



2024/456

8.2.2024

COMMISSION IMPLEMENTING REGULATION (EU) 2024/456

of 7 February 2024

laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 December 2023 until 30 March 2024 in accordance with Directive 2009/138/EC of the European Parliament and of the Council on the taking-up and pursuit of the business of Insurance and Reinsurance

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

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

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

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 8 January 2024, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of December 2023 market data. That information was published on 8 January 2024 in accordance with Article 77e(1) of Directive 2009/138/EC.
- (3) Given the need for the immediate availability of the technical information, it is important that this Regulation enters into force as a matter of urgency.
- (4) For prudential reasons it is necessary that insurance and reinsurance undertakings use the same technical information for calculating technical provisions and basic own funds irrespective of the date on which they report to their competent authorities. This Regulation should therefore apply from the first reporting reference date to which this Regulation applies.
- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council ⁽²⁾,

HAS ADOPTED THIS REGULATION:

Article 1

1. Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 31 December 2023 until 30 March 2024.

⁽¹⁾ OJ L 335, 17.12.2009, p.1.

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

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

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

Article 2

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

It shall apply from 31 December 2023.

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

Done at Brussels, 7 February 2024.

For the Commission
The President
Ursula VON DER LEYEN

ANNEX I

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

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Lev
1	3,357%	5,185%	3,347%	6,301%	3,027%	3,307%
2	2,690%	4,144%	2,680%	6,121%	2,799%	2,640%
3	2,439%	3,678%	2,429%	5,931%	2,498%	2,389%
4	2,350%	3,489%	2,340%	5,796%	2,339%	2,300%
5	2,323%	3,405%	2,313%	5,715%	2,262%	2,273%
6	2,321%	3,370%	2,311%	5,675%	2,218%	2,271%
7	2,331%	3,359%	2,321%	5,670%	2,197%	2,281%
8	2,349%	3,361%	2,339%	5,695%	2,194%	2,299%
9	2,370%	3,369%	2,360%	5,729%	2,210%	2,320%
10	2,393%	3,379%	2,383%	5,776%	2,245%	2,343%
11	2,423%	3,389%	2,413%	5,826%	2,300%	2,372%
12	2,439%	3,398%	2,429%	5,875%	2,362%	2,389%
13	2,455%	3,406%	2,445%	5,924%	2,426%	2,405%
14	2,467%	3,414%	2,457%	5,964%	2,487%	2,417%
15	2,470%	3,420%	2,460%	5,999%	2,544%	2,419%
16	2,460%	3,426%	2,450%	6,021%	2,596%	2,410%
17	2,445%	3,430%	2,435%	6,030%	2,643%	2,394%
18	2,428%	3,434%	2,418%	6,028%	2,686%	2,378%
19	2,414%	3,438%	2,404%	6,018%	2,725%	2,364%
20	2,406%	3,441%	2,396%	6,003%	2,761%	2,356%
21	2,404%	3,444%	2,394%	5,983%	2,793%	2,355%
22	2,409%	3,446%	2,399%	5,960%	2,822%	2,360%
23	2,417%	3,448%	2,408%	5,934%	2,850%	2,370%
24	2,429%	3,450%	2,420%	5,907%	2,874%	2,383%
25	2,444%	3,451%	2,435%	5,878%	2,897%	2,399%
26	2,460%	3,452%	2,451%	5,849%	2,918%	2,416%
27	2,478%	3,454%	2,469%	5,819%	2,938%	2,435%
28	2,496%	3,455%	2,488%	5,789%	2,956%	2,454%
29	2,515%	3,456%	2,507%	5,760%	2,973%	2,474%
30	2,534%	3,456%	2,526%	5,731%	2,989%	2,494%
31	2,553%	3,457%	2,546%	5,702%	3,004%	2,514%
32	2,572%	3,458%	2,565%	5,674%	3,018%	2,535%
33	2,591%	3,458%	2,584%	5,647%	3,031%	2,554%
34	2,610%	3,459%	2,603%	5,620%	3,043%	2,574%

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Lev
35	2,628%	3,459%	2,621%	5,594%	3,055%	2,593%
36	2,646%	3,459%	2,639%	5,569%	3,066%	2,612%
37	2,663%	3,460%	2,657%	5,545%	3,076%	2,630%
38	2,680%	3,460%	2,674%	5,521%	3,086%	2,648%
39	2,697%	3,460%	2,690%	5,498%	3,095%	2,665%
40	2,713%	3,460%	2,707%	5,476%	3,104%	2,682%
41	2,728%	3,461%	2,722%	5,455%	3,113%	2,698%
42	2,743%	3,461%	2,737%	5,435%	3,121%	2,714%
43	2,758%	3,461%	2,752%	5,415%	3,128%	2,729%
44	2,772%	3,461%	2,766%	5,396%	3,136%	2,744%
45	2,786%	3,461%	2,780%	5,377%	3,143%	2,758%
46	2,799%	3,461%	2,793%	5,359%	3,149%	2,772%
47	2,812%	3,461%	2,806%	5,342%	3,156%	2,785%
48	2,824%	3,461%	2,819%	5,325%	3,162%	2,798%
49	2,836%	3,461%	2,831%	5,309%	3,168%	2,810%
50	2,847%	3,461%	2,842%	5,294%	3,173%	2,822%
51	2,859%	3,461%	2,854%	5,279%	3,179%	2,834%
52	2,869%	3,461%	2,865%	5,264%	3,184%	2,845%
53	2,880%	3,461%	2,875%	5,250%	3,189%	2,856%
54	2,890%	3,461%	2,885%	5,237%	3,194%	2,867%
55	2,900%	3,461%	2,895%	5,224%	3,198%	2,877%
56	2,909%	3,461%	2,905%	5,211%	3,203%	2,887%
57	2,918%	3,461%	2,914%	5,199%	3,207%	2,897%
58	2,927%	3,461%	2,923%	5,187%	3,211%	2,906%
59	2,936%	3,461%	2,932%	5,176%	3,215%	2,915%
60	2,944%	3,461%	2,940%	5,164%	3,219%	2,924%
61	2,952%	3,461%	2,948%	5,154%	3,223%	2,932%
62	2,960%	3,461%	2,956%	5,143%	3,227%	2,940%
63	2,968%	3,460%	2,964%	5,133%	3,230%	2,948%
64	2,975%	3,460%	2,971%	5,123%	3,234%	2,956%
65	2,983%	3,460%	2,979%	5,114%	3,237%	2,963%
66	2,990%	3,460%	2,986%	5,105%	3,240%	2,971%
67	2,996%	3,460%	2,993%	5,096%	3,243%	2,978%
68	3,003%	3,460%	2,999%	5,087%	3,246%	2,985%
69	3,009%	3,460%	3,006%	5,078%	3,249%	2,991%
70	3,016%	3,460%	3,012%	5,070%	3,252%	2,998%

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Lev
71	3,022%	3,460%	3,018%	5,062%	3,255%	3,004%
72	3,028%	3,460%	3,024%	5,054%	3,258%	3,010%
73	3,033%	3,460%	3,030%	5,047%	3,260%	3,016%
74	3,039%	3,460%	3,035%	5,039%	3,263%	3,022%
75	3,044%	3,459%	3,041%	5,032%	3,265%	3,028%
76	3,050%	3,459%	3,046%	5,025%	3,268%	3,033%
77	3,055%	3,459%	3,052%	5,018%	3,270%	3,039%
78	3,060%	3,459%	3,057%	5,012%	3,272%	3,044%
79	3,065%	3,459%	3,062%	5,005%	3,275%	3,049%
80	3,070%	3,459%	3,066%	4,999%	3,277%	3,054%
81	3,074%	3,459%	3,071%	4,993%	3,279%	3,059%
82	3,079%	3,459%	3,076%	4,987%	3,281%	3,064%
83	3,083%	3,459%	3,080%	4,981%	3,283%	3,068%
84	3,088%	3,459%	3,085%	4,975%	3,285%	3,073%
85	3,092%	3,459%	3,089%	4,970%	3,287%	3,077%
86	3,096%	3,459%	3,093%	4,964%	3,289%	3,081%
87	3,100%	3,458%	3,097%	4,959%	3,291%	3,086%
88	3,104%	3,458%	3,101%	4,954%	3,293%	3,090%
89	3,108%	3,458%	3,105%	4,948%	3,294%	3,094%
90	3,112%	3,458%	3,109%	4,943%	3,296%	3,098%
91	3,115%	3,458%	3,113%	4,939%	3,298%	3,102%
92	3,119%	3,458%	3,116%	4,934%	3,299%	3,105%
93	3,123%	3,458%	3,120%	4,929%	3,301%	3,109%
94	3,126%	3,458%	3,123%	4,925%	3,303%	3,113%
95	3,129%	3,458%	3,127%	4,920%	3,304%	3,116%
96	3,133%	3,458%	3,130%	4,916%	3,306%	3,120%
97	3,136%	3,458%	3,133%	4,911%	3,307%	3,123%
98	3,139%	3,458%	3,137%	4,907%	3,309%	3,126%
99	3,142%	3,458%	3,140%	4,903%	3,310%	3,130%
100	3,145%	3,458%	3,143%	4,899%	3,312%	3,133%
101	3,148%	3,457%	3,146%	4,895%	3,313%	3,136%
102	3,151%	3,457%	3,149%	4,891%	3,314%	3,139%
103	3,154%	3,457%	3,152%	4,887%	3,316%	3,142%
104	3,157%	3,457%	3,155%	4,884%	3,317%	3,145%
105	3,160%	3,457%	3,158%	4,880%	3,318%	3,148%
106	3,163%	3,457%	3,160%	4,876%	3,319%	3,151%

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Lev
107	3,165%	3,457%	3,163%	4,873%	3,321%	3,154%
108	3,168%	3,457%	3,166%	4,869%	3,322%	3,156%
109	3,171%	3,457%	3,168%	4,866%	3,323%	3,159%
110	3,173%	3,457%	3,171%	4,863%	3,324%	3,162%
111	3,176%	3,457%	3,173%	4,859%	3,325%	3,164%
112	3,178%	3,457%	3,176%	4,856%	3,326%	3,167%
113	3,180%	3,457%	3,178%	4,853%	3,327%	3,169%
114	3,183%	3,457%	3,181%	4,850%	3,329%	3,172%
115	3,185%	3,457%	3,183%	4,847%	3,330%	3,174%
116	3,187%	3,457%	3,185%	4,844%	3,331%	3,177%
117	3,190%	3,456%	3,187%	4,841%	3,332%	3,179%
118	3,192%	3,456%	3,190%	4,838%	3,333%	3,181%
119	3,194%	3,456%	3,192%	4,835%	3,334%	3,183%
120	3,196%	3,456%	3,194%	4,832%	3,335%	3,186%
121	3,198%	3,456%	3,196%	4,830%	3,336%	3,188%
122	3,200%	3,456%	3,198%	4,827%	3,336%	3,190%
123	3,202%	3,456%	3,200%	4,824%	3,337%	3,192%
124	3,204%	3,456%	3,202%	4,822%	3,338%	3,194%
125	3,206%	3,456%	3,204%	4,819%	3,339%	3,196%
126	3,208%	3,456%	3,206%	4,817%	3,340%	3,198%
127	3,210%	3,456%	3,208%	4,814%	3,341%	3,200%
128	3,212%	3,456%	3,210%	4,812%	3,342%	3,202%
129	3,214%	3,456%	3,212%	4,809%	3,343%	3,204%
130	3,216%	3,456%	3,214%	4,807%	3,343%	3,206%
131	3,217%	3,456%	3,216%	4,804%	3,344%	3,208%
132	3,219%	3,456%	3,217%	4,802%	3,345%	3,210%
133	3,221%	3,456%	3,219%	4,800%	3,346%	3,212%
134	3,223%	3,456%	3,221%	4,798%	3,347%	3,213%
135	3,224%	3,456%	3,222%	4,795%	3,347%	3,215%
136	3,226%	3,456%	3,224%	4,793%	3,348%	3,217%
137	3,228%	3,456%	3,226%	4,791%	3,349%	3,218%
138	3,229%	3,456%	3,227%	4,789%	3,350%	3,220%
139	3,231%	3,456%	3,229%	4,787%	3,350%	3,222%
140	3,232%	3,455%	3,231%	4,785%	3,351%	3,223%
141	3,234%	3,455%	3,232%	4,783%	3,352%	3,225%
142	3,235%	3,455%	3,234%	4,781%	3,352%	3,227%

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Lev
143	3,237%	3,455%	3,235%	4,779%	3,353%	3,228%
144	3,238%	3,455%	3,237%	4,777%	3,354%	3,230%
145	3,240%	3,455%	3,238%	4,775%	3,354%	3,231%
146	3,241%	3,455%	3,240%	4,773%	3,355%	3,233%
147	3,243%	3,455%	3,241%	4,771%	3,356%	3,234%
148	3,244%	3,455%	3,242%	4,769%	3,356%	3,236%
149	3,245%	3,455%	3,244%	4,768%	3,357%	3,237%
150	3,247%	3,455%	3,245%	4,766%	3,358%	3,239%

Term to maturity (in years)	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone	Swiss franc
1	4,735%	6,027%	4,953%	9,105%	3,998%	1,173%
2	4,021%	5,985%	4,871%	8,331%	3,847%	1,145%
3	3,668%	5,995%	4,833%	7,739%	3,629%	1,101%
4	3,475%	6,022%	4,824%	7,326%	3,438%	1,068%
5	3,355%	6,049%	4,845%	7,048%	3,309%	1,054%
6	3,283%	6,073%	4,887%	6,845%	3,244%	1,059%
7	3,251%	6,100%	4,939%	6,684%	3,218%	1,076%
8	3,248%	6,115%	4,995%	6,546%	3,211%	1,101%
9	3,261%	6,129%	5,053%	6,423%	3,214%	1,131%
10	3,284%	6,144%	5,104%	6,308%	3,219%	1,164%
11	3,312%	6,139%	5,134%	6,199%	3,226%	1,199%
12	3,339%	6,115%	5,144%	6,097%	3,231%	1,235%
13	3,362%	6,078%	5,141%	6,000%	3,237%	1,271%
14	3,382%	6,032%	5,127%	5,907%	3,242%	1,307%
15	3,398%	5,979%	5,105%	5,820%	3,248%	1,342%
16	3,409%	5,922%	5,079%	5,737%	3,252%	1,376%
17	3,418%	5,863%	5,048%	5,657%	3,257%	1,410%
18	3,424%	5,802%	5,016%	5,582%	3,262%	1,441%
19	3,429%	5,740%	4,981%	5,511%	3,266%	1,472%
20	3,432%	5,679%	4,946%	5,443%	3,271%	1,502%
21	3,435%	5,618%	4,910%	5,378%	3,275%	1,530%
22	3,436%	5,558%	4,874%	5,316%	3,279%	1,557%
23	3,435%	5,499%	4,838%	5,257%	3,282%	1,583%
24	3,432%	5,443%	4,803%	5,201%	3,286%	1,608%
25	3,426%	5,387%	4,768%	5,148%	3,290%	1,632%
26	3,418%	5,334%	4,734%	5,097%	3,293%	1,655%

