 145                   | 239                   | 239                   |
| 27                  | 10                    | 23                    | 68                    | 69                    | 145                   | 239                   | 239                   |
| 28                  | 10                    | 24                    | 71                    | 71                    | 146                   | 239                   | 239                   |
| 29                  | 10                    | 25                    | 73                    | 73                    | 146                   | 239                   | 239                   |
| 30                  | 11                    | 26                    | 75                    | 75                    | 146                   | 240                   | 240                   |

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                   | 47                    | 59                    | 65                    | 86                    | 204                   | 310                   | 3213                  |
| 2                   | 48                    | 60                    | 66                    | 87                    | 205                   | 354                   | 2 404                 |
| 3                   | 47                    | 60                    | 68                    | 92                    | 199                   | 370                   | 1 818                 |
| 4                   | 47                    | 60                    | 71                    | 95                    | 196                   | 370                   | 1 406                 |
| 5                   | 47                    | 62                    | 73                    | 96                    | 196                   | 361                   | 1 115                 |
| 6                   | 48                    | 64                    | 75                    | 99                    | 195                   | 347                   | 904                   |
| 7                   | 48                    | 65                    | 75                    | 100                   | 194                   | 331                   | 748                   |
| 8                   | 48                    | 65                    | 76                    | 102                   | 194                   | 313                   | 628                   |
| 9                   | 47                    | 65                    | 77                    | 104                   | 193                   | 296                   | 535                   |
| 10                  | 47                    | 65                    | 77                    | 105                   | 192                   | 285                   | 460                   |
| 11                  | 45                    | 64                    | 77                    | 104                   | 190                   | 284                   | 400                   |
| 12                  | 44                    | 63                    | 75                    | 103                   | 189                   | 282                   | 350                   |
| 13                  | 43                    | 62                    | 74                    | 102                   | 188                   | 281                   | 308                   |
| 14                  | 42                    | 60                    | 73                    | 100                   | 186                   | 280                   | 280                   |
| 15                  | 40                    | 59                    | 72                    | 99                    | 185                   | 278                   | 278                   |
| 16                  | 39                    | 58                    | 70                    | 98                    | 184                   | 277                   | 277                   |
| 17                  | 38                    | 57                    | 69                    | 97                    | 183                   | 276                   | 276                   |
| 18                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 19                  | 36                    | 55                    | 67                    | 95                    | 181                   | 274                   | 274                   |
| 20                  | 36                    | 55                    | 67                    | 95                    | 180                   | 274                   | 274                   |
| 21                  | 35                    | 54                    | 66                    | 94                    | 180                   | 273                   | 273                   |
| 22                  | 35                    | 53                    | 66                    | 94                    | 179                   | 273                   | 273                   |
| 23                  | 34                    | 53                    | 65                    | 93                    | 179                   | 272                   | 272                   |
| 24                  | 33                    | 52                    | 65                    | 92                    | 178                   | 271                   | 271                   |
| 25                  | 33                    | 51                    | 66                    | 92                    | 177                   | 271                   | 271                   |
| 26                  | 32                    | 51                    | 68                    | 91                    | 177                   | 270                   | 270                   |
| 27                  | 31                    | 50                    | 71                    | 90                    | 176                   | 269                   | 269                   |
| 28                  | 31                    | 49                    | 73                    | 89                    | 175                   | 269                   | 269                   |
| 29                  | 30                    | 49                    | 76                    | 89                    | 175                   | 268                   | 268                   |
| 30                  | 29                    | 48                    | 78                    | 88                    | 174                   | 267                   | 267                   |

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                   | 110                   | 122                   | 128                   | 150                   | 267                   | 362                   | 3 350                 |
| 2                   | 111                   | 123                   | 130                   | 151                   | 268                   | 371                   | 2529                  |
| 3                   | 113                   | 126                   | 134                   | 157                   | 265                   | 390                   | 1 922                 |
| 4                   | 114                   | 128                   | 138                   | 162                   | 264                   | 391                   | 1 492                 |
| 5                   | 116                   | 130                   | 142                   | 165                   | 264                   | 383                   | 1 186                 |
| 6                   | 117                   | 133                   | 144                   | 169                   | 265                   | 370                   | 965                   |
| 7                   | 119                   | 136                   | 146                   | 171                   | 265                   | 358                   | 800                   |
| 8                   | 119                   | 136                   | 147                   | 173                   | 265                   | 358                   | 674                   |
| 9                   | 119                   | 137                   | 148                   | 175                   | 264                   | 358                   | 574                   |