Term to maturity (in years)	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone	Swiss franc
27	3,407%	5,282%	4,701%	5,049%	3,297%	1,677%
28	3,392%	5,232%	4,669%	5,003%	3,300%	1,698%
29	3,374%	5,184%	4,638%	4,959%	3,303%	1,718%
30	3,352%	5,138%	4,608%	4,917%	3,306%	1,737%
31	3,327%	5,093%	4,579%	4,877%	3,309%	1,755%
32	3,300%	5,050%	4,550%	4,838%	3,312%	1,773%
33	3,271%	5,009%	4,523%	4,802%	3,314%	1,790%
34	3,241%	4,969%	4,497%	4,767%	3,317%	1,806%
35	3,212%	4,932%	4,472%	4,733%	3,320%	1,821%
36	3,183%	4,895%	4,448%	4,701%	3,322%	1,836%
37	3,155%	4,860%	4,424%	4,671%	3,325%	1,851%
38	3,128%	4,827%	4,402%	4,641%	3,327%	1,864%
39	3,103%	4,794%	4,380%	4,613%	3,329%	1,878%
40	3,079%	4,763%	4,359%	4,586%	3,331%	1,890%
41	3,057%	4,734%	4,339%	4,560%	3,334%	1,903%
42	3,037%	4,705%	4,320%	4,536%	3,336%	1,914%
43	3,019%	4,677%	4,301%	4,512%	3,338%	1,926%
44	3,002%	4,651%	4,283%	4,489%	3,340%	1,936%
45	2,987%	4,626%	4,266%	4,467%	3,342%	1,947%
46	2,975%	4,601%	4,249%	4,446%	3,343%	1,957%
47	2,964%	4,578%	4,233%	4,425%	3,345%	1,967%
48	2,955%	4,555%	4,217%	4,406%	3,347%	1,976%
49	2,947%	4,533%	4,202%	4,387%	3,349%	1,985%
50	2,942%	4,512%	4,188%	4,369%	3,350%	1,994%
51	2,938%	4,492%	4,174%	4,351%	3,352%	2,002%
52	2,936%	4,472%	4,161%	4,334%	3,354%	2,011%
53	2,935%	4,453%	4,148%	4,318%	3,355%	2,019%
54	2,935%	4,435%	4,135%	4,302%	3,357%	2,026%
55	2,937%	4,417%	4,123%	4,287%	3,358%	2,034%
56	2,939%	4,400%	4,111%	4,272%	3,359%	2,041%
57	2,941%	4,384%	4,100%	4,258%	3,361%	2,048%
58	2,944%	4,368%	4,089%	4,244%	3,362%	2,054%
59	2,948%	4,352%	4,078%	4,231%	3,363%	2,061%
60	2,952%	4,337%	4,068%	4,218%	3,365%	2,067%
61	2,956%	4,323%	4,058%	4,206%	3,366%	2,073%
62	2,961%	4,309%	4,048%	4,193%	3,367%	2,079%

Term to maturity (in years)	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone	Swiss franc
63	2,966%	4,295%	4,039%	4,182%	3,368%	2,085%
64	2,971%	4,282%	4,030%	4,170%	3,369%	2,090%
65	2,976%	4,270%	4,021%	4,159%	3,371%	2,096%
66	2,981%	4,257%	4,012%	4,149%	3,372%	2,101%
67	2,986%	4,245%	4,004%	4,138%	3,373%	2,106%
68	2,991%	4,233%	3,996%	4,128%	3,374%	2,111%
69	2,996%	4,222%	3,988%	4,118%	3,375%	2,116%
70	3,001%	4,211%	3,980%	4,109%	3,376%	2,121%
71	3,007%	4,200%	3,973%	4,100%	3,377%	2,125%
72	3,012%	4,190%	3,965%	4,091%	3,378%	2,130%
73	3,017%	4,180%	3,958%	4,082%	3,379%	2,134%
74	3,022%	4,170%	3,952%	4,073%	3,379%	2,138%
75	3,027%	4,160%	3,945%	4,065%	3,380%	2,142%
76	3,032%	4,151%	3,938%	4,057%	3,381%	2,146%
77	3,037%	4,142%	3,932%	4,049%	3,382%	2,150%
78	3,042%	4,133%	3,926%	4,041%	3,383%	2,154%
79	3,046%	4,124%	3,920%	4,034%	3,384%	2,158%
80	3,051%	4,116%	3,914%	4,027%	3,384%	2,162%
81	3,055%	4,108%	3,908%	4,019%	3,385%	2,165%
82	3,060%	4,100%	3,903%	4,013%	3,386%	2,169%
83	3,064%	4,092%	3,897%	4,006%	3,387%	2,172%
84	3,069%	4,084%	3,892%	3,999%	3,387%	2,175%
85	3,073%	4,077%	3,887%	3,993%	3,388%	2,178%
86	3,077%	4,069%	3,882%	3,986%	3,389%	2,182%
87	3,081%	4,062%	3,877%	3,980%	3,389%	2,185%
88	3,085%	4,055%	3,872%	3,974%	3,390%	2,188%
89	3,089%	4,048%	3,867%	3,968%	3,391%	2,191%
90	3,093%	4,042%	3,862%	3,962%	3,391%	2,193%
91	3,097%	4,035%	3,858%	3,957%	3,392%	2,196%
92	3,101%	4,029%	3,853%	3,951%	3,393%	2,199%
93	3,104%	4,023%	3,849%	3,946%	3,393%	2,202%
94	3,108%	4,017%	3,845%	3,941%	3,394%	2,204%
95	3,111%	4,011%	3,841%	3,935%	3,394%	2,207%
96	3,115%	4,005%	3,837%	3,930%	3,395%	2,209%
97	3,118%	3,999%	3,833%	3,925%	3,396%	2,212%
98	3,122%	3,993%	3,829%	3,921%	3,396%	2,214%

Term to maturity (in years)	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone	Swiss franc
99	3,125%	3,988%	3,825%	3,916%	3,397%	2,217%
100	3,128%	3,982%	3,821%	3,911%	3,397%	2,219%
101	3,131%	3,977%	3,817%	3,907%	3,398%	2,221%
102	3,134%	3,972%	3,814%	3,902%	3,398%	2,224%
103	3,137%	3,967%	3,810%	3,898%	3,399%	2,226%
104	3,140%	3,962%	3,807%	3,893%	3,399%	2,228%
105	3,143%	3,957%	3,803%	3,889%	3,400%	2,230%
106	3,146%	3,952%	3,800%	3,885%	3,400%	2,232%
107	3,149%	3,948%	3,797%	3,881%	3,401%	2,234%
108	3,152%	3,943%	3,794%	3,877%	3,401%	2,236%
109	3,154%	3,938%	3,790%	3,873%	3,401%	2,238%
110	3,157%	3,934%	3,787%	3,869%	3,402%	2,240%
111	3,160%	3,930%	3,784%	3,865%	3,402%	2,242%
112	3,162%	3,925%	3,781%	3,862%	3,403%	2,244%
113	3,165%	3,921%	3,778%	3,858%	3,403%	2,246%
114	3,167%	3,917%	3,775%	3,854%	3,404%	2,247%
115	3,170%	3,913%	3,773%	3,851%	3,404%	2,249%
116	3,172%	3,909%	3,770%	3,847%	3,404%	2,251%
117	3,175%	3,905%	3,767%	3,844%	3,405%	2,253%
118	3,177%	3,901%	3,764%	3,841%	3,405%	2,254%
119	3,179%	3,897%	3,762%	3,837%	3,405%	2,256%
120	3,181%	3,894%	3,759%	3,834%	3,406%	2,257%
121	3,184%	3,890%	3,757%	3,831%	3,406%	2,259%
122	3,186%	3,886%	3,754%	3,828%	3,407%	2,261%
123	3,188%	3,883%	3,752%	3,825%	3,407%	2,262%
124	3,190%	3,879%	3,749%	3,822%	3,407%	2,264%
125	3,192%	3,876%	3,747%	3,819%	3,408%	2,265%
126	3,194%	3,872%	3,744%	3,816%	3,408%	2,267%
127	3,196%	3,869%	3,742%	3,813%	3,408%	2,268%
128	3,198%	3,866%	3,740%	3,810%	3,409%	2,269%
129	3,200%	3,863%	3,738%	3,807%	3,409%	2,271%
130	3,202%	3,859%	3,735%	3,805%	3,409%	2,272%
131	3,204%	3,856%	3,733%	3,802%	3,410%	2,274%
132	3,206%	3,853%	3,731%	3,799%	3,410%	2,275%
133	3,208%	3,850%	3,729%	3,797%	3,410%	2,276%
134	3,209%	3,847%	3,727%	3,794%	3,410%	2,278%

Term to maturity (in years)	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone	Swiss franc
135	3,211%	3,844%	3,725%	3,791%	3,411%	2,279%
136	3,213%	3,841%	3,723%	3,789%	3,411%	2,280%
137	3,215%	3,838%	3,721%	3,786%	3,411%	2,281%
138	3,216%	3,836%	3,719%	3,784%	3,412%	2,283%
139	3,218%	3,833%	3,717%	3,782%	3,412%	2,284%
140	3,220%	3,830%	3,715%	3,779%	3,412%	2,285%
141	3,221%	3,827%	3,713%	3,777%	3,412%	2,286%
142	3,223%	3,825%	3,711%	3,775%	3,413%	2,287%
143	3,225%	3,822%	3,709%	3,772%	3,413%	2,288%
144	3,226%	3,819%	3,708%	3,770%	3,413%	2,290%
145	3,228%	3,817%	3,706%	3,768%	3,413%	2,291%
146	3,229%	3,814%	3,704%	3,766%	3,414%	2,292%
147	3,231%	3,812%	3,702%	3,763%	3,414%	2,293%
148	3,232%	3,809%	3,701%	3,761%	3,414%	2,294%
149	3,234%	3,807%	3,699%	3,759%	3,414%	2,295%
150	3,235%	3,805%	3,697%	3,757%	3,415%	2,296%

Term to maturity (in years)	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso	Hong Kong dollar
1	4,278%	2,247%	4,294%	6,161%	9,206%	4,285%
2	4,021%	2,319%	3,994%	5,665%	9,195%	3,734%
3	3,898%	2,429%	3,597%	5,399%	9,248%	3,463%
4	3,843%	2,525%	3,351%	5,276%	9,337%	3,333%
5	3,858%	2,593%	3,207%	5,253%	9,434%	3,276%
6	3,918%	2,648%	3,151%	5,272%	9,559%	3,273%
7	3,984%	2,698%	3,143%	5,299%	9,676%	3,282%
8	4,048%	2,755%	3,155%	5,322%	9,784%	3,281%
9	4,107%	2,821%	3,171%	5,334%	9,891%	3,280%
10	4,154%	2,890%	3,183%	5,337%	9,990%	3,286%
11	4,200%	2,959%	3,187%	5,334%	10,038%	3,305%
12	4,240%	3,024%	3,184%	5,326%	10,036%	3,331%
13	4,272%	3,083%	3,177%	5,314%	9,997%	3,359%
14	4,296%	3,137%	3,167%	5,301%	9,931%	3,388%
15	4,312%	3,184%	3,156%	5,286%	9,844%	3,413%
16	4,321%	3,223%	3,144%	5,269%	9,743%	3,434%
17	4,322%	3,256%	3,132%	5,253%	9,631%	3,451%
18	4,318%	3,285%	3,120%	5,236%	9,512%	3,465%

Term to maturity (in years)	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso	Hong Kong dollar
19	4,308%	3,309%	3,109%	5,218%	9,389%	3,477%
20	4,292%	3,329%	3,099%	5,201%	9,262%	3,487%
21	4,271%	3,346%	3,089%	5,184%	9,135%	3,495%
22	4,245%	3,362%	3,081%	5,167%	9,009%	3,502%
23	4,216%	3,375%	3,073%	5,151%	8,884%	3,507%
24	4,184%	3,386%	3,067%	5,135%	8,761%	3,512%
25	4,148%	3,396%	3,062%	5,119%	8,641%	3,515%
26	4,111%	3,404%	3,057%	5,104%	8,524%	3,518%
27	4,073%	3,412%	3,054%	5,089%	8,411%	3,521%
28	4,036%	3,418%	3,052%	5,075%	8,301%	3,522%
29	4,001%	3,424%	3,052%	5,061%	8,195%	3,524%
30	3,968%	3,429%	3,052%	5,047%	8,093%	3,525%
31	3,938%	3,433%	3,053%	5,034%	7,995%	3,526%
32	3,912%	3,437%	3,055%	5,022%	7,901%	3,526%
33	3,888%	3,440%	3,058%	5,009%	7,811%	3,526%
34	3,866%	3,443%	3,062%	4,998%	7,724%	3,526%
35	3,846%	3,445%	3,066%	4,986%	7,641%	3,526%
36	3,829%	3,447%	3,070%	4,975%	7,561%	3,526%
37	3,812%	3,449%	3,075%	4,965%	7,484%	3,526%
38	3,797%	3,451%	3,080%	4,955%	7,411%	3,525%
39	3,784%	3,453%	3,085%	4,945%	7,341%	3,525%
40	3,771%	3,454%	3,090%	4,935%	7,273%	3,524%
41	3,759%	3,455%	3,095%	4,926%	7,209%	3,523%
42	3,749%	3,456%	3,101%	4,917%	7,146%	3,523%
43	3,739%	3,457%	3,106%	4,909%	7,087%	3,522%
44	3,729%	3,458%	3,111%	4,900%	7,030%	3,521%
45	3,721%	3,458%	3,117%	4,892%	6,975%	3,520%
46	3,713%	3,459%	3,122%	4,885%	6,922%	3,519%
47	3,705%	3,459%	3,127%	4,877%	6,872%	3,518%
48	3,698%	3,460%	3,132%	4,870%	6,823%	3,518%
49	3,692%	3,460%	3,137%	4,863%	6,776%	3,517%
50	3,685%	3,460%	3,142%	4,856%	6,731%	3,516%
51	3,680%	3,461%	3,147%	4,850%	6,688%	3,515%
52	3,674%	3,461%	3,152%	4,843%	6,646%	3,514%
53	3,669%	3,461%	3,157%	4,837%	6,605%	3,513%
54	3,664%	3,461%	3,161%	4,831%	6,567%	3,512%

Term to maturity (in years)	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso	Hong Kong dollar
55	3,659%	3,461%	3,166%	4,826%	6,529%	3,512%
56	3,655%	3,461%	3,170%	4,820%	6,493%	3,511%
57	3,651%	3,461%	3,174%	4,815%	6,458%	3,510%
58	3,647%	3,461%	3,179%	4,810%	6,424%	3,509%
59	3,643%	3,461%	3,183%	4,804%	6,391%	3,508%
60	3,639%	3,461%	3,187%	4,800%	6,360%	3,507%
61	3,636%	3,461%	3,191%	4,795%	6,329%	3,507%
62	3,632%	3,461%	3,194%	4,790%	6,299%	3,506%
63	3,629%	3,461%	3,198%	4,786%	6,271%	3,505%
64	3,626%	3,461%	3,202%	4,781%	6,243%	3,504%
65	3,623%	3,461%	3,205%	4,777%	6,216%	3,504%
66	3,620%	3,461%	3,209%	4,773%	6,190%	3,503%
67	3,617%	3,461%	3,212%	4,769%	6,165%	3,502%
68	3,615%	3,461%	3,216%	4,765%	6,140%	3,502%
69	3,612%	3,461%	3,219%	4,761%	6,116%	3,501%
70	3,610%	3,461%	3,222%	4,758%	6,093%	3,500%
71	3,607%	3,461%	3,225%	4,754%	6,070%	3,500%
72	3,605%	3,460%	3,228%	4,751%	6,048%	3,499%
73	3,603%	3,460%	3,231%	4,747%	6,027%	3,498%
74	3,601%	3,460%	3,234%	4,744%	6,006%	3,498%
75	3,598%	3,460%	3,237%	4,741%	5,986%	3,497%
76	3,596%	3,460%	3,239%	4,738%	5,966%	3,497%
77	3,594%	3,460%	3,242%	4,735%	5,947%	3,496%
78	3,593%	3,460%	3,244%	4,732%	5,929%	3,495%
79	3,591%	3,460%	3,247%	4,729%	5,910%	3,495%
80	3,589%	3,460%	3,250%	4,726%	5,893%	3,494%
81	3,587%	3,460%	3,252%	4,723%	5,875%	3,494%
82	3,585%	3,459%	3,254%	4,720%	5,858%	3,493%
83	3,584%	3,459%	3,257%	4,718%	5,842%	3,493%
84	3,582%	3,459%	3,259%	4,715%	5,826%	3,492%
85	3,580%	3,459%	3,261%	4,713%	5,810%	3,492%
86	3,579%	3,459%	3,263%	4,710%	5,795%	3,491%
87	3,577%	3,459%	3,265%	4,708%	5,780%	3,491%
88	3,576%	3,459%	3,267%	4,705%	5,765%	3,491%
89	3,575%	3,459%	3,269%	4,703%	5,751%	3,490%
90	3,573%	3,459%	3,271%	4,701%	5,737%	3,490%

Term to maturity (in years)	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso	Hong Kong dollar
91	3,572%	3,459%	3,273%	4,699%	5,723%	3,489%
92	3,570%	3,459%	3,275%	4,696%	5,710%	3,489%
93	3,569%	3,459%	3,277%	4,694%	5,697%	3,488%
94	3,568%	3,458%	3,279%	4,692%	5,684%	3,488%
95	3,567%	3,458%	3,281%	4,690%	5,672%	3,488%
96	3,565%	3,458%	3,283%	4,688%	5,659%	3,487%
97	3,564%	3,458%	3,284%	4,686%	5,647%	3,487%
98	3,563%	3,458%	3,286%	4,684%	5,635%	3,486%
99	3,562%	3,458%	3,288%	4,683%	5,624%	3,486%
100	3,561%	3,458%	3,289%	4,681%	5,613%	3,486%
101	3,560%	3,458%	3,291%	4,679%	5,602%	3,485%
102	3,559%	3,458%	3,292%	4,677%	5,591%	3,485%
103	3,557%	3,458%	3,294%	4,676%	5,580%	3,485%
104	3,556%	3,458%	3,295%	4,674%	5,570%	3,484%
105	3,555%	3,458%	3,297%	4,672%	5,559%	3,484%
106	3,554%	3,458%	3,298%	4,671%	5,549%	3,484%
107	3,553%	3,457%	3,300%	4,669%	5,539%	3,483%
108	3,552%	3,457%	3,301%	4,667%	5,530%	3,483%
109	3,552%	3,457%	3,302%	4,666%	5,520%	3,483%
110	3,551%	3,457%	3,304%	4,664%	5,511%	3,483%
111	3,550%	3,457%	3,305%	4,663%	5,502%	3,482%
112	3,549%	3,457%	3,306%	4,661%	5,493%	3,482%
113	3,548%	3,457%	3,308%	4,660%	5,484%	3,482%
114	3,547%	3,457%	3,309%	4,659%	5,475%	3,481%
115	3,546%	3,457%	3,310%	4,657%	5,467%	3,481%
116	3,545%	3,457%	3,311%	4,656%	5,458%	3,481%
117	3,545%	3,457%	3,312%	4,655%	5,450%	3,481%
118	3,544%	3,457%	3,314%	4,653%	5,442%	3,480%
119	3,543%	3,457%	3,315%	4,652%	5,434%	3,480%
120	3,542%	3,457%	3,316%	4,651%	5,426%	3,480%
121	3,541%	3,457%	3,317%	4,649%	5,419%	3,480%
122	3,541%	3,457%	3,318%	4,648%	5,411%	3,479%
123	3,540%	3,456%	3,319%	4,647%	5,404%	3,479%
124	3,539%	3,456%	3,320%	4,646%	5,396%	3,479%
125	3,538%	3,456%	3,321%	4,645%	5,389%	3,479%
126	3,538%	3,456%	3,322%	4,643%	5,382%	3,478%

Term to maturity (in years)	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso	Hong Kong dollar
127	3,537%	3,456%	3,323%	4,642%	5,375%	3,478%
128	3,536%	3,456%	3,324%	4,641%	5,368%	3,478%
129	3,536%	3,456%	3,325%	4,640%	5,361%	3,478%
130	3,535%	3,456%	3,326%	4,639%	5,355%	3,478%
131	3,534%	3,456%	3,327%	4,638%	5,348%	3,477%
132	3,534%	3,456%	3,328%	4,637%	5,342%	3,477%
133	3,533%	3,456%	3,329%	4,636%	5,335%	3,477%
134	3,533%	3,456%	3,330%	4,635%	5,329%	3,477%
135	3,532%	3,456%	3,331%	4,634%	5,323%	3,477%
136	3,531%	3,456%	3,332%	4,633%	5,317%	3,476%
137	3,531%	3,456%	3,333%	4,632%	5,311%	3,476%
138	3,530%	3,456%	3,333%	4,631%	5,305%	3,476%
139	3,530%	3,456%	3,334%	4,630%	5,299%	3,476%
140	3,529%	3,456%	3,335%	4,629%	5,294%	3,476%
141	3,528%	3,456%	3,336%	4,628%	5,288%	3,475%
142	3,528%	3,456%	3,337%	4,627%	5,282%	3,475%
143	3,527%	3,456%	3,337%	4,626%	5,277%	3,475%
144	3,527%	3,456%	3,338%	4,626%	5,271%	3,475%
145	3,526%	3,456%	3,339%	4,625%	5,266%	3,475%
146	3,526%	3,455%	3,340%	4,624%	5,261%	3,475%
147	3,525%	3,455%	3,341%	4,623%	5,256%	3,474%
148	3,525%	3,455%	3,341%	4,622%	5,250%	3,474%
149	3,524%	3,455%	3,342%	4,621%	5,245%	3,474%
150	3,524%	3,455%	3,343%	4,621%	5,240%	3,474%

Term to maturity (in years)	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand	Real
1	7,124%	11,208%	0,912%	5,227%	8,239%	10,128%
2	7,113%	9,958%	0,949%	4,577%	7,866%	9,731%
3	7,099%	9,258%	0,976%	4,248%	7,873%	9,749%
4	7,112%	8,838%	1,000%	4,078%	7,995%	9,861%
5	7,121%	8,650%	1,022%	3,994%	8,208%	9,984%
6	7,149%	8,589%	1,042%	3,979%	8,532%	10,101%
7	7,184%	8,583%	1,059%	3,994%	8,864%	10,214%
8	7,221%	8,594%	1,075%	4,018%	9,174%	10,300%
9	7,264%	8,599%	1,088%	4,047%	9,462%	10,377%
10	7,298%	8,585%	1,102%	4,080%	9,724%	10,452%

Term to maturity (in years)	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand	Real
11	7,311%	8,545%	1,133%	4,114%	9,961%	10,481%
12	7,309%	8,484%	1,177%	4,149%	10,169%	10,465%
13	7,294%	8,409%	1,230%	4,183%	10,343%	10,418%
14	7,271%	8,323%	1,287%	4,214%	10,479%	10,346%
15	7,242%	8,231%	1,347%	4,241%	10,573%	10,257%
16	7,209%	8,136%	1,408%	4,265%	10,620%	10,156%
17	7,173%	8,038%	1,469%	4,285%	10,629%	10,045%
18	7,135%	7,939%	1,529%	4,300%	10,607%	9,929%
19	7,096%	7,841%	1,588%	4,311%	10,560%	9,809%
20	7,057%	7,743%	1,645%	4,316%	10,495%	9,688%
21	7,018%	7,648%	1,700%	4,317%	10,416%	9,566%
22	6,979%	7,555%	1,753%	4,313%	10,326%	9,446%
23	6,940%	7,464%	1,804%	4,306%	10,228%	9,327%
24	6,902%	7,377%	1,853%	4,297%	10,125%	9,210%
25	6,866%	7,292%	1,900%	4,286%	10,019%	9,097%
26	6,830%	7,210%	1,945%	4,274%	9,911%	8,986%
27	6,795%	7,131%	1,988%	4,260%	9,803%	8,879%
28	6,761%	7,055%	2,029%	4,246%	9,695%	8,776%
29	6,729%	6,982%	2,068%	4,231%	9,589%	8,677%
30	6,697%	6,913%	2,106%	4,216%	9,484%	8,581%
31	6,667%	6,845%	2,142%	4,200%	9,383%	8,488%
32	6,637%	6,781%	2,176%	4,185%	9,283%	8,400%
33	6,609%	6,720%	2,209%	4,170%	9,187%	8,315%
34	6,582%	6,660%	2,241%	4,155%	9,094%	8,233%
35	6,555%	6,604%	2,271%	4,140%	9,004%	8,155%
36	6,530%	6,550%	2,300%	4,126%	8,917%	8,080%
37	6,506%	6,498%	2,328%	4,111%	8,833%	8,008%
38	6,483%	6,448%	2,354%	4,097%	8,752%	7,939%
39	6,460%	6,400%	2,380%	4,084%	8,675%	7,873%
40	6,438%	6,354%	2,404%	4,071%	8,600%	7,810%
41	6,418%	6,310%	2,428%	4,058%	8,529%	7,749%
42	6,398%	6,268%	2,451%	4,045%	8,460%	7,691%
43	6,378%	6,228%	2,472%	4,033%	8,393%	7,635%
44	6,360%	6,189%	2,493%	4,021%	8,330%	7,581%
45	6,342%	6,152%	2,513%	4,010%	8,269%	7,530%
46	6,324%	6,116%	2,532%	3,999%	8,210%	7,480%

Term to maturity (in years)	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand	Real
47	6,308%	6,081%	2,551%	3,988%	8,153%	7,433%
48	6,292%	6,048%	2,569%	3,978%	8,099%	7,387%
49	6,276%	6,016%	2,586%	3,968%	8,046%	7,343%
50	6,261%	5,985%	2,603%	3,958%	7,996%	7,300%
51	6,247%	5,956%	2,619%	3,949%	7,947%	7,260%
52	6,233%	5,927%	2,634%	3,940%	7,900%	7,220%
53	6,220%	5,900%	2,649%	3,931%	7,855%	7,182%
54	6,207%	5,873%	2,663%	3,923%	7,812%	7,146%
55	6,194%	5,847%	2,677%	3,914%	7,770%	7,110%
56	6,182%	5,823%	2,691%	3,906%	7,729%	7,076%
57	6,170%	5,799%	2,704%	3,899%	7,690%	7,044%
58	6,159%	5,775%	2,716%	3,891%	7,652%	7,012%
59	6,148%	5,753%	2,729%	3,884%	7,615%	6,981%
60	6,137%	5,731%	2,740%	3,877%	7,580%	6,951%
61	6,127%	5,710%	2,752%	3,870%	7,546%	6,922%
62	6,117%	5,690%	2,763%	3,863%	7,513%	6,895%
63	6,107%	5,670%	2,774%	3,857%	7,480%	6,868%
64	6,098%	5,651%	2,784%	3,850%	7,449%	6,841%
65	6,089%	5,633%	2,794%	3,844%	7,419%	6,816%
66	6,080%	5,615%	2,804%	3,838%	7,390%	6,791%
67	6,071%	5,598%	2,814%	3,833%	7,361%	6,768%
68	6,063%	5,581%	2,823%	3,827%	7,334%	6,744%
69	6,055%	5,564%	2,832%	3,822%	7,307%	6,722%
70	6,047%	5,548%	2,841%	3,816%	7,281%	6,700%
71	6,039%	5,533%	2,849%	3,811%	7,256%	6,679%
72	6,032%	5,518%	2,857%	3,806%	7,231%	6,658%
73	6,025%	5,503%	2,865%	3,802%	7,207%	6,638%
74	6,018%	5,489%	2,873%	3,797%	7,184%	6,619%
75	6,011%	5,475%	2,881%	3,792%	7,162%	6,600%
76	6,004%	5,461%	2,888%	3,788%	7,140%	6,581%
77	5,997%	5,448%	2,896%	3,783%	7,118%	6,563%
78	5,991%	5,435%	2,903%	3,779%	7,097%	6,545%
79	5,985%	5,423%	2,910%	3,775%	7,077%	6,528%
80	5,979%	5,411%	2,916%	3,771%	7,057%	6,512%
81	5,973%	5,399%	2,923%	3,767%	7,038%	6,495%
82	5,967%	5,387%	2,929%	3,763%	7,019%	6,479%

Term to maturity (in years)	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand	Real
83	5,961%	5,376%	2,935%	3,759%	7,000%	6,464%
84	5,956%	5,365%	2,942%	3,756%	6,982%	6,449%
85	5,951%	5,354%	2,947%	3,752%	6,965%	6,434%
86	5,945%	5,343%	2,953%	3,748%	6,948%	6,420%
87	5,940%	5,333%	2,959%	3,745%	6,931%	6,406%
88	5,935%	5,323%	2,965%	3,742%	6,915%	6,392%
89	5,930%	5,313%	2,970%	3,738%	6,899%	6,378%
90	5,926%	5,303%	2,975%	3,735%	6,883%	6,365%
91	5,921%	5,294%	2,981%	3,732%	6,868%	6,352%
92	5,916%	5,285%	2,986%	3,729%	6,853%	6,340%
93	5,912%	5,276%	2,991%	3,726%	6,838%	6,327%
94	5,907%	5,267%	2,995%	3,723%	6,824%	6,315%
95	5,903%	5,258%	3,000%	3,720%	6,810%	6,303%
96	5,899%	5,250%	3,005%	3,717%	6,796%	6,292%
97	5,895%	5,242%	3,009%	3,715%	6,782%	6,281%
98	5,891%	5,234%	3,014%	3,712%	6,769%	6,270%
99	5,887%	5,226%	3,018%	3,709%	6,756%	6,259%
100	5,883%	5,218%	3,023%	3,707%	6,744%	6,248%
101	5,879%	5,210%	3,027%	3,704%	6,731%	6,238%
102	5,875%	5,203%	3,031%	3,702%	6,719%	6,227%
103	5,872%	5,195%	3,035%	3,699%	6,707%	6,217%
104	5,868%	5,188%	3,039%	3,697%	6,696%	6,208%
105	5,865%	5,181%	3,043%	3,694%	6,684%	6,198%
106	5,861%	5,174%	3,047%	3,692%	6,673%	6,188%
107	5,858%	5,167%	3,051%	3,690%	6,662%	6,179%
108	5,855%	5,161%	3,054%	3,688%	6,651%	6,170%
109	5,851%	5,154%	3,058%	3,685%	6,641%	6,161%
110	5,848%	5,148%	3,061%	3,683%	6,630%	6,152%
111	5,845%	5,141%	3,065%	3,681%	6,620%	6,144%
112	5,842%	5,135%	3,068%	3,679%	6,610%	6,135%
113	5,839%	5,129%	3,072%	3,677%	6,600%	6,127%
114	5,836%	5,123%	3,075%	3,675%	6,590%	6,119%
115	5,833%	5,117%	3,078%	3,673%	6,581%	6,111%
116	5,830%	5,112%	3,081%	3,671%	6,571%	6,103%
117	5,827%	5,106%	3,085%	3,669%	6,562%	6,095%
118	5,824%	5,100%	3,088%	3,667%	6,553%	6,088%