| 10                  | 119                   | 137                   | 149                   | 177                   | 264                   | 357                   | 495                   |
| 11                  | 118                   | 137                   | 149                   | 177                   | 263                   | 356                   | 430                   |
| 12                  | 117                   | 135                   | 148                   | 176                   | 261                   | 355                   | 377                   |
| 13                  | 115                   | 134                   | 146                   | 174                   | 260                   | 353                   | 353                   |
| 14                  | 114                   | 132                   | 145                   | 172                   | 258                   | 352                   | 352                   |
| 15                  | 112                   | 130                   | 143                   | 171                   | 256                   | 350                   | 350                   |
| 16                  | 109                   | 128                   | 141                   | 168                   | 254                   | 348                   | 348                   |
| 17                  | 108                   | 126                   | 139                   | 166                   | 252                   | 346                   | 346                   |
| 18                  | 106                   | 124                   | 137                   | 164                   | 250                   | 344                   | 344                   |
| 19                  | 104                   | 122                   | 135                   | 163                   | 248                   | 342                   | 342                   |
| 20                  | 102                   | 121                   | 133                   | 161                   | 247                   | 340                   | 340                   |
| 21                  | 100                   | 119                   | 132                   | 159                   | 245                   | 338                   | 338                   |
| 22                  | 99                    | 117                   | 130                   | 157                   | 243                   | 337                   | 337                   |
| 23                  | 97                    | 115                   | 128                   | 156                   | 241                   | 335                   | 335                   |
| 24                  | 95                    | 114                   | 126                   | 154                   | 239                   | 333                   | 333                   |
| 25                  | 93                    | 112                   | 124                   | 152                   | 238                   | 331                   | 331                   |
| 26                  | 91                    | 110                   | 122                   | 150                   | 236                   | 329                   | 329                   |
| 27                  | 89                    | 108                   | 120                   | 148                   | 234                   | 327                   | 327                   |
| 28                  | 88                    | 106                   | 119                   | 146                   | 232                   | 326                   | 326                   |
| 29                  | 86                    | 105                   | 117                   | 145                   | 231                   | 324                   | 324                   |
| 30                  | 84                    | 103                   | 115                   | 143                   | 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                   | 175                   | 181                   | 202                   | 319                   | 415                   | 3 721                 |
| 2                   | 172                   | 184                   | 190                   | 211                   | 329                   | 424                   | 2 760                 |
| 3                   | 176                   | 189                   | 197                   | 221                   | 328                   | 423                   | 2 084                 |
| 4                   | 178                   | 192                   | 202                   | 226                   | 328                   | 422                   | 1 611                 |
| 5                   | 179                   | 194                   | 205                   | 229                   | 328                   | 421                   | 1 277                 |
| 6                   | 180                   | 195                   | 207                   | 231                   | 327                   | 420                   | 1 036                 |
| 7                   | 180                   | 197                   | 207                   | 232                   | 326                   | 419                   | 857                   |
| 8                   | 179                   | 196                   | 208                   | 233                   | 325                   | 418                   | 720                   |
| 9                   | 178                   | 196                   | 208                   | 235                   | 324                   | 417                   | 613                   |
| 10                  | 178                   | 196                   | 208                   | 236                   | 323                   | 416                   | 527                   |
| 11                  | 176                   | 195                   | 207                   | 235                   | 321                   | 414                   | 458                   |
| 12                  | 174                   | 193                   | 205                   | 233                   | 319                   | 412                   | 412                   |
| 13                  | 171                   | 190                   | 202                   | 230                   | 316                   | 409                   | 409                   |
| 14                  | 168                   | 187                   | 200                   | 227                   | 313                   | 407                   | 407                   |
| 15                  | 165                   | 184                   | 197                   | 224                   | 310                   | 404                   | 404                   |
| 16                  | 163                   | 181                   | 194                   | 221                   | 307                   | 401                   | 401                   |
| 17                  | 160                   | 178                   | 191                   | 218                   | 304                   | 398                   | 398                   |
| 18                  | 157                   | 175                   | 188                   | 216                   | 301                   | 395                   | 395                   |
| 19                  | 154                   | 172                   | 185                   | 213                   | 298                   | 392                   | 392                   |
| 20                  | 151                   | 170                   | 182                   | 210                   | 295                   | 389                   | 389                   |
| 21                  | 148                   | 167                   | 179                   | 207                   | 293                   | 386                   | 386                   |
| 22                  | 145                   | 164                   | 176                   | 204                   | 289                   | 383                   | 383                   |