Term to maturity (in years)	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand	Real
119	5,822%	5,095%	3,091%	3,666%	6,544%	6,080%
120	5,819%	5,089%	3,094%	3,664%	6,535%	6,073%
121	5,816%	5,084%	3,097%	3,662%	6,527%	6,065%
122	5,814%	5,079%	3,100%	3,660%	6,518%	6,058%
123	5,811%	5,074%	3,102%	3,659%	6,510%	6,051%
124	5,809%	5,069%	3,105%	3,657%	6,502%	6,044%
125	5,806%	5,064%	3,108%	3,655%	6,494%	6,038%
126	5,804%	5,059%	3,111%	3,654%	6,486%	6,031%
127	5,801%	5,054%	3,113%	3,652%	6,478%	6,024%
128	5,799%	5,049%	3,116%	3,650%	6,470%	6,018%
129	5,797%	5,045%	3,119%	3,649%	6,463%	6,012%
130	5,794%	5,040%	3,121%	3,647%	6,455%	6,005%
131	5,792%	5,036%	3,124%	3,646%	6,448%	5,999%
132	5,790%	5,031%	3,126%	3,644%	6,441%	5,993%
133	5,788%	5,027%	3,129%	3,643%	6,434%	5,987%
134	5,786%	5,022%	3,131%	3,642%	6,427%	5,981%
135	5,784%	5,018%	3,133%	3,640%	6,420%	5,975%
136	5,781%	5,014%	3,136%	3,639%	6,413%	5,970%
137	5,779%	5,010%	3,138%	3,637%	6,406%	5,964%
138	5,777%	5,006%	3,140%	3,636%	6,400%	5,958%
139	5,775%	5,002%	3,142%	3,635%	6,393%	5,953%
140	5,773%	4,998%	3,145%	3,633%	6,387%	5,948%
141	5,771%	4,994%	3,147%	3,632%	6,381%	5,942%
142	5,770%	4,990%	3,149%	3,631%	6,374%	5,937%
143	5,768%	4,986%	3,151%	3,629%	6,368%	5,932%
144	5,766%	4,983%	3,153%	3,628%	6,362%	5,927%
145	5,764%	4,979%	3,155%	3,627%	6,356%	5,922%
146	5,762%	4,975%	3,157%	3,626%	6,350%	5,917%
147	5,760%	4,972%	3,159%	3,625%	6,345%	5,912%
148	5,759%	4,968%	3,161%	3,623%	6,339%	5,907%
149	5,757%	4,965%	3,163%	3,622%	6,333%	5,902%
150	5,755%	4,961%	3,165%	3,621%	6,328%	5,898%

Term to maturity (in years)	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won	Turkish lira
1	1,904%	3,200%	14,852%	3,214%	3,473%	39,336%
2	1,945%	3,343%	13,846%	2,828%	3,171%	35,672%
3	2,038%	3,437%	13,144%	2,654%	3,005%	31,173%
4	2,153%	3,519%	12,657%	2,589%	2,959%	27,492%
5	2,258%	3,591%	12,326%	2,563%	2,926%	24,777%
6	2,331%	3,652%	12,127%	2,553%	2,906%	22,987%
7	2,384%	3,701%	12,041%	2,552%	2,901%	21,925%
8	2,431%	3,746%	12,016%	2,558%	2,905%	21,436%
9	2,478%	3,782%	12,036%	2,568%	2,912%	21,379%
10	2,527%	3,822%	12,070%	2,582%	2,917%	21,358%
11	2,581%	3,866%	12,104%	2,599%	2,919%	21,283%
12	2,638%	3,913%	12,128%	2,618%	2,917%	21,163%
13	2,696%	3,962%	12,133%	2,638%	2,914%	21,003%
14	2,753%	4,013%	12,111%	2,659%	2,911%	20,809%
15	2,810%	4,063%	12,054%	2,680%	2,908%	20,584%
16	2,865%	4,112%	11,967%	2,701%	2,906%	20,333%
17	2,918%	4,159%	11,859%	2,721%	2,905%	20,059%
18	2,969%	4,200%	11,733%	2,741%	2,906%	19,765%
19	3,018%	4,235%	11,595%	2,761%	2,908%	19,455%
20	3,065%	4,261%	11,449%	2,780%	2,911%	19,132%
21	3,110%	4,280%	11,296%	2,798%	2,916%	18,801%
22	3,153%	4,290%	11,141%	2,816%	2,923%	18,463%
23	3,194%	4,295%	10,984%	2,833%	2,931%	18,123%
24	3,233%	4,296%	10,827%	2,849%	2,939%	17,782%
25	3,270%	4,292%	10,672%	2,865%	2,948%	17,445%
26	3,306%	4,286%	10,519%	2,881%	2,957%	17,111%
27	3,340%	4,277%	10,370%	2,895%	2,966%	16,784%
28	3,373%	4,266%	10,225%	2,910%	2,976%	16,465%
29	3,404%	4,255%	10,084%	2,923%	2,985%	16,154%
30	3,434%	4,242%	9,947%	2,936%	2,995%	15,853%
31	3,462%	4,228%	9,815%	2,949%	3,004%	15,562%
32	3,490%	4,214%	9,688%	2,961%	3,013%	15,282%
33	3,516%	4,200%	9,566%	2,973%	3,022%	15,012%
34	3,540%	4,186%	9,449%	2,984%	3,031%	14,753%
35	3,564%	4,171%	9,336%	2,995%	3,040%	14,504%
36	3,587%	4,157%	9,228%	3,005%	3,049%	14,266%

Term to maturity (in years)	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won	Turkish lira
37	3,609%	4,143%	9,124%	3,015%	3,057%	14,038%
38	3,630%	4,129%	9,024%	3,025%	3,065%	13,819%
39	3,650%	4,115%	8,929%	3,034%	3,073%	13,610%
40	3,669%	4,101%	8,837%	3,043%	3,081%	13,410%
41	3,688%	4,088%	8,749%	3,052%	3,088%	13,218%
42	3,706%	4,075%	8,665%	3,060%	3,095%	13,035%
43	3,723%	4,063%	8,584%	3,068%	3,102%	12,859%
44	3,739%	4,051%	8,507%	3,076%	3,109%	12,691%
45	3,755%	4,039%	8,432%	3,083%	3,116%	12,529%
46	3,770%	4,027%	8,361%	3,091%	3,122%	12,375%
47	3,785%	4,016%	8,292%	3,098%	3,128%	12,226%
48	3,799%	4,005%	8,226%	3,104%	3,134%	12,084%
49	3,813%	3,995%	8,162%	3,111%	3,140%	11,947%
50	3,826%	3,985%	8,101%	3,117%	3,146%	11,816%
51	3,838%	3,975%	8,043%	3,123%	3,151%	11,690%
52	3,851%	3,965%	7,986%	3,129%	3,156%	11,568%
53	3,862%	3,956%	7,931%	3,135%	3,162%	11,451%
54	3,874%	3,947%	7,879%	3,140%	3,167%	11,339%
55	3,885%	3,938%	7,828%	3,145%	3,171%	11,230%
56	3,896%	3,930%	7,779%	3,151%	3,176%	11,126%
57	3,906%	3,922%	7,732%	3,156%	3,181%	11,025%
58	3,916%	3,914%	7,686%	3,160%	3,185%	10,928%
59	3,926%	3,906%	7,642%	3,165%	3,189%	10,834%
60	3,935%	3,899%	7,599%	3,170%	3,193%	10,743%
61	3,944%	3,892%	7,558%	3,174%	3,197%	10,655%
62	3,953%	3,885%	7,518%	3,178%	3,201%	10,570%
63	3,961%	3,878%	7,479%	3,183%	3,205%	10,488%
64	3,970%	3,871%	7,442%	3,187%	3,209%	10,408%
65	3,978%	3,865%	7,406%	3,191%	3,213%	10,331%
66	3,985%	3,859%	7,370%	3,194%	3,216%	10,256%
67	3,993%	3,852%	7,336%	3,198%	3,219%	10,184%
68	4,000%	3,847%	7,303%	3,202%	3,223%	10,113%
69	4,008%	3,841%	7,271%	3,205%	3,226%	10,045%
70	4,014%	3,835%	7,240%	3,209%	3,229%	9,979%
71	4,021%	3,830%	7,209%	3,212%	3,232%	9,914%
72	4,028%	3,825%	7,180%	3,215%	3,235%	9,852%

Term to maturity (in years)	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won	Turkish lira
73	4,034%	3,820%	7,151%	3,218%	3,238%	9,791%
74	4,040%	3,815%	7,123%	3,222%	3,241%	9,732%
75	4,047%	3,810%	7,096%	3,225%	3,244%	9,675%
76	4,052%	3,805%	7,069%	3,227%	3,246%	9,619%
77	4,058%	3,800%	7,043%	3,230%	3,249%	9,564%
78	4,064%	3,796%	7,018%	3,233%	3,251%	9,511%
79	4,069%	3,792%	6,994%	3,236%	3,254%	9,459%
80	4,075%	3,787%	6,970%	3,238%	3,256%	9,409%
81	4,080%	3,783%	6,947%	3,241%	3,259%	9,360%
82	4,085%	3,779%	6,924%	3,244%	3,261%	9,312%
83	4,090%	3,775%	6,902%	3,246%	3,263%	9,265%
84	4,095%	3,771%	6,880%	3,248%	3,266%	9,219%
85	4,100%	3,767%	6,859%	3,251%	3,268%	9,175%
86	4,104%	3,764%	6,838%	3,253%	3,270%	9,132%
87	4,109%	3,760%	6,818%	3,255%	3,272%	9,089%
88	4,113%	3,757%	6,799%	3,258%	3,274%	9,048%
89	4,118%	3,753%	6,779%	3,260%	3,276%	9,007%
90	4,122%	3,750%	6,761%	3,262%	3,278%	8,968%
91	4,126%	3,747%	6,742%	3,264%	3,280%	8,929%
92	4,130%	3,743%	6,724%	3,266%	3,281%	8,891%
93	4,134%	3,740%	6,707%	3,268%	3,283%	8,854%
94	4,138%	3,737%	6,689%	3,270%	3,285%	8,818%
95	4,142%	3,734%	6,672%	3,272%	3,287%	8,782%
96	4,145%	3,731%	6,656%	3,274%	3,288%	8,747%
97	4,149%	3,728%	6,640%	3,275%	3,290%	8,714%
98	4,153%	3,725%	6,624%	3,277%	3,292%	8,680%
99	4,156%	3,723%	6,609%	3,279%	3,293%	8,648%
100	4,160%	3,720%	6,593%	3,281%	3,295%	8,616%
101	4,163%	3,717%	6,578%	3,282%	3,296%	8,584%
102	4,166%	3,715%	6,564%	3,284%	3,298%	8,554%
103	4,169%	3,712%	6,550%	3,285%	3,299%	8,524%
104	4,173%	3,709%	6,535%	3,287%	3,301%	8,494%
105	4,176%	3,707%	6,522%	3,289%	3,302%	8,465%
106	4,179%	3,705%	6,508%	3,290%	3,304%	8,437%
107	4,182%	3,702%	6,495%	3,292%	3,305%	8,409%
108	4,185%	3,700%	6,482%	3,293%	3,306%	8,382%

Term to maturity (in years)	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won	Turkish lira
109	4,188%	3,698%	6,469%	3,295%	3,308%	8,355%
110	4,190%	3,695%	6,457%	3,296%	3,309%	8,329%
111	4,193%	3,693%	6,444%	3,297%	3,310%	8,303%
112	4,196%	3,691%	6,432%	3,299%	3,311%	8,278%
113	4,199%	3,689%	6,420%	3,300%	3,313%	8,253%
114	4,201%	3,687%	6,409%	3,301%	3,314%	8,228%
115	4,204%	3,685%	6,397%	3,303%	3,315%	8,204%
116	4,206%	3,683%	6,386%	3,304%	3,316%	8,181%
117	4,209%	3,681%	6,375%	3,305%	3,317%	8,157%
118	4,211%	3,679%	6,364%	3,306%	3,319%	8,135%
119	4,214%	3,677%	6,353%	3,308%	3,320%	8,112%
120	4,216%	3,675%	6,343%	3,309%	3,321%	8,090%
121	4,219%	3,673%	6,333%	3,310%	3,322%	8,068%
122	4,221%	3,671%	6,322%	3,311%	3,323%	8,047%
123	4,223%	3,669%	6,312%	3,312%	3,324%	8,026%
124	4,225%	3,668%	6,303%	3,313%	3,325%	8,006%
125	4,228%	3,666%	6,293%	3,314%	3,326%	7,985%
126	4,230%	3,664%	6,283%	3,315%	3,327%	7,965%
127	4,232%	3,662%	6,274%	3,317%	3,328%	7,946%
128	4,234%	3,661%	6,265%	3,318%	3,329%	7,926%
129	4,236%	3,659%	6,256%	3,319%	3,330%	7,907%
130	4,238%	3,658%	6,247%	3,320%	3,331%	7,889%
131	4,240%	3,656%	6,238%	3,321%	3,332%	7,870%
132	4,242%	3,654%	6,229%	3,322%	3,332%	7,852%
133	4,244%	3,653%	6,221%	3,323%	3,333%	7,834%
134	4,246%	3,651%	6,212%	3,323%	3,334%	7,817%
135	4,248%	3,650%	6,204%	3,324%	3,335%	7,799%
136	4,250%	3,648%	6,196%	3,325%	3,336%	7,782%
137	4,251%	3,647%	6,188%	3,326%	3,337%	7,765%
138	4,253%	3,645%	6,180%	3,327%	3,338%	7,749%
139	4,255%	3,644%	6,172%	3,328%	3,338%	7,732%
140	4,257%	3,643%	6,164%	3,329%	3,339%	7,716%
141	4,258%	3,641%	6,157%	3,330%	3,340%	7,700%
142	4,260%	3,640%	6,149%	3,331%	3,341%	7,685%
143	4,262%	3,639%	6,142%	3,331%	3,342%	7,669%
144	4,263%	3,637%	6,135%	3,332%	3,342%	7,654%

Term to maturity (in years)	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won	Turkish lira
145	4,265%	3,636%	6,128%	3,333%	3,343%	7,639%
146	4,267%	3,635%	6,121%	3,334%	3,344%	7,624%
147	4,268%	3,633%	6,114%	3,335%	3,344%	7,610%
148	4,270%	3,632%	6,107%	3,335%	3,345%	7,595%
149	4,271%	3,631%	6,100%	3,336%	3,346%	7,581%
150	4,273%	3,630%	6,093%	3,337%	3,347%	7,567%

Term to maturity (in years)	US dollar	Yen
1	4,760%	0,072%
2	4,056%	0,191%
3	3,724%	0,280%
4	3,571%	0,363%
5	3,499%	0,448%
6	3,464%	0,535%
7	3,449%	0,626%
8	3,443%	0,706%
9	3,444%	0,780%
10	3,449%	0,848%
11	3,458%	0,914%
12	3,468%	0,977%
13	3,477%	1,037%
14	3,486%	1,095%
15	3,492%	1,152%
16	3,495%	1,207%
17	3,494%	1,259%
18	3,489%	1,308%
19	3,479%	1,351%
20	3,464%	1,388%
21	3,443%	1,420%
22	3,418%	1,445%
23	3,391%	1,465%
24	3,364%	1,479%
25	3,338%	1,488%
26	3,312%	1,492%
27	3,289%	1,494%
28	3,268%	1,497%

Term to maturity (in years)	US dollar	Yen
29	3,249%	1,503%
30	3,234%	1,514%
31	3,221%	1,531%
32	3,212%	1,553%
33	3,204%	1,578%
34	3,199%	1,605%
35	3,195%	1,635%
36	3,192%	1,665%
37	3,190%	1,697%
38	3,190%	1,729%
39	3,190%	1,761%
40	3,190%	1,793%
41	3,191%	1,825%
42	3,193%	1,856%
43	3,195%	1,887%
44	3,197%	1,917%
45	3,200%	1,947%
46	3,203%	1,976%
47	3,205%	2,004%
48	3,208%	2,031%
49	3,211%	2,058%
50	3,215%	2,084%
51	3,218%	2,110%
52	3,221%	2,134%
53	3,224%	2,158%
54	3,227%	2,181%
55	3,230%	2,204%
56	3,233%	2,226%
57	3,237%	2,247%
58	3,240%	2,268%
59	3,243%	2,288%
60	3,246%	2,307%
61	3,248%	2,326%
62	3,251%	2,345%
63	3,254%	2,362%
64	3,257%	2,380%
65	3,260%	2,397%