| 23                  | 142                   | 160                   | 173                   | 201                   | 286                   | 380                   | 380                   |
| 24                  | 139                   | 157                   | 170                   | 197                   | 283                   | 377                   | 377                   |
| 25                  | 136                   | 154                   | 167                   | 194                   | 280                   | 374                   | 374                   |
| 26                  | 133                   | 151                   | 164                   | 191                   | 277                   | 371                   | 371                   |
| 27                  | 130                   | 148                   | 161                   | 189                   | 274                   | 368                   | 368                   |
| 28                  | 127                   | 146                   | 158                   | 186                   | 271                   | 365                   | 365                   |
| 29                  | 124                   | 143                   | 155                   | 183                   | 269                   | 362                   | 362                   |
| 30                  | 121                   | 140                   | 153                   | 180                   | 266                   | 360                   | 360                   |

## 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                   | 28                    | 40                    | 47                    | 68                    | 185                   | 303                   | 3 124                 |
| 2                   | 29                    | 41                    | 47                    | 69                    | 186                   | 345                   | 2 335                 |
| 3                   | 29                    | 41                    | 50                    | 73                    | 181                   | 360                   | 1 768                 |
| 4                   | 28                    | 42                    | 52                    | 77                    | 178                   | 361                   | 1 369                 |
| 5                   | 29                    | 44                    | 55                    | 79                    | 178                   | 353                   | 1 087                 |
| 6                   | 30                    | 46                    | 57                    | 81                    | 177                   | 340                   | 882                   |
| 7                   | 30                    | 47                    | 58                    | 82                    | 176                   | 324                   | 730                   |
| 8                   | 30                    | 47                    | 58                    | 84                    | 175                   | 307                   | 614                   |
| 9                   | 29                    | 47                    | 59                    | 86                    | 175                   | 290                   | 523                   |
| 10                  | 29                    | 47                    | 60                    | 87                    | 174                   | 273                   | 451                   |
| 11                  | 28                    | 47                    | 60                    | 87                    | 173                   | 267                   | 392                   |
| 12                  | 28                    | 47                    | 59                    | 87                    | 173                   | 266                   | 343                   |
| 13                  | 28                    | 46                    | 59                    | 86                    | 172                   | 266                   | 302                   |
| 14                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 268                   |
| 15                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 265                   |
| 16                  | 27                    | 45                    | 58                    | 86                    | 171                   | 265                   | 265                   |
| 17                  | 27                    | 45                    | 58                    | 86                    | 171                   | 265                   | 265                   |
| 18                  | 27                    | 46                    | 58                    | 86                    | 171                   | 265                   | 265                   |
| 19                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 265                   |
| 20                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 265                   |
| 21                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 265                   |
| 22                  | 27                    | 46                    | 58                    | 86                    | 172                   | 265                   | 265                   |
| 23                  | 27                    | 45                    | 59                    | 86                    | 171                   | 265                   | 265                   |
| 24                  | 27                    | 45                    | 62                    | 85                    | 171                   | 265                   | 265                   |
| 25                  | 26                    | 45                    | 65                    | 85                    | 171                   | 264                   | 264                   |
| 26                  | 26                    | 45                    | 67                    | 85                    | 171                   | 264                   | 264                   |
| 27                  | 26                    | 44                    | 70                    | 84                    | 170                   | 264                   | 264                   |
| 28                  | 25                    | 44                    | 72                    | 84                    | 170                   | 263                   | 263                   |
| 29                  | 25                    | 44                    | 74                    | 84                    | 169                   | 263                   | 263                   |
| 30                  | 24                    | 43                    | 78                    | 83                    | 169                   | 263                   | 263                   |

## 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                   | 25                    | 37                    | 44                    | 65                    | 182                   | 307                   | 3 169                 |
| 2                   | 27                    | 39                    | 45                    | 67                    | 184                   | 350                   | 2 375                 |
| 3                   | 28                    | 41                    | 49                    | 73                    | 180                   | 367                   | 1802                  |
| 4                   | 29                    | 43                    | 53                    | 78                    | 179                   | 368                   | 1 398                 |
| 5                   | 31                    | 46                    | 57                    | 81                    | 180                   | 360                   | 1 110                 |
| 6                   | 33                    | 49                    | 60                    | 84                    | 180                   | 347                   | 902                   |
| 7                   | 35                    | 52                    | 62                    | 87                    | 181                   | 331                   | 747                   |
| 8                   | 35                    | 52                    | 63                    | 89                    | 181                   | 314                   | 628                   |
| 9                   | 35                    | 54                    | 65                    | 92                    | 181                   | 296                   | 535                   |
| 10                  | 36                    | 55                    | 67                    | 95                    | 181                   | 279                   | 461                   |
| 11                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 401                   |
| 12                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 351                   |
| 13                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 309                   |
| 14                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 15                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 16                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 17                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 18                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 19                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 20                  | 37                    | 56                    | 69                    | 96                    | 182                   | 276                   | 276                   |
| 21                  | 38                    | 56                    | 69                    | 96                    | 182                   | 276                   | 276                   |
| 22                  | 37                    | 56                    | 69                    | 96                    | 182                   | 276                   | 276                   |
| 23                  | 37                    | 56                    | 68                    | 96                    | 182                   | 275                   | 275                   |
| 24                  | 37                    | 56                    | 68                    | 96                    | 181                   | 275                   | 275                   |
| 25                  | 36                    | 55                    | 67                    | 95                    | 181                   | 274                   | 274                   |
| 26                  | 36                    | 55                    | 69                    | 95                    | 180                   | 274                   | 274                   |
| 27                  | 35                    | 54                    | 71                    | 94                    | 180                   | 273                   | 273                   |
| 28                  | 35                    | 53                    | 73                    | 94                    | 179                   | 273                   | 273                   |
| 29                  | 34                    | 53                    | 77                    | 93                    | 179                   | 272                   | 272                   |
| 30                  | 33                    | 52                    | 79                    | 92                    | 178                   | 272                   | 272                   |

## 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                   | 123                   | 135                   | 141                   | 162                   | 280                   | 375                   | 3605                  |
| 2                   | 122                   | 134                   | 140                   | 161                   | 279                   | 386                   | 2 652                 |
| 3                   | 120                   | 133                   | 141                   | 165                   | 272                   | 399                   | 1 990                 |
| 4                   | 119                   | 133                   | 143                   | 168                   | 269                   | 398                   | 1 533                 |
| 5                   | 120                   | 134                   | 146                   | 169                   | 269                   | 388                   | 1213                  |
| 6                   | 120                   | 136                   | 147                   | 171                   | 267                   | 373                   | 983                   |
| 7                   | 120                   | 137                   | 148                   | 172                   | 266                   | 360                   | 812                   |
| 8                   | 119                   | 137                   | 148                   | 174                   | 265                   | 359                   | 682                   |
| 9                   | 119                   | 137                   | 148                   | 175                   | 264                   | 358                   | 580                   |
| 10                  | 118                   | 137                   | 149                   | 177                   | 264                   | 357                   | 499                   |
| 11                  | 118                   | 137                   | 149                   | 177                   | 263                   | 356                   | 433                   |
| 12                  | 117                   | 136                   | 148                   | 176                   | 262                   | 355                   | 379                   |
| 13                  | 116                   | 135                   | 147                   | 175                   | 260                   | 354                   | 354                   |
| 14                  | 115                   | 133                   | 146                   | 173                   | 259                   | 353                   | 353                   |
| 15                  | 113                   | 131                   | 144                   | 171                   | 257                   | 351                   | 351                   |
| 16                  | 111                   | 129                   | 142                   | 169                   | 255                   | 349                   | 349                   |
| 17                  | 108                   | 127                   | 139                   | 167                   | 253                   | 346                   | 346                   |
| 18                  | 106                   | 125                   | 137                   | 165                   | 251                   | 344                   | 344                   |
| 19                  | 104                   | 123                   | 135                   | 163                   | 249                   | 342                   | 342                   |
| 20                  | 102                   | 121                   | 133                   | 161                   | 246                   | 340                   | 340                   |
| 21                  | 100                   | 118                   | 131                   | 158                   | 244                   | 338                   | 338                   |
| 22                  | 97                    | 116                   | 129                   | 156                   | 242                   | 335                   | 335                   |
| 23                  | 95                    | 114                   | 126                   | 154                   | 240                   | 333                   | 333                   |
| 24                  | 93                    | 112                   | 124                   | 152                   | 238                   | 331                   | 331                   |
| 25                  | 91                    | 110                   | 122                   | 150                   | 235                   | 329                   | 329                   |