Term to maturity (in years)	US dollar	Yen
66	3,262%	2,413%
67	3,265%	2,429%
68	3,267%	2,444%
69	3,270%	2,459%
70	3,272%	2,474%
71	3,275%	2,488%
72	3,277%	2,502%
73	3,279%	2,516%
74	3,281%	2,529%
75	3,283%	2,542%
76	3,286%	2,554%
77	3,288%	2,566%
78	3,290%	2,578%
79	3,292%	2,590%
80	3,294%	2,601%
81	3,295%	2,612%
82	3,297%	2,623%
83	3,299%	2,633%
84	3,301%	2,644%
85	3,303%	2,654%
86	3,304%	2,663%
87	3,306%	2,673%
88	3,308%	2,682%
89	3,309%	2,691%
90	3,311%	2,700%
91	3,312%	2,709%
92	3,314%	2,718%
93	3,315%	2,726%
94	3,317%	2,734%
95	3,318%	2,742%
96	3,319%	2,750%
97	3,321%	2,758%
98	3,322%	2,765%
99	3,323%	2,773%
100	3,324%	2,780%
101	3,326%	2,787%
102	3,327%	2,794%

Term to maturity (in years)	US dollar	Yen
103	3,328%	2,801%
104	3,329%	2,808%
105	3,330%	2,814%
106	3,332%	2,821%
107	3,333%	2,827%
108	3,334%	2,833%
109	3,335%	2,839%
110	3,336%	2,845%
111	3,337%	2,851%
112	3,338%	2,857%
113	3,339%	2,863%
114	3,340%	2,868%
115	3,341%	2,874%
116	3,342%	2,879%
117	3,343%	2,884%
118	3,344%	2,889%
119	3,344%	2,895%
120	3,345%	2,900%
121	3,346%	2,905%
122	3,347%	2,909%
123	3,348%	2,914%
124	3,349%	2,919%
125	3,350%	2,924%
126	3,350%	2,928%
127	3,351%	2,933%
128	3,352%	2,937%
129	3,353%	2,941%
130	3,353%	2,946%
131	3,354%	2,950%
132	3,355%	2,954%
133	3,356%	2,958%
134	3,356%	2,962%
135	3,357%	2,966%
136	3,358%	2,970%
137	3,358%	2,974%
138	3,359%	2,978%
139	3,360%	2,981%

Term to maturity (in years)	US dollar	Yen
140	3,360%	2,985%
141	3,361%	2,989%
142	3,362%	2,992%
143	3,362%	2,996%
144	3,363%	2,999%
145	3,363%	3,003%
146	3,364%	3,006%
147	3,365%	3,010%
148	3,365%	3,013%
149	3,366%	3,016%
150	3,366%	3,019%

ANNEX II

Fundamental spreads for the calculation of the matching adjustment

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

1. Exposures to central governments and central banks

The fundamental spreads apply to exposures denominated in all currencies.

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

Duration (in years)	Austria	Belgium	Bulgaria	Croatia	Czech Republic	Cyprus	Denmark
1	0	0	27	5	0	20	0
2	0	0	34	5	0	34	0
3	0	0	39	5	0	39	0
4	0	1	42	5	1	41	0
5	0	2	47	5	3	44	0
6	0	3	49	5	5	47	0
7	1	4	52	6	8	48	0
8	2	5	54	5	10	48	0
9	2	6	56	5	11	46	0
10	3	7	58	6	12	45	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	339	4	12
2	0	0	0	0	212	4	18
3	0	0	0	0	190	4	20
4	1	0	0	0	167	4	21
5	2	0	0	0	154	4	22
6	3	0	0	0	151	4	24
7	4	0	0	0	149	4	25
8	5	0	1	0	153	3	26
9	6	0	2	0	155	1	26
10	7	0	3	0	157	4	27

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Poland
1	6	3	4	0	13	0	4
2	13	8	9	0	18	0	4
3	18	11	13	0	20	0	4
4	21	13	15	0	22	0	4
5	23	15	17	0	23	0	4
6	25	16	18	0	24	0	4
7	27	18	20	0	25	0	4
8	29	19	22	0	26	0	4
9	30	20	23	1	27	0	4
10	32	21	24	1	27	0	4

Duration (in years)	Portugal	Romania	Slovakia	Slovenia	Spain	Sweden	United Kingdom
1	20	8	10	14	4	0	0
2	34	15	13	17	9	0	0
3	39	17	15	21	13	0	0
4	41	18	16	25	15	0	0
5	44	19	18	29	17	0	0
6	47	20	19	32	18	0	0
7	48	21	21	34	20	0	0
8	48	23	22	35	22	0	0
9	46	24	22	36	23	0	0
10	45	22	23	36	24	0	0

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

Duration (in years)	Chile	China	Colombia	Hong Kong	India	Japan	Malaysia
1	16	0	11	0	9	0	0
2	17	1	17	0	9	0	0
3	17	2	26	0	9	0	0
4	16	3	33	0	9	0	0
5	15	3	34	0	9	0	0
6	14	3	37	0	9	0	0
7	13	4	39	0	9	0	0
8	14	7	37	0	9	0	0
9	15	5	35	0	9	0	0
10	13	5	37	0	9	1	0

Duration (in years)	Mexico	New Zealand	Russia	Singapore	South Africa	South Korea	Thailand
1	8	0	0	0	7	8	1
2	9	0	0	0	10	11	0
3	10	0	0	0	12	11	0
4	11	0	0	0	13	13	0
5	11	0	2	0	14	14	0
6	11	0	5	0	16	15	0
7	11	0	7	0	18	15	0
8	10	0	11	0	20	15	0
9	10	0	16	0	21	15	0
10	10	0	16	0	23	15	0

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

2. Exposures to financial institutions

2.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	19	41	108	224	503	1 240
2	6	19	41	108	224	503	992
3	7	21	43	103	220	500	807
4	9	24	46	106	219	499	668
5	10	26	51	109	219	499	562
6	11	28	54	114	219	499	499
7	12	30	56	116	219	499	499
8	12	31	56	115	219	499	499
9	13	32	56	115	219	499	499
10	13	33	56	114	219	499	499
11	14	34	57	115	219	499	499
12	14	35	57	115	219	499	499
13	14	35	57	115	219	499	499
14	15	36	57	115	219	499	499
15	15	36	57	115	219	499	499
16	15	36	57	115	219	499	499
17	15	36	57	115	219	499	499
18	15	36	57	115	219	499	499
19	15	36	57	115	219	499	499
20	16	36	57	115	219	499	499
21	16	36	57	115	219	499	499
22	18	36	57	115	219	499	499
23	18	36	57	115	219	499	499
24	19	36	57	115	219	499	499
25	19	36	57	115	219	499	499
26	20	36	57	115	219	499	499
27	21	36	57	115	219	499	499
28	21	36	57	115	219	499	499
29	22	36	57	115	219	499	499
30	22	36	57	115	219	499	499

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	19	32	54	121	237	516	1 274
2	20	33	55	122	238	517	1 015
3	21	35	57	117	234	514	825
4	22	37	59	119	232	512	682
5	22	39	63	121	232	511	573
6	23	40	66	125	231	511	511
7	23	41	67	127	230	510	510
8	22	41	66	125	229	509	509
9	22	41	66	124	229	508	508
10	22	42	65	123	228	508	508
11	22	42	65	123	228	507	507
12	22	42	64	122	227	507	507
13	21	42	64	122	226	506	506
14	21	42	63	121	226	506	506
15	21	42	63	121	225	505	505
16	20	41	62	120	225	505	505
17	20	41	62	120	225	505	505
18	20	41	62	120	225	505	505
19	20	41	63	120	225	505	505
20	21	42	63	121	225	505	505
21	21	42	63	121	226	505	505
22	21	42	63	121	226	506	506
23	21	42	63	121	226	506	506
24	21	42	63	121	226	506	506
25	21	42	63	121	226	506	506
26	21	42	63	121	226	506	506
27	21	42	63	121	226	505	505
28	21	42	63	121	226	505	505
29	22	42	63	121	225	505	505
30	23	42	63	121	225	505	505

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	41	108	224	503	1 240
2	6	19	41	108	224	503	992
3	7	21	43	103	220	500	807
4	9	24	46	106	219	499	668
5	10	26	51	109	219	499	562
6	11	28	54	114	219	499	499
7	12	30	56	116	219	499	499
8	12	31	56	115	219	499	499
9	12	32	56	114	219	499	499
10	13	33	56	114	219	499	499
11	14	34	57	114	219	499	499
12	14	35	57	114	219	499	499
13	14	35	57	114	219	499	499
14	14	35	57	114	219	499	499
15	14	36	57	114	219	499	499
16	14	35	57	114	219	499	499
17	14	35	57	114	219	499	499
18	14	35	57	114	219	499	499
19	15	35	57	114	219	499	499
20	16	35	57	114	219	499	499
21	16	35	57	114	219	499	499
22	18	36	57	114	219	499	499
23	18	36	57	114	219	499	499
24	19	36	57	114	219	499	499
25	19	36	57	114	219	499	499
26	20	36	57	114	219	499	499
27	21	36	57	114	219	499	499
28	21	36	57	114	219	499	499
29	22	36	57	114	219	499	499
30	22	36	57	114	219	499	499

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	79	92	115	182	297	577	1 295
2	76	89	112	178	294	573	1 043
3	80	94	115	176	292	572	850
4	79	94	116	176	289	569	704
5	78	94	119	177	287	567	591
6	78	95	121	180	286	565	565
7	77	95	121	181	284	564	564
8	76	95	120	179	283	563	563
9	75	95	119	177	282	562	562
10	73	93	116	174	279	559	559
11	71	91	114	172	277	556	556
12	70	91	113	171	275	555	555
13	70	91	112	170	275	555	555
14	70	91	112	170	274	554	554
15	70	91	112	169	274	554	554
16	69	90	111	169	274	553	553
17	69	90	111	169	273	553	553
18	68	89	110	168	273	553	553
19	68	89	110	168	272	552	552
20	67	88	109	167	272	552	552
21	66	87	109	166	271	551	551
22	66	87	108	166	270	550	550
23	65	86	107	165	269	549	549
24	64	85	106	164	268	548	548
25	63	84	105	163	267	547	547
26	62	83	104	162	266	546	546
27	61	82	103	161	265	545	545
28	60	81	102	160	264	544	544
29	59	80	101	159	263	543	543
30	58	79	100	157	262	542	542

2.5. Krona

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	10	23	46	112	228	507	1 234
2	12	25	47	114	229	509	992
3	14	28	50	110	227	506	807
4	16	31	53	113	226	506	668
5	17	33	58	116	226	506	561
6	18	35	61	121	226	506	506
7	19	37	63	123	226	506	506
8	19	38	63	122	226	506	506
9	19	38	62	121	225	505	505
10	19	39	62	120	225	505	505
11	19	40	62	120	225	505	505
12	20	40	62	120	225	505	505
13	20	41	62	120	225	505	505
14	20	41	62	120	225	505	505
15	21	42	63	120	225	505	505
16	20	42	63	120	225	505	505
17	21	42	63	121	225	505	505
18	21	42	63	121	226	505	505
19	21	42	63	121	226	506	506
20	22	43	64	122	226	506	506
21	22	43	64	122	227	507	507
22	22	43	65	122	227	507	507
23	23	44	65	123	227	507	507
24	23	44	65	123	227	507	507
25	23	44	65	123	227	507	507
26	23	44	65	123	227	507	507
27	23	44	65	122	227	507	507
28	22	44	64	122	227	507	507
29	22	43	64	122	227	507	507
30	23	43	64	122	227	507	507

2.6. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	5	18	41	108	223	502	1 239
2	5	18	41	108	223	502	991
3	6	20	42	103	219	499	807
4	8	23	45	105	218	498	668
5	9	25	50	108	218	498	561
6	10	27	53	113	218	498	498
7	12	30	55	115	218	498	498
8	12	30	55	114	218	498	498
9	12	31	55	114	218	498	498
10	12	32	56	114	218	498	498
11	13	33	56	114	218	498	498
12	13	34	56	114	218	498	498
13	14	34	56	114	218	498	498
14	14	35	56	114	218	498	498
15	14	35	56	114	218	498	498
16	14	35	56	114	218	498	498
17	14	35	56	114	218	498	498
18	14	35	56	114	218	498	498
19	15	35	56	114	218	498	498
20	16	35	56	114	218	498	498
21	16	35	56	114	218	498	498
22	18	35	56	114	218	498	498
23	18	35	56	114	218	498	498
24	19	35	56	114	218	498	498
25	19	35	56	114	218	498	498
26	20	35	56	114	218	498	498
27	21	35	56	114	218	498	498
28	21	35	56	114	218	498	498
29	22	35	56	114	218	498	498
30	22	35	56	114	219	498	498

2.7. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	24	51	138	242	522	1 266
2	7	24	51	138	242	522	1 012
3	8	26	52	126	238	518	823
4	10	28	54	118	237	517	681
5	12	30	56	109	236	515	572
6	14	34	59	104	235	514	514
7	16	36	60	98	233	513	513
8	18	38	59	92	232	512	512
9	20	44	62	87	231	511	511
10	20	44	61	85	231	510	510
11	19	43	59	86	230	509	509
12	19	43	60	87	229	509	509
13	19	43	60	88	228	508	508
14	19	43	60	88	228	507	507
15	19	43	60	88	227	507	507
16	19	43	60	88	226	505	505
17	19	44	60	88	225	505	505
18	19	44	60	88	224	504	504
19	19	44	60	88	224	504	504
20	19	44	60	88	225	504	504
21	19	44	60	88	225	504	504
22	19	44	60	88	224	504	504
23	19	44	60	88	224	504	504
24	19	44	60	88	223	503	503
25	20	44	60	88	223	502	502
26	20	44	60	88	222	502	502
27	21	44	60	88	221	501	501
28	21	44	60	88	221	501	501
29	22	44	60	88	220	500	500
30	23	44	60	88	220	500	500

2.8. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	83	96	118	185	300	580	1 290
2	82	95	117	184	299	579	1 040
3	82	96	118	178	295	575	850
4	82	97	119	179	293	572	705
5	81	98	122	180	291	570	593
6	81	98	124	183	289	569	569
7	80	98	124	184	287	567	567
8	78	97	122	181	285	565	565
9	77	96	120	179	283	563	563
10	76	96	119	177	282	562	562
11	75	95	118	176	281	560	560
12	74	95	117	174	279	559	559
13	73	94	115	173	278	557	557
14	72	93	114	172	276	556	556
15	70	92	113	170	275	555	555
16	69	90	111	169	274	554	554
17	68	89	110	168	273	553	553
18	67	89	110	167	272	552	552
19	67	88	109	167	271	551	551
20	66	87	108	166	270	550	550
21	65	86	107	165	270	549	549
22	64	85	106	164	268	548	548
23	63	84	105	163	267	547	547
24	62	83	104	162	266	546	546
25	61	82	103	161	265	545	545
26	59	81	102	159	264	544	544
27	58	79	100	158	263	543	543
28	57	78	99	157	262	542	542
29	56	77	98	156	261	541	541
30	55	76	97	155	260	540	540