| 26                  | 89                    | 107                   | 120                   | 148                   | 233                   | 327                   | 327                   |
| 27                  | 87                    | 105                   | 118                   | 145                   | 231                   | 325                   | 325                   |
| 28                  | 84                    | 103                   | 116                   | 143                   | 229                   | 323                   | 323                   |
| 29                  | 82                    | 101                   | 114                   | 141                   | 227                   | 321                   | 321                   |
| 30                  | 81                    | 99                    | 112                   | 139                   | 225                   | 319                   | 319                   |

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                     | 8                     | 15                    | 36                    | 153                   | 305                   | 3 150                 |
| 2                   | 0                     | 10                    | 17                    | 38                    | 155                   | 347                   | 2 355                 |
| 3                   | 1                     | 12                    | 20                    | 44                    | 151                   | 363                   | 1 783                 |
| 4                   | 1                     | 14                    | 24                    | 49                    | 150                   | 363                   | 1 380                 |
| 5                   | 2                     | 17                    | 28                    | 52                    | 151                   | 355                   | 1 094                 |
| 6                   | 4                     | 20                    | 31                    | 55                    | 151                   | 341                   | 888                   |
| 7                   | 6                     | 23                    | 33                    | 57                    | 152                   | 325                   | 734                   |
| 8                   | 6                     | 23                    | 34                    | 60                    | 152                   | 308                   | 617                   |
| 9                   | 6                     | 24                    | 36                    | 63                    | 152                   | 291                   | 525                   |
| 10                  | 6                     | 25                    | 37                    | 64                    | 151                   | 273                   | 452                   |
| 11                  | 6                     | 25                    | 37                    | 65                    | 151                   | 257                   | 393                   |
| 12                  | 6                     | 25                    | 37                    | 65                    | 151                   | 244                   | 344                   |
| 13                  | 6                     | 25                    | 37                    | 65                    | 151                   | 244                   | 303                   |
| 14                  | 6                     | 24                    | 37                    | 64                    | 150                   | 244                   | 268                   |
| 15                  | 6                     | 24                    | 40                    | 64                    | 150                   | 244                   | 244                   |
| 16                  | 6                     | 24                    | 43                    | 64                    | 150                   | 243                   | 243                   |
| 17                  | 6                     | 24                    | 45                    | 64                    | 150                   | 243                   | 243                   |
| 18                  | 6                     | 24                    | 47                    | 64                    | 150                   | 243                   | 243                   |
| 19                  | 7                     | 24                    | 50                    | 64                    | 150                   | 243                   | 243                   |
| 20                  | 7                     | 25                    | 53                    | 65                    | 150                   | 244                   | 244                   |
| 21                  | 7                     | 25                    | 55                    | 65                    | 151                   | 244                   | 244                   |
| 22                  | 9                     | 25                    | 57                    | 65                    | 151                   | 245                   | 245                   |
| 23                  | 9                     | 25                    | 59                    | 66                    | 151                   | 245                   | 245                   |
| 24                  | 10                    | 26                    | 62                    | 66                    | 152                   | 245                   | 245                   |
| 25                  | 10                    | 26                    | 65                    | 67                    | 152                   | 245                   | 245                   |
| 26                  | 10                    | 26                    | 67                    | 69                    | 152                   | 245                   | 245                   |
| 27                  | 11                    | 26                    | 70                    | 71                    | 152                   | 245                   | 245                   |
| 28                  | 11                    | 26                    | 72                    | 73                    | 152                   | 245                   | 245                   |
| 29                  | 11                    | 26                    | 74                    | 75                    | 152                   | 245                   | 245                   |
| 30                  | 12                    | 26                    | 77                    | 76                    | 152                   | 245                   | 245                   |

## 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                   | 31                    | 43                    | 50                    | 71                    | 188                   | 307                   | 3 177                 |
| 2                   | 32                    | 44                    | 50                    | 71                    | 189                   | 351                   | 2 380                 |
| 3                   | 30                    | 43                    | 52                    | 75                    | 183                   | 367                   | 1801                  |
| 4                   | 29                    | 43                    | 53                    | 78                    | 179                   | 367                   | 1 393                 |
| 5                   | 29                    | 44                    | 56                    | 79                    | 178                   | 358                   | 1104                  |
| 6                   | 32                    | 48                    | 59                    | 83                    | 179                   | 344                   | 895                   |
| 7                   | 30                    | 47                    | 57                    | 82                    | 176                   | 327                   | 740                   |
| 8                   | 33                    | 51                    | 62                    | 87                    | 179                   | 310                   | 621                   |
| 9                   | 33                    | 51                    | 62                    | 89                    | 178                   | 292                   | 529                   |
| 10                  | 28                    | 46                    | 59                    | 86                    | 173                   | 275                   | 455                   |
| 11                  | 24                    | 42                    | 55                    | 83                    | 169                   | 262                   | 395                   |
| 12                  | 21                    | 39                    | 52                    | 80                    | 165                   | 259                   | 345                   |
| 13                  | 18                    | 37                    | 50                    | 77                    | 163                   | 256                   | 304                   |
| 14                  | 17                    | 35                    | 48                    | 75                    | 161                   | 255                   | 269                   |
| 15                  | 15                    | 34                    | 46                    | 74                    | 160                   | 253                   | 253                   |
| 16                  | 14                    | 32                    | 45                    | 73                    | 158                   | 252                   | 252                   |
| 17                  | 13                    | 32                    | 45                    | 72                    | 158                   | 251                   | 251                   |
| 18                  | 12                    | 31                    | 47                    | 71                    | 157                   | 250                   | 250                   |
| 19                  | 12                    | 31                    | 50                    | 71                    | 157                   | 250                   | 250                   |
| 20                  | 12                    | 31                    | 52                    | 71                    | 157                   | 250                   | 250                   |
| 21                  | 12                    | 31                    | 55                    | 71                    | 157                   | 250                   | 250                   |
| 22                  | 12                    | 31                    | 57                    | 71                    | 157                   | 250                   | 250                   |
| 23                  | 12                    | 30                    | 59                    | 71                    | 156                   | 250                   | 250                   |
| 24                  | 12                    | 30                    | 62                    | 71                    | 156                   | 250                   | 250                   |
| 25                  | 11                    | 30                    | 64                    | 70                    | 156                   | 250                   | 250                   |
| 26                  | 11                    | 30                    | 67                    | 70                    | 156                   | 249                   | 249                   |
| 27                  | 11                    | 30                    | 69                    | 70                    | 156                   | 249                   | 249                   |
| 28                  | 11                    | 30                    | 72                    | 72                    | 156                   | 249                   | 249                   |
| 29                  | 11                    | 30                    | 74                    | 74                    | 156                   | 249                   | 249                   |
| 30                  | 12                    | 29                    | 77                    | 76                    | 155                   | 249                   | 249                   |

## 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                   | 205                   | 218                   | 224                   | 245                   | 362                   | 458                   | 4 274                 |
| 2                   | 203                   | 215                   | 221                   | 242                   | 360                   | 470                   | 3 282                 |
| 3                   | 198                   | 211                   | 219                   | 242                   | 350                   | 497                   | 2514                  |
| 4                   | 193                   | 207                   | 217                   | 242                   | 343                   | 499                   | 1 947                 |
| 5                   | 189                   | 204                   | 215                   | 239                   | 338                   | 485                   | 1 532                 |
| 6                   | 186                   | 202                   | 213                   | 237                   | 333                   | 461                   | 1 225                 |
| 7                   | 183                   | 200                   | 210                   | 235                   | 329                   | 431                   | 993                   |
| 8                   | 178                   | 196                   | 207                   | 233                   | 324                   | 418                   | 814                   |
| 9                   | 174                   | 192                   | 204                   | 231                   | 320                   | 413                   | 675                   |
| 10                  | 170                   | 189                   | 201                   | 229                   | 315                   | 409                   | 568                   |
| 11                  | 166                   | 185                   | 197                   | 225                   | 311                   | 405                   | 485                   |
| 12                  | 162                   | 181                   | 193                   | 221                   | 307                   | 400                   | 418                   |
| 13                  | 158                   | 177                   | 189                   | 217                   | 303                   | 396                   | 396                   |
| 14                  | 154                   | 173                   | 185                   | 213                   | 299                   | 392                   | 392                   |
| 15                  | 151                   | 169                   | 182                   | 209                   | 295                   | 389                   | 389                   |
| 16                  | 147                   | 166                   | 178                   | 206                   | 292                   | 385                   | 385                   |
| 17                  | 144                   | 162                   | 175                   | 203                   | 288                   | 382                   | 382                   |
| 18                  | 140                   | 159                   | 172                   | 199                   | 285                   | 379                   | 379                   |
| 19                  | 137                   | 156                   | 169                   | 196                   | 282                   | 376                   | 376                   |
| 20                  | 135                   | 153                   | 166                   | 193                   | 279                   | 373                   | 373                   |
| 21                  | 132                   | 150                   | 163                   | 190                   | 276                   | 370                   | 370                   |