2.9. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	56	69	91	158	274	553	1 270
2	56	69	91	158	273	553	1 023
3	56	70	92	152	269	549	835
4	57	72	94	154	268	548	692
5	57	73	98	156	266	546	582
6	57	74	100	159	265	545	545
7	57	75	101	161	264	543	543
8	56	74	99	158	262	542	542
9	54	74	98	156	261	541	541
10	54	74	97	155	260	540	540
11	54	74	97	155	259	539	539
12	53	74	96	154	258	538	538
13	53	74	95	153	258	538	538
14	53	74	95	153	257	537	537
15	52	73	94	152	257	536	536
16	51	72	93	151	256	536	536
17	51	72	93	151	255	535	535
18	50	71	92	150	255	535	535
19	50	71	92	150	254	534	534
20	50	71	92	150	254	534	534
21	49	70	91	149	254	534	534
22	49	70	91	149	254	533	533
23	48	69	90	148	253	533	533
24	48	69	90	148	252	532	532
25	47	68	89	147	252	531	531
26	46	67	88	146	251	531	531
27	46	67	88	146	250	530	530
28	45	66	87	145	249	529	529
29	44	65	86	144	249	529	529
30	43	64	85	143	248	528	528

2.10. Króna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	91	104	126	193	308	588	1 349
2	90	103	126	193	308	588	1 079
3	90	104	126	186	303	583	876
4	90	105	127	187	301	580	723
5	90	107	131	189	300	579	606
6	91	108	134	193	299	579	579
7	92	110	135	195	299	578	578
8	92	110	135	194	298	578	578
9	92	111	135	194	298	578	578
10	92	112	136	194	298	578	578
11	92	113	135	193	298	578	578
12	92	113	135	193	297	577	577
13	91	112	134	192	296	576	576
14	91	112	133	191	295	575	575
15	89	111	132	189	294	574	574
16	88	109	130	188	293	573	573
17	87	108	129	187	292	572	572
18	86	107	128	186	291	571	571
19	85	106	127	185	290	570	570
20	84	105	126	184	289	569	569
21	83	104	125	183	288	567	567
22	82	103	124	182	286	566	566
23	80	101	122	180	285	565	565
24	79	100	121	179	283	563	563
25	77	98	119	177	282	562	562
26	76	97	118	176	280	560	560
27	74	95	116	174	279	559	559
28	73	94	115	173	277	557	557
29	71	92	113	171	276	556	556
30	70	91	112	170	274	554	554

2.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	44	66	133	248	528	1 252
2	31	44	67	134	249	529	1 008
3	32	46	68	128	245	524	821
4	32	47	70	130	243	523	679
5	33	49	74	132	242	522	570
6	33	50	76	136	241	521	521
7	34	52	78	138	241	520	520
8	33	52	77	136	240	520	520
9	32	52	76	134	239	519	519
10	32	52	76	134	238	518	518
11	32	53	75	133	238	518	518
12	32	53	75	132	237	517	517
13	32	53	74	132	237	516	516
14	31	52	73	131	236	516	516
15	31	52	73	131	235	515	515
16	30	51	72	130	235	515	515
17	30	51	72	130	235	514	514
18	30	51	72	130	234	514	514
19	30	51	72	130	234	514	514
20	30	51	72	130	234	514	514
21	30	51	72	130	234	514	514
22	30	51	72	130	234	514	514
23	30	51	72	130	234	514	514
24	29	50	71	129	234	514	514
25	29	50	71	129	234	514	514
26	29	50	71	129	233	513	513
27	29	50	71	128	233	513	513
28	28	49	70	128	233	513	513
29	28	49	70	128	233	512	512
30	28	49	70	128	232	512	512

2.12. *Swiss franc*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	4	23	90	205	485	1 199
2	1	5	24	90	206	485	966
3	2	5	25	86	203	482	789
4	3	6	28	88	202	482	653
5	4	9	33	92	202	482	550
6	5	11	37	96	202	482	482
7	5	13	39	99	202	482	482
8	7	14	39	98	202	482	482
9	7	15	39	97	202	482	482
10	8	16	39	97	202	482	482
11	9	18	40	98	203	483	483
12	9	17	39	97	202	481	481
13	10	18	40	98	202	482	482
14	12	19	40	97	202	482	482
15	12	18	39	96	201	481	481
16	13	17	38	96	200	480	480
17	14	17	38	96	200	480	480
18	14	17	38	96	200	480	480
19	15	17	38	96	201	481	481
20	15	18	39	97	201	481	481
21	16	19	39	97	202	481	481
22	17	19	39	97	202	481	481
23	18	20	39	97	202	481	481
24	19	21	39	97	201	481	481
25	19	22	39	97	201	481	481
26	20	22	39	96	201	481	481
27	20	23	39	96	201	481	481
28	21	23	40	96	201	481	481
29	21	24	41	96	201	481	481
30	22	26	42	96	201	481	481

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	43	56	79	146	261	541	1 257
2	43	56	79	146	261	541	1 011
3	45	59	80	141	257	537	824
4	45	60	83	143	256	536	683
5	46	62	87	145	255	535	574
6	46	63	89	149	254	534	534
7	47	65	91	151	254	533	533
8	46	65	90	149	253	533	533
9	45	65	89	147	252	532	532
10	45	65	89	147	251	531	531
11	45	66	88	146	251	530	530
12	45	66	87	145	250	530	530
13	45	66	87	145	249	529	529
14	44	65	86	144	249	529	529
15	44	65	86	144	248	528	528
16	43	64	85	143	248	527	527
17	43	64	85	143	247	527	527
18	42	63	84	142	247	527	527
19	42	63	84	142	246	526	526
20	42	63	84	142	246	526	526
21	41	62	83	141	246	526	526
22	41	62	83	141	245	525	525
23	40	61	82	140	245	525	525
24	40	61	82	140	244	524	524
25	39	60	81	139	243	523	523
26	38	59	80	138	243	523	523
27	37	58	79	137	242	522	522
28	37	58	79	137	241	521	521
29	36	57	78	136	240	520	520
30	35	56	77	135	240	520	520

2.14. Baht

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	16	29	51	118	233	513	1 219
2	19	32	55	122	237	516	984
3	23	37	59	119	236	516	804
4	27	42	64	124	238	517	667
5	30	46	71	129	239	519	562
6	29	47	72	132	237	517	517
7	34	52	78	138	241	520	520
8	33	52	77	136	240	520	520
9	34	53	77	136	241	520	520
10	36	56	79	137	242	522	522
11	37	58	80	138	243	523	523
12	38	59	81	139	243	523	523
13	39	60	81	139	244	524	524
14	40	61	82	140	244	524	524
15	40	61	82	140	244	524	524
16	39	61	82	139	244	524	524
17	40	61	82	140	244	524	524
18	39	60	81	139	244	524	524
19	39	60	81	139	244	523	523
20	39	60	81	139	244	524	524
21	39	60	81	139	244	524	524
22	39	60	81	139	244	523	523
23	39	60	81	139	243	523	523
24	38	59	80	138	243	523	523
25	38	59	80	138	242	522	522
26	37	58	79	137	242	522	522
27	37	58	79	137	241	521	521
28	36	57	78	136	241	521	521
29	36	57	78	136	240	520	520
30	35	56	77	135	240	520	520

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	121	236	516	1 257
2	19	32	55	122	237	517	1 011
3	21	35	57	117	234	514	822
4	23	38	60	120	233	513	679
5	24	40	65	123	233	513	570
6	25	42	68	128	233	513	513
7	26	44	70	130	233	513	513
8	26	45	70	129	233	513	513
9	26	46	70	128	233	513	513
10	27	47	70	128	233	513	513
11	28	48	71	129	233	513	513
12	28	49	71	129	233	513	513
13	28	49	71	129	233	513	513
14	29	50	71	129	233	513	513
15	29	50	71	129	233	513	513
16	28	49	71	128	233	513	513
17	28	50	71	128	233	513	513
18	28	50	71	128	233	513	513
19	28	49	71	128	233	513	513
20	29	50	71	129	233	513	513
21	28	50	71	128	233	513	513
22	28	49	70	128	233	513	513
23	28	49	70	128	232	512	512
24	27	48	69	127	232	512	512
25	27	48	69	127	231	511	511
26	26	47	68	126	231	511	511
27	26	47	68	126	231	510	510
28	25	47	68	125	230	510	510
29	25	46	67	125	230	509	509
30	25	46	67	125	229	509	509

2.16. Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	53	66	88	155	271	550	1 293
2	55	68	90	157	272	552	1 037
3	58	72	94	154	271	551	844
4	61	76	98	158	271	551	699
5	63	79	103	162	272	551	587
6	64	81	107	167	272	552	552
7	65	83	109	169	272	552	552
8	65	84	109	168	272	552	552
9	65	84	109	167	272	552	552
10	66	86	109	167	272	552	552
11	66	86	109	167	271	551	551
12	66	87	108	166	271	551	551
13	65	86	108	166	270	550	550
14	65	86	107	165	269	549	549
15	64	85	106	164	269	549	549
16	63	85	106	163	268	548	548
17	63	84	105	163	268	547	547
18	62	83	104	162	267	547	547
19	62	83	104	162	266	546	546
20	61	82	103	161	266	546	546
21	60	82	103	160	265	545	545
22	60	81	102	160	264	544	544
23	59	80	101	159	263	543	543
24	58	79	100	158	263	542	542
25	57	78	99	157	262	541	541
26	56	77	98	156	261	541	541
27	55	76	97	155	260	540	540
28	54	75	96	154	259	539	539
29	53	74	95	153	258	538	538
30	52	74	95	152	257	537	537

2.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	84	97	119	186	302	581	1 351
2	89	102	125	191	307	586	1 090
3	92	106	128	188	305	585	891
4	94	109	131	191	304	584	740
5	97	114	138	196	306	586	623
6	100	117	143	202	308	587	587
7	102	120	145	205	308	588	588
8	103	121	147	206	310	589	589
9	104	123	147	206	310	590	590
10	105	125	148	206	311	591	591
11	105	125	148	206	310	590	590
12	105	125	147	205	310	590	590
13	104	125	146	204	309	588	588
14	103	124	145	203	307	587	587
15	101	122	143	201	306	586	586
16	100	121	142	200	304	584	584
17	98	119	141	198	303	583	583
18	97	118	139	197	302	582	582
19	96	117	138	196	300	580	580
20	94	115	136	194	299	579	579
21	93	114	135	193	297	577	577
22	91	112	133	191	296	576	576
23	89	111	132	189	294	574	574
24	88	109	130	188	292	572	572
25	86	107	128	186	291	570	570
26	84	105	126	184	289	569	569
27	83	104	125	183	287	567	567
28	81	102	123	181	286	565	565
29	79	100	121	179	284	564	564
30	78	99	120	178	282	562	562

2.18. Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	12	25	48	115	230	510	1 257
2	15	28	50	117	233	512	1 007
3	18	32	54	114	231	511	820
4	21	36	58	118	232	511	679
5	23	39	64	122	232	512	570
6	25	42	68	127	233	513	513
7	26	44	70	130	233	513	513
8	26	45	70	129	233	513	513
9	26	46	70	128	233	513	513
10	27	47	70	128	233	513	513
11	27	48	70	128	233	513	513
12	27	48	70	128	233	512	512
13	27	48	69	127	232	512	512
14	27	48	69	127	231	511	511
15	26	47	68	126	231	511	511
16	26	47	68	126	230	510	510
17	25	46	67	125	230	510	510
18	25	46	67	125	230	510	510
19	25	46	67	125	230	510	510
20	25	46	67	125	230	510	510
21	25	46	68	125	230	510	510
22	25	46	68	125	230	510	510
23	25	46	67	125	230	510	510
24	25	46	67	125	230	510	510
25	25	46	67	125	230	509	509
26	25	46	67	125	229	509	509
27	25	46	67	125	229	509	509
28	24	45	66	124	229	509	509
29	24	45	66	124	229	509	509
30	24	45	66	124	229	508	508

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	93	106	129	196	311	591	1 311
2	95	108	130	197	312	592	1 058
3	97	111	132	193	310	589	864
4	99	114	136	196	309	589	716
5	100	116	141	199	309	589	603
6	101	118	144	203	309	589	589
7	102	120	146	206	309	588	588
8	102	120	145	204	308	588	588
9	101	120	145	203	308	588	588
10	100	120	144	202	307	586	586
11	99	120	142	200	305	585	585
12	98	119	141	199	303	583	583
13	97	118	139	197	302	582	582
14	95	116	138	195	300	580	580
15	94	115	136	194	298	578	578
16	92	113	134	192	297	576	576
17	91	112	133	191	295	575	575
18	89	110	131	189	294	574	574
19	88	109	130	188	293	572	572
20	87	108	129	187	292	571	571
21	86	107	128	186	291	570	570
22	85	106	127	185	289	569	569
23	84	105	126	184	288	568	568
24	82	103	125	182	287	567	567
25	81	102	123	181	286	566	566
26	80	101	122	180	285	564	564
27	79	100	121	179	283	563	563
28	78	99	120	178	282	562	562
29	77	98	119	176	281	561	561
30	75	97	118	175	280	560	560

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	302	315	338	405	520	800	1 390
2	89	102	124	191	306	586	1 107
3	92	106	127	188	305	584	897
4	95	110	132	192	305	585	740
5	97	113	138	196	306	586	621
6	99	116	142	201	307	586	586
7	100	118	144	204	307	587	587
8	101	119	145	204	308	587	587
9	101	120	145	203	308	588	588
10	101	121	145	203	308	587	587
11	102	122	145	203	308	587	587
12	102	123	145	203	308	587	587
13	103	124	145	203	308	588	588
14	104	125	146	204	308	588	588
15	104	125	146	204	309	589	589
16	105	126	147	205	310	589	589
17	106	127	148	206	310	590	590
18	107	128	149	207	311	591	591
19	107	128	149	207	312	592	592
20	108	129	150	208	312	592	592
21	108	129	150	207	312	592	592
22	107	128	149	207	312	591	591
23	106	127	148	206	311	591	591
24	105	126	147	205	310	590	590
25	104	125	146	204	309	589	589
26	103	124	145	203	307	587	587
27	101	123	144	201	306	586	586
28	100	121	142	200	305	584	584
29	99	120	141	198	303	583	583
30	97	118	139	197	302	581	581

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	10	33	100	215	495	1 194
2	1	10	33	100	215	495	963
3	2	13	34	95	212	491	787
4	3	15	37	97	210	490	652
5	4	16	41	99	209	489	549
6	5	18	44	103	209	488	488
7	5	19	45	105	208	488	488
8	7	19	44	103	207	487	487
9	7	19	43	102	206	486	486
10	8	20	43	101	206	486	486
11	9	21	43	101	206	486	486
12	9	21	43	101	206	486	486
13	10	22	43	101	206	486	486
14	12	23	44	102	206	486	486
15	12	23	44	102	207	486	486
16	13	23	44	102	207	487	487
17	14	24	45	103	207	487	487
18	14	24	46	103	208	488	488
19	15	25	46	104	209	489	489
20	15	26	47	105	210	489	489
21	16	27	48	106	210	490	490
22	17	28	49	106	211	491	491
23	18	28	49	107	212	491	491
24	19	29	50	107	212	492	492
25	19	29	50	108	213	492	492
26	20	29	50	108	213	493	493
27	20	30	51	108	213	493	493
28	21	30	51	109	213	493	493
29	21	30	51	109	214	493	493
30	22	30	51	109	214	494	494