| 22                  | 129                   | 147                   | 160                   | 188                   | 273                   | 367                   | 367                   |
| 23                  | 126                   | 145                   | 157                   | 185                   | 270                   | 364                   | 364                   |
| 24                  | 123                   | 142                   | 154                   | 182                   | 268                   | 361                   | 361                   |
| 25                  | 120                   | 139                   | 151                   | 179                   | 265                   | 358                   | 358                   |
| 26                  | 118                   | 136                   | 149                   | 176                   | 262                   | 356                   | 356                   |
| 27                  | 115                   | 134                   | 146                   | 174                   | 260                   | 353                   | 353                   |
| 28                  | 112                   | 131                   | 144                   | 171                   | 257                   | 351                   | 351                   |
| 29                  | 110                   | 129                   | 141                   | 169                   | 255                   | 348                   | 348                   |
| 30                  | 108                   | 126                   | 139                   | 167                   | 252                   | 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                    | 51                    | 169                   | 308                   | 3 182                 |
| 2                   | 0                     | 14                    | 25                    | 51                    | 169                   | 350                   | 2 375                 |
| 3                   | 1                     | 17                    | 28                    | 55                    | 166                   | 365                   | 1 792                 |
| 4                   | 1                     | 20                    | 31                    | 60                    | 164                   | 364                   | 1 386                 |
| 5                   | 3                     | 23                    | 36                    | 66                    | 165                   | 356                   | 1 098                 |
| 6                   | 5                     | 26                    | 39                    | 68                    | 166                   | 342                   | 891                   |
| 7                   | 8                     | 30                    | 42                    | 70                    | 166                   | 326                   | 736                   |
| 8                   | 10                    | 34                    | 45                    | 74                    | 166                   | 309                   | 619                   |
| 9                   | 12                    | 37                    | 49                    | 76                    | 166                   | 291                   | 527                   |
| 10                  | 13                    | 39                    | 51                    | 77                    | 166                   | 274                   | 453                   |
| 11                  | 14                    | 40                    | 52                    | 78                    | 166                   | 260                   | 394                   |
| 12                  | 15                    | 42                    | 54                    | 79                    | 166                   | 260                   | 345                   |
| 13                  | 16                    | 43                    | 54                    | 80                    | 166                   | 260                   | 304                   |
| 14                  | 16                    | 44                    | 55                    | 80                    | 166                   | 260                   | 269                   |
| 15                  | 17                    | 44                    | 55                    | 80                    | 166                   | 260                   | 260                   |
| 16                  | 17                    | 44                    | 55                    | 80                    | 166                   | 259                   | 259                   |
| 17                  | 17                    | 44                    | 55                    | 80                    | 166                   | 260                   | 260                   |
| 18                  | 17                    | 44                    | 55                    | 80                    | 166                   | 260                   | 260                   |
| 19                  | 17                    | 44                    | 55                    | 80                    | 166                   | 260                   | 260                   |
| 20                  | 17                    | 44                    | 55                    | 80                    | 166                   | 260                   | 260                   |
| 21                  | 17                    | 44                    | 55                    | 80                    | 167                   | 260                   | 260                   |
| 22                  | 17                    | 44                    | 57                    | 80                    | 167                   | 260                   | 260                   |
| 23                  | 17                    | 44                    | 59                    | 80                    | 167                   | 260                   | 260                   |
| 24                  | 17                    | 44                    | 62                    | 80                    | 166                   | 260                   | 260                   |
| 25                  | 17                    | 44                    | 64                    | 80                    | 166                   | 260                   | 260                   |
| 26                  | 17                    | 44                    | 67                    | 80                    | 166                   | 259                   | 259                   |
| 27                  | 17                    | 44                    | 69                    | 80                    | 166                   | 259                   | 259                   |
| 28                  | 17                    | 44                    | 72                    | 80                    | 165                   | 259                   | 259                   |
| 29                  | 17                    | 44                    | 74                    | 80                    | 165                   | 258                   | 258                   |
| 30                  | 17                    | 44                    | 77                    | 80                    | 165                   | 258                   | 258                   |



## 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                     | 3                     | 14                    | 132                   | 292                   | 3 009                 |
| 2                   | 0                     | 1                     | 6                     | 13                    | 130                   | 333                   | 2 245                 |
| 3                   | 1                     | 1                     | 8                     | 16                    | 124                   | 347                   | 1 697                 |
| 4                   | 1                     | 3                     | 11                    | 19                    | 120                   | 347                   | 1 313                 |
| 5                   | 1                     | 4                     | 13                    | 21                    | 120                   | 339                   | 1 042                 |
| 6                   | 2                     | 4                     | 16                    | 24                    | 119                   | 326                   | 846                   |
| 7                   | 2                     | 6                     | 19                    | 26                    | 119                   | 311                   | 700                   |
| 8                   | 2                     | 6                     | 21                    | 29                    | 119                   | 295                   | 589                   |
| 9                   | 4                     | 7                     | 24                    | 31                    | 119                   | 278                   | 502                   |
| 10                  | 4                     | 8                     | 27                    | 33                    | 119                   | 262                   | 432                   |
| 11                  | 4                     | 9                     | 28                    | 36                    | 119                   | 246                   | 376                   |
| 12                  | 4                     | 9                     | 31                    | 38                    | 119                   | 231                   | 329                   |
| 13                  | 4                     | 11                    | 34                    | 40                    | 119                   | 216                   | 290                   |
| 14                  | 5                     | 11                    | 36                    | 42                    | 119                   | 213                   | 257                   |
| 15                  | 6                     | 13                    | 38                    | 44                    | 119                   | 213                   | 229                   |
| 16                  | 6                     | 13                    | 41                    | 46                    | 120                   | 213                   | 213                   |
| 17                  | 6                     | 14                    | 43                    | 49                    | 120                   | 213                   | 213                   |
| 18                  | 6                     | 15                    | 46                    | 51                    | 120                   | 214                   | 214                   |
| 19                  | 7                     | 16                    | 48                    | 52                    | 122                   | 214                   | 214                   |
| 20                  | 7                     | 16                    | 51                    | 55                    | 124                   | 215                   | 215                   |
| 21                  | 7                     | 18                    | 53                    | 57                    | 126                   | 215                   | 215                   |
| 22                  | 8                     | 18                    | 55                    | 58                    | 128                   | 216                   | 216                   |
| 23                  | 8                     | 19                    | 58                    | 61                    | 129                   | 216                   | 216                   |
| 24                  | 8                     | 21                    | 60                    | 63                    | 131                   | 216                   | 216                   |
| 25                  | 9                     | 21                    | 63                    | 65                    | 133                   | 216                   | 216                   |
| 26                  | 9                     | 22                    | 64                    | 66                    | 134                   | 216                   | 216                   |
| 27                  | 10                    | 23                    | 67                    | 68                    | 135                   | 216                   | 216                   |
| 28                  | 10                    | 24                    | 69                    | 70                    | 136                   | 216                   | 216                   |
| 29                  | 10                    | 24                    | 72                    | 72                    | 138                   | 216                   | 216                   |
| 30                  | 11                    | 26                    | 74                    | 73                    | 138                   | 216                   | 216                   |

## ANNEX III

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

| Currency          | National insurance market | Volatility adjustment (in bps) |
|-------------------|---------------------------|--------------------------------|
| Euro              | Austria                   | 25                             |
| Euro              | Belgium                   | 25                             |
| Euro              | Cyprus                    | 25                             |
| Euro              | Estonia                   | 25                             |
| Euro              | Finland                   | 25                             |
| Euro              | France                    | 25                             |
| Euro              | Germany                   | 25                             |
| Euro              | Greece                    | 25                             |
| Euro              | Ireland                   | 25                             |
| Euro              | Italy                     | 25                             |
| Euro              | Latvia                    | 25                             |
| Euro              | Lithuania                 | 25                             |
| Euro              | Luxembourg                | 25                             |
| Euro              | Malta                     | 25                             |
| Euro              | Netherlands               | 25                             |
| Euro              | Portugal                  | 25                             |
| Euro              | Slovakia                  | 25                             |
| Euro              | Slovenia                  | 25                             |
| Euro              | Spain                     | 25                             |
| Czech koruna      | Czech Republic            | 32                             |
| Danish krone      | Denmark                   | 33                             |
| Forint            | Hungary                   | 18                             |
| Krona             | Sweden                    | 19                             |
| Kuna              | Croatia                   | 5                              |
| Lev               | Bulgaria                  | - 0                            |
| Pound sterling    | United Kingdom            | 26                             |
| Romanian leu      | Romania                   | 13                             |
| Zloty             | Poland                    | 32                             |
| Króna             | Iceland                   | 12                             |
| Norwegian krone   | Norway                    | 52                             |
| Swiss franc       | Liechtenstein             | - 2                            |
| Swiss franc       | Switzerland               | - 2                            |
| Australian dollar | Australia                 | 35                             |
| Canadian dollar   | Canada                    | 54                             |

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|                  |               |    |
|------------------|---------------|----|
| Renminbi-yuan    | China         | 28 |
| Hong Kong dollar | Hong Kong     | 8  |
| US dollar        | United States | 61 |
| Yen              | Japan         | 6  |

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