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	50	63	86	152	268	547	1 275
2	51	64	86	153	268	548	1 021
3	52	66	88	148	265	545	830
4	53	68	90	150	263	543	687
5	53	69	94	152	262	542	577
6	54	71	97	156	262	542	542
7	54	72	98	158	261	541	541
8	54	72	97	156	260	540	540
9	53	72	97	155	260	540	540
10	53	72	96	154	259	538	538
11	52	72	95	153	257	537	537
12	51	72	94	151	256	536	536
13	50	71	92	150	255	535	535
14	49	70	91	149	254	533	533
15	48	69	90	148	252	532	532
16	47	68	89	147	251	531	531
17	46	67	88	146	250	530	530
18	45	66	87	145	250	529	529
19	44	65	86	144	249	529	529
20	44	65	86	144	248	528	528
21	43	64	85	143	248	528	528
22	43	64	85	143	247	527	527
23	42	63	84	142	247	527	527
24	41	63	84	141	246	526	526
25	41	62	83	141	245	525	525
26	40	61	82	140	245	525	525
27	39	61	82	139	244	524	524
28	39	60	81	139	243	523	523
29	38	59	80	138	243	523	523
30	38	59	80	137	242	522	522

2.23. *Rand*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	113	126	148	215	330	610	1 332
2	114	127	150	217	332	612	1 071
3	117	131	153	213	330	610	875
4	120	135	157	217	331	610	726
5	123	139	163	222	332	611	612
6	124	141	167	227	332	612	612
7	126	144	170	230	333	612	612
8	126	145	170	229	333	613	613
9	126	145	170	228	333	612	612
10	126	146	169	228	332	612	612
11	126	146	169	227	332	611	611
12	125	146	168	226	330	610	610
13	124	145	167	224	329	609	609
14	123	144	165	223	328	607	607
15	121	142	163	221	326	606	606
16	119	140	161	219	324	604	604
17	117	138	160	217	322	602	602
18	116	137	158	216	320	600	600
19	114	135	156	214	318	598	598
20	112	133	154	212	317	597	597
21	110	131	153	210	315	595	595
22	109	130	151	209	313	593	593
23	107	128	149	207	311	591	591
24	105	126	147	205	310	589	589
25	103	124	145	203	308	587	587
26	101	122	143	201	306	586	586
27	99	120	141	199	304	584	584
28	98	119	140	198	302	582	582
29	96	117	138	196	300	580	580
30	94	115	136	194	299	579	579

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	166	179	201	268	384	663	1 369
2	174	187	210	276	392	671	1 100
3	180	194	216	276	393	673	899
4	183	198	220	280	394	674	746
5	185	201	226	284	394	674	674
6	186	203	229	288	394	673	673
7	186	204	230	290	393	673	673
8	185	204	229	288	392	672	672
9	184	203	228	286	391	671	671
10	184	204	227	285	390	670	670
11	183	203	226	284	388	668	668
12	181	202	224	281	386	666	666
13	179	200	221	279	384	663	663
14	176	197	218	276	381	661	661
15	173	194	215	273	378	658	658
16	170	191	213	270	375	655	655
17	167	189	210	267	372	652	652
18	165	186	207	265	369	649	649
19	162	183	204	262	366	646	646
20	159	180	201	259	364	643	643
21	156	177	198	256	361	640	640
22	153	174	195	253	358	637	637
23	150	171	192	250	354	634	634
24	147	168	189	247	351	631	631
25	144	165	186	244	348	628	628
26	141	162	183	241	345	625	625
27	138	159	180	238	343	622	622
28	135	156	177	235	340	619	619
29	132	153	174	232	337	617	617
30	130	151	172	230	334	614	614

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	30	43	65	132	248	527	1 213
2	31	44	66	133	249	528	978
3	33	47	68	129	246	525	800
4	34	49	71	131	245	524	664
5	35	51	76	134	244	524	559
6	36	53	79	138	244	524	524
7	36	54	80	140	243	523	523
8	35	54	79	138	242	522	522
9	35	54	78	137	241	521	521
10	35	55	78	136	241	521	521
11	35	55	78	136	240	520	520
12	35	55	77	135	240	520	520
13	34	55	77	135	239	519	519
14	34	55	76	134	239	519	519
15	34	55	76	134	239	519	519
16	34	55	76	134	239	519	519
17	34	55	76	134	239	519	519
18	34	55	76	134	239	519	519
19	34	56	77	134	239	519	519
20	35	56	77	135	239	519	519
21	35	56	77	135	239	519	519
22	35	56	77	135	239	519	519
23	34	56	77	134	239	519	519
24	34	55	76	134	239	519	519
25	34	55	76	134	239	518	518
26	34	55	76	134	238	518	518
27	33	55	76	133	238	518	518
28	33	54	75	133	238	518	518
29	33	54	75	133	237	517	517
30	32	54	75	132	237	517	517

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	28	41	64	131	246	526	1 237
2	30	43	66	133	248	528	999
3	33	47	69	129	246	526	817
4	36	51	73	133	247	526	678
5	38	54	79	137	247	527	571
6	40	57	83	142	248	528	528
7	41	59	85	145	248	528	528
8	42	60	85	144	248	528	528
9	42	61	86	144	249	528	528
10	43	63	86	144	249	529	529
11	44	64	87	145	249	529	529
12	44	65	87	145	250	529	529
13	45	66	87	145	250	529	529
14	45	66	87	145	250	529	529
15	45	66	87	145	250	529	529
16	45	66	87	145	249	529	529
17	45	66	87	145	250	529	529
18	45	66	87	145	250	530	530
19	45	66	87	145	250	530	530
20	46	67	88	146	250	530	530
21	46	67	88	146	250	530	530
22	46	67	88	146	250	530	530
23	45	66	87	145	250	530	530
24	45	66	87	145	250	529	529
25	45	66	87	144	249	529	529
26	44	65	86	144	249	528	528
27	43	65	86	143	248	528	528
28	43	64	85	143	247	527	527
29	42	63	84	142	247	527	527
30	42	63	84	142	246	526	526

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	128	141	163	230	345	625	1 462
2	126	139	161	228	344	623	1 168
3	126	140	162	222	339	619	948
4	127	142	165	224	338	618	781
5	128	144	169	227	337	617	655
6	128	145	171	230	336	616	616
7	128	146	172	232	335	615	615
8	128	146	172	231	335	614	614
9	127	146	170	229	333	613	613
10	127	147	170	228	333	613	613
11	127	147	170	228	332	612	612
12	126	147	169	227	331	611	611
13	125	146	168	225	330	610	610
14	124	145	166	224	329	609	609
15	122	143	165	222	327	607	607
16	120	142	163	220	325	605	605
17	118	139	160	218	323	603	603
18	116	137	158	216	321	601	601
19	114	135	156	214	319	599	599
20	112	133	154	212	317	596	596
21	110	131	152	210	314	594	594
22	108	129	150	208	312	592	592
23	105	126	147	205	310	590	590
24	103	124	145	203	308	588	588
25	101	122	143	201	306	585	585
26	99	120	141	199	303	583	583
27	97	118	139	197	301	581	581
28	95	116	137	195	299	579	579
29	93	114	135	193	297	577	577
30	91	112	133	191	295	575	575

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	104	219	499	1 237
2	3	16	38	105	221	500	993
3	6	20	41	102	219	498	809
4	8	23	45	105	219	498	670
5	10	26	51	109	219	499	563
6	12	29	55	114	220	500	500
7	13	31	57	117	220	500	500
8	13	32	57	116	220	500	500
9	13	32	57	115	220	500	500
10	14	33	57	115	220	499	499
11	14	34	57	115	219	499	499
12	14	35	57	114	219	499	499
13	14	35	56	114	219	499	499
14	14	35	56	114	219	498	498
15	14	35	56	114	218	498	498
16	13	35	56	113	218	498	498
17	14	35	56	114	218	498	498
18	14	35	56	114	218	498	498
19	15	35	56	114	219	498	498
20	16	35	56	114	219	499	499
21	16	36	57	115	219	499	499
22	18	36	57	115	220	499	499
23	18	36	57	115	220	500	500
24	19	36	57	115	220	500	500
25	19	37	58	115	220	500	500
26	20	37	58	115	220	500	500
27	21	37	58	116	220	500	500
28	21	37	58	116	220	500	500
29	22	37	58	116	220	500	500
30	23	37	58	116	220	500	500

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	34	47	70	137	252	532	1 242
2	35	48	70	137	252	532	998
3	35	49	71	131	248	528	813
4	36	51	73	133	246	526	674
5	36	52	77	135	245	525	566
6	38	55	81	140	246	526	526
7	36	54	80	140	243	523	523
8	39	58	83	142	246	526	526
9	38	58	82	140	245	525	525
10	34	54	77	135	240	520	520
11	30	51	73	131	236	516	516
12	28	49	70	128	233	513	513
13	26	47	68	126	231	510	510
14	24	45	66	124	229	509	509
15	23	44	65	123	227	507	507
16	21	43	64	121	226	506	506
17	21	42	63	121	225	505	505
18	20	41	62	120	225	505	505
19	20	41	62	120	224	504	504
20	20	41	62	120	224	504	504
21	20	41	62	120	225	504	504
22	20	41	62	120	224	504	504
23	20	41	62	120	224	504	504
24	20	41	62	120	224	504	504
25	20	41	62	119	224	504	504
26	20	40	61	119	224	504	504
27	21	40	61	119	224	504	504
28	21	40	61	119	224	503	503
29	22	40	61	119	223	503	503
30	23	40	61	119	223	503	503

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	214	227	249	316	432	711	1 979
2	211	224	246	313	428	708	1 552
3	207	221	243	303	420	700	1 221
4	204	219	241	301	415	694	979
5	200	216	241	299	409	689	802
6	196	214	239	299	404	684	684
7	193	211	237	297	400	680	680
8	189	207	233	292	396	675	675
9	185	204	228	287	391	671	671
10	181	201	224	282	387	667	667
11	177	198	220	278	383	663	663
12	174	194	216	274	379	658	658
13	170	191	212	270	375	654	654
14	166	187	208	266	371	651	651
15	162	184	205	262	367	647	647
16	159	180	201	259	364	643	643
17	156	177	198	256	360	640	640
18	152	173	194	252	357	637	637
19	149	170	191	249	354	634	634
20	146	167	188	246	351	631	631
21	143	164	186	243	348	628	628
22	140	162	183	240	345	625	625
23	137	159	180	237	342	622	622
24	135	156	177	235	339	619	619
25	132	153	174	232	336	616	616
26	129	150	171	229	334	613	613
27	126	147	168	226	331	611	611
28	124	145	166	224	328	608	608
29	121	142	163	221	326	606	606
30	119	140	161	219	324	603	603

2.31. US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	8	25	47	99	235	514	1 266
2	8	25	47	99	235	514	1 013
3	10	28	50	96	233	512	824
4	12	33	54	94	233	512	681
5	16	38	59	97	233	513	573
6	18	42	63	94	234	514	514
7	19	44	63	90	234	514	514
8	18	43	63	89	234	514	514
9	19	45	65	92	234	514	514
10	21	48	67	96	234	514	514
11	23	50	68	98	234	514	514
12	24	52	69	99	234	514	514
13	26	54	70	100	234	514	514
14	26	55	71	100	234	514	514
15	26	55	71	100	234	514	514
16	26	55	71	100	234	514	514
17	26	55	71	100	234	514	514
18	26	55	71	100	234	514	514
19	26	55	71	100	234	514	514
20	26	55	71	100	234	514	514
21	26	55	71	100	234	514	514
22	26	55	71	100	234	514	514
23	26	55	71	100	234	514	514
24	26	55	71	100	234	514	514
25	26	55	71	100	234	514	514
26	26	55	71	100	233	513	513
27	26	55	71	100	233	513	513
28	26	55	71	100	233	513	513
29	26	55	71	100	233	512	512
30	26	55	71	100	232	512	512

2.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	4	13	80	195	475	1 179
2	1	5	12	79	194	474	952
3	2	5	12	73	190	469	778
4	2	6	14	74	188	468	645
5	4	6	19	77	187	467	543
6	5	7	22	81	187	466	466
7	5	9	23	83	186	466	466
8	7	9	23	82	186	466	466
9	7	10	23	82	186	466	466
10	8	10	24	82	186	466	466
11	9	11	24	82	186	466	466
12	9	12	24	82	187	466	466
13	10	13	24	82	187	467	467
14	12	14	25	82	187	467	467
15	12	14	25	83	187	467	467
16	13	15	26	83	188	467	467
17	13	15	27	83	188	468	468
18	14	17	28	84	189	468	468
19	15	17	29	84	189	469	469
20	15	18	30	85	190	469	469
21	16	18	32	85	190	470	470
22	16	19	33	86	190	470	470
23	18	20	34	86	191	470	470
24	19	21	35	86	191	471	471
25	19	22	36	86	191	471	471
26	20	22	37	86	191	471	471
27	20	23	39	86	191	470	470
28	21	23	40	86	191	470	470
29	21	24	41	86	191	470	470
30	22	26	42	86	190	470	470

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	1	13	20	41	156	303	3 117
2	1	13	20	41	156	342	2 321
3	1	14	22	46	152	356	1 757
4	1	15	25	50	149	356	1 362
5	2	17	28	52	149	347	1 081
6	4	20	31	55	149	334	878
7	5	22	32	57	149	319	727
8	6	23	34	59	149	302	611
9	6	24	35	62	149	285	521
10	6	25	37	64	149	269	448
11	7	25	38	65	149	252	390
12	7	25	38	65	149	242	341
13	7	25	38	65	149	242	301
14	7	25	38	65	149	242	266
15	7	25	40	65	149	242	242
16	7	25	42	65	149	242	242
17	7	25	44	65	149	242	242
18	7	25	47	65	149	242	242
19	7	25	49	65	149	242	242
20	8	25	51	65	149	242	242
21	8	25	54	65	149	242	242
22	9	25	56	65	149	242	242
23	9	25	59	65	149	242	242
24	9	25	61	65	149	242	242
25	10	25	64	65	149	242	242
26	10	25	66	66	149	242	242
27	11	25	68	68	149	242	242
28	11	25	71	70	149	242	242
29	11	25	74	71	149	242	242
30	12	26	76	73	149	242	242

3.2. Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	14	26	33	54	169	311	3 209
2	15	27	34	55	170	349	2 381
3	15	28	36	59	165	363	1 798
4	14	28	38	63	162	362	1 391
5	15	29	41	64	162	353	1 104
6	15	31	42	66	161	340	896
7	16	33	43	67	160	324	741
8	16	33	44	69	159	307	623
9	15	33	45	71	159	290	531
10	15	34	46	73	158	273	457
11	15	33	46	73	158	256	397
12	14	33	45	72	157	250	347
13	14	33	45	72	156	249	306
14	13	32	44	71	156	248	271
15	13	32	44	71	156	248	248
16	13	31	44	70	155	248	248
17	13	31	45	70	155	248	248
18	13	31	48	70	155	248	248
19	13	31	50	70	155	248	248
20	13	32	52	71	155	248	248
21	13	32	55	71	156	248	248
22	14	32	57	71	156	248	248
23	14	32	60	71	156	249	249
24	14	32	62	71	156	249	249
25	14	32	64	71	156	249	249
26	13	32	67	71	156	248	248
27	13	32	69	71	156	248	248
28	13	32	71	71	156	248	248
29	13	32	74	73	155	248	248
30	13	32	77	75	155	248	248

3.3. Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	13	20	41	156	303	3 117
2	1	13	20	41	156	342	2 321
3	1	14	22	46	151	356	1 757
4	1	15	25	49	149	356	1 362
5	2	17	28	52	149	347	1 081
6	4	19	30	55	149	334	878
7	5	22	32	57	149	319	727
8	5	23	34	59	149	302	611
9	6	24	35	62	149	285	521
10	6	24	37	64	149	268	448
11	7	25	37	64	149	252	390
12	7	25	38	65	149	242	341
13	7	25	38	65	149	242	300
14	7	25	38	65	149	242	266
15	7	25	39	65	149	242	242
16	7	25	42	65	149	242	242
17	7	25	44	65	149	242	242
18	7	25	47	65	149	242	242
19	7	25	49	65	149	242	242
20	8	25	51	65	149	242	242
21	8	25	54	65	149	242	242
22	9	25	56	65	149	242	242
23	9	25	59	65	149	242	242
24	9	25	61	65	149	242	242
25	10	25	64	65	149	242	242
26	10	25	66	66	149	242	242
27	11	25	68	68	149	242	242
28	11	25	70	70	149	242	242
29	11	25	74	71	149	242	242
30	12	26	76	73	149	242	242

3.4. Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	75	87	93	114	230	324	3 265
2	71	84	90	111	226	359	2 448
3	73	86	95	118	224	374	1 856
4	71	85	95	120	219	374	1 438
5	70	85	96	120	217	365	1 141
6	70	86	97	121	216	352	926
7	70	87	97	121	214	335	766
8	69	86	97	123	213	318	644
9	69	86	98	124	212	305	549
10	66	84	96	123	209	301	473
11	64	82	95	122	207	299	411
12	63	81	94	121	205	298	359
13	62	81	93	120	205	297	317
14	62	81	93	120	204	297	297
15	62	80	93	120	204	297	297
16	61	80	92	119	204	296	296
17	61	80	92	119	203	296	296
18	61	79	91	118	203	296	296
19	60	78	91	118	202	295	295
20	59	78	90	117	202	294	294
21	59	77	90	117	201	294	294
22	58	76	89	116	200	293	293
23	57	76	88	115	199	292	292
24	56	75	87	114	198	291	291
25	55	74	86	113	197	290	290
26	54	73	85	112	196	289	289
27	53	71	84	111	195	288	288
28	52	70	83	110	194	287	287
29	51	69	82	109	193	286	286
30	50	68	81	108	192	285	285

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	5	18	24	45	160	301	3 101
2	7	19	26	46	162	342	2 321
3	8	21	29	52	158	356	1 757
4	8	22	32	57	156	356	1 360
5	10	24	36	59	156	347	1 080
6	11	27	38	62	156	334	877
7	12	29	39	64	156	318	725
8	12	29	40	66	156	302	610
9	12	30	41	68	155	285	520
10	12	30	43	69	155	268	448
11	12	31	43	70	155	252	389
12	12	31	43	70	155	248	341
13	13	31	43	70	155	248	300
14	13	31	44	70	155	248	266
15	13	31	44	71	155	248	248
16	13	31	44	71	155	248	248
17	13	32	44	71	155	248	248
18	13	32	47	71	156	248	248
19	14	32	49	71	156	249	249
20	14	33	52	72	156	249	249
21	14	33	54	72	157	249	249
22	15	33	56	73	157	250	250
23	15	33	59	73	157	250	250
24	15	33	61	73	157	250	250
25	15	33	64	73	157	250	250
26	15	33	66	73	157	250	250
27	15	33	69	73	157	250	250
28	15	33	71	72	157	250	250
29	15	33	74	72	157	250	250
30	14	33	76	73	157	249	249

3.6. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	13	19	40	155	303	3 115
2	0	13	19	40	155	341	2 320
3	1	13	21	45	151	355	1 756
4	1	14	24	49	148	355	1 361
5	2	16	27	51	148	347	1 081
6	3	19	30	54	148	334	878
7	5	21	32	56	148	319	726
8	5	22	33	58	148	302	611
9	5	23	34	61	148	285	520
10	6	24	36	63	148	268	448
11	6	24	37	64	148	252	389
12	6	24	37	64	148	241	341
13	6	25	37	64	148	241	300
14	6	25	37	64	148	241	266
15	6	25	39	64	148	241	241
16	6	25	42	64	148	241	241
17	6	25	44	64	148	241	241
18	6	25	47	64	148	241	241
19	7	25	49	64	148	241	241
20	8	25	51	64	148	241	241
21	8	25	54	64	148	241	241
22	9	25	56	64	148	241	241
23	9	25	59	64	148	241	241
24	9	25	61	64	148	241	241
25	10	25	64	65	148	241	241
26	10	25	65	66	148	241	241
27	11	25	68	68	148	241	241
28	11	25	70	70	149	241	241
29	11	25	73	71	149	241	241
30	12	26	76	73	149	241	241

3.7. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	10	21	44	175	309	3 186
2	0	10	21	44	175	348	2 373
3	1	10	23	49	170	362	1 794
4	1	13	26	54	167	362	1 389
5	1	16	28	58	166	353	1 102
6	2	18	33	59	165	340	894
7	4	21	36	60	163	324	740
8	6	24	38	59	162	307	622
9	9	31	42	59	161	289	529
10	11	34	42	58	161	272	456
11	10	33	42	58	160	256	396
12	9	32	42	58	159	252	347
13	9	31	42	58	158	251	305
14	9	31	43	59	158	250	271
15	9	31	43	59	157	249	249
16	9	32	44	59	156	248	248
17	9	32	45	59	155	248	248
18	9	32	48	59	154	247	247
19	9	32	49	59	154	247	247
20	9	32	52	59	155	247	247
21	9	32	55	59	155	247	247
22	9	32	57	60	154	247	247
23	9	32	59	61	154	247	247
24	9	32	62	63	153	246	246
25	10	32	64	65	153	245	245
26	10	32	67	67	152	245	245
27	11	32	69	69	152	244	244
28	11	32	71	71	151	244	244
29	11	32	74	73	150	243	243
30	12	32	76	75	150	243	243

3.8. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	78	90	97	118	233	327	3 251
2	77	89	96	117	232	358	2 442
3	76	89	97	120	226	374	1 855
4	75	88	99	123	223	375	1 440
5	74	88	100	123	221	367	1 144
6	74	89	100	125	219	353	929
7	73	90	100	124	217	337	769
8	71	89	100	125	215	319	647
9	70	88	99	126	213	306	551
10	69	87	99	126	212	305	474
11	68	86	99	126	211	303	412
12	67	85	98	125	209	302	360
13	65	84	96	123	208	300	317
14	64	82	95	122	206	299	299
15	63	81	94	121	205	298	298
16	62	80	92	119	204	297	297
17	61	79	92	118	203	296	296
18	60	78	91	118	202	295	295
19	59	77	90	117	201	294	294
20	58	77	89	116	200	293	293
21	57	76	88	115	200	292	292
22	56	75	87	114	199	291	291
23	55	74	86	113	197	290	290
24	54	72	85	112	196	289	289
25	53	71	84	111	195	288	288
26	52	70	83	110	194	287	287
27	51	69	81	108	193	286	286
28	50	68	80	107	192	285	285
29	48	67	79	106	191	283	283
30	47	66	79	105	190	282	282

3.9. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	51	63	70	91	206	310	3 197
2	51	63	70	90	206	352	2 399
3	50	63	71	95	201	368	1 821
4	50	64	74	98	198	368	1 413
5	49	64	75	99	196	360	1 123
6	49	65	76	100	195	347	912
7	50	66	77	101	194	331	755
8	49	66	77	102	192	314	635
9	48	66	77	104	191	297	541
10	47	65	78	104	190	283	466
11	47	65	77	104	189	282	405
12	46	65	77	104	189	281	355
13	45	64	76	103	188	280	312
14	45	63	76	103	187	280	280
15	44	63	75	102	187	279	279
16	44	62	74	101	186	279	279
17	43	62	74	101	185	278	278
18	43	61	73	100	185	278	278
19	42	61	73	100	185	277	277
20	42	60	73	100	184	277	277
21	42	60	73	99	184	277	277
22	41	60	72	99	184	276	276
23	41	59	71	98	183	276	276
24	40	59	71	98	182	275	275
25	39	58	70	97	182	274	274
26	39	57	69	96	181	274	274
27	38	56	70	96	180	273	273
28	37	56	73	95	179	272	272
29	36	55	75	94	179	271	271
30	36	54	79	93	178	271	271

3.10. Króna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	86	98	105	125	241	335	3 409
2	86	98	104	125	240	371	2 541
3	84	97	105	128	234	385	1 918
4	83	96	106	131	231	383	1 481
5	83	97	109	132	230	374	1 173
6	84	99	110	134	229	359	950
7	85	101	112	136	229	342	784
8	85	102	113	138	228	323	658
9	85	103	115	141	228	321	560
10	86	104	116	143	228	321	481
11	85	104	116	143	228	321	417
12	85	103	116	143	227	320	364
13	84	102	115	142	226	319	321
14	83	101	114	141	225	318	318
15	82	100	113	140	224	317	317
16	81	99	112	138	223	316	316
17	80	98	111	137	222	315	315
18	79	97	109	136	221	314	314
19	78	96	108	135	220	313	313
20	76	95	107	134	219	311	311
21	75	94	106	133	218	310	310
22	74	92	105	132	216	309	309
23	72	91	103	130	215	307	307
24	71	90	102	129	213	306	306
25	69	88	100	127	212	304	304
26	68	86	99	126	210	303	303
27	66	85	97	124	209	301	301
28	65	83	96	123	207	300	300
29	63	82	94	121	206	298	298
30	62	81	93	120	204	297	297

3.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	26	38	45	65	181	306	3 149
2	27	39	45	66	181	347	2 360
3	26	39	47	70	176	362	1 788
4	25	39	49	73	173	361	1 385
5	25	40	51	75	172	353	1 098
6	26	42	53	77	171	339	891
7	27	43	54	78	171	323	738
8	26	43	54	80	170	306	620
9	26	44	55	82	169	289	528
10	26	44	56	83	169	272	455
11	25	44	56	83	168	261	395
12	25	43	56	83	167	260	346
13	24	43	55	82	167	259	304
14	24	42	54	81	166	259	270
15	23	42	54	81	166	258	258
16	23	41	53	80	165	257	257
17	22	41	53	80	165	257	257
18	22	41	53	80	164	257	257
19	22	40	53	80	164	257	257
20	22	41	53	80	164	257	257
21	22	41	55	80	164	257	257
22	22	41	57	80	164	257	257
23	22	40	59	80	164	257	257
24	22	40	61	79	164	257	257
25	21	40	64	79	164	256	256
26	21	40	66	79	163	256	256
27	21	39	69	79	163	256	256
28	21	39	71	78	163	256	256
29	20	39	74	78	163	255	255
30	20	38	76	78	162	255	255

3.12. *Swiss franc*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	4	22	137	293	3 009
2	0	1	6	23	138	333	2 257
3	1	1	8	28	134	348	1 713
4	1	3	12	32	132	348	1 328
5	1	4	15	34	132	340	1 056
6	2	4	17	37	132	328	858
7	2	6	19	39	132	312	710
8	2	7	21	42	132	296	597
9	4	7	24	44	132	280	509
10	4	9	27	46	132	263	438
11	4	9	29	48	133	247	381
12	4	10	31	47	132	232	334
13	5	11	34	48	132	225	294
14	5	11	37	48	132	225	261
15	6	13	38	47	131	224	232
16	6	13	41	46	130	223	223
17	6	15	44	48	130	223	223
18	6	15	45	50	131	223	223
19	7	16	48	52	131	223	223
20	7	17	51	54	131	224	224
21	8	18	53	55	132	224	224
22	9	18	55	58	132	224	224
23	9	20	57	60	132	224	224
24	9	20	60	61	131	224	224
25	10	21	63	63	132	224	224
26	10	22	65	65	133	224	224
27	10	23	67	67	135	224	224
28	11	24	70	69	135	224	224
29	11	25	72	71	137	224	224
30	12	25	75	73	137	223	223

3.13. Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	39	51	57	78	193	307	3 163
2	39	51	57	78	194	348	2 368
3	38	51	60	83	189	363	1 796
4	38	52	62	86	186	363	1 392
5	38	53	64	88	185	355	1 106
6	39	55	66	90	184	342	899
7	40	56	67	91	184	327	745
8	39	56	67	93	183	310	626
9	39	57	68	95	182	293	534
10	39	57	69	96	181	275	460
11	38	57	69	96	181	273	400
12	38	56	69	95	180	273	350
13	37	56	68	95	179	272	308
14	37	55	67	94	179	272	273
15	36	55	67	94	178	271	271
16	35	54	66	93	178	270	270
17	35	53	66	93	177	270	270
18	34	53	65	92	177	269	269
19	34	53	65	92	176	269	269
20	34	52	65	92	176	269	269
21	34	52	64	91	176	269	269
22	33	52	64	91	175	268	268
23	33	51	63	90	175	268	268
24	32	50	63	90	174	267	267
25	31	50	65	89	174	266	266
26	30	49	68	88	173	265	265
27	30	48	70	87	172	265	265
28	29	47	73	87	171	264	264
29	28	47	75	86	170	263	263
30	27	46	77	85	170	262	262

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	11	23	30	50	166	298	3 062
2	14	27	33	54	169	339	2 300
3	17	30	38	62	168	355	1 749
4	20	34	44	68	168	356	1 358
5	22	37	48	71	169	348	1 080
6	22	38	49	73	167	335	878
7	27	44	54	78	171	320	727
8	26	43	54	80	170	303	612
9	27	45	57	83	171	287	522
10	29	47	59	86	172	270	450
11	30	49	61	88	173	265	391
12	31	49	62	89	173	266	342
13	31	50	62	89	174	266	302
14	32	50	63	90	174	267	267
15	32	51	63	90	174	267	267
16	32	50	63	90	174	267	267
17	32	51	63	90	174	267	267
18	32	50	62	89	174	267	267
19	31	50	62	89	174	266	266
20	31	50	62	89	174	266	266
21	31	50	62	89	174	266	266
22	31	50	62	89	174	266	266
23	31	49	62	89	173	266	266
24	31	49	61	88	173	266	266
25	30	49	64	88	172	265	265
26	30	48	66	87	172	265	265
27	29	48	69	87	171	264	264
28	29	47	71	86	171	264	264
29	28	47	74	86	170	263	263
30	28	46	76	85	170	263	263

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	168	307	3 164
2	15	27	33	54	169	348	2 367
3	15	28	36	60	165	362	1 790
4	15	29	39	64	163	361	1 385
5	16	31	42	66	163	352	1 098
6	18	34	45	69	163	339	891
7	19	36	46	71	163	323	738
8	19	37	48	73	163	306	620
9	20	38	49	76	163	289	528
10	20	39	51	78	163	272	455
11	21	39	51	78	163	256	395
12	21	39	52	79	163	256	346
13	21	39	52	79	163	256	304
14	21	39	52	79	163	256	270
15	21	39	52	79	163	256	256
16	21	39	52	79	163	256	256
17	21	39	52	79	163	256	256
18	21	39	52	79	163	256	256
19	21	39	52	79	163	256	256
20	21	39	52	79	163	256	256
21	21	39	55	79	163	256	256
22	20	39	56	78	163	255	255
23	20	39	59	78	162	255	255
24	20	38	61	77	162	255	255
25	19	38	64	77	161	254	254
26	19	37	66	76	161	254	254
27	18	37	69	76	161	253	253
28	18	36	71	76	160	253	253
29	17	36	74	75	160	252	252
30	17	35	76	75	159	252	252

3.16. Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	48	60	67	88	203	315	3 258
2	50	62	69	89	205	357	2 434
3	52	65	73	97	202	372	1 843
4	53	67	77	101	201	371	1 428
5	55	69	81	104	202	363	1 134
6	57	73	84	108	202	349	921
7	58	75	85	110	202	333	762
8	58	76	86	112	202	316	641
9	59	76	88	114	202	298	546
10	59	77	89	116	202	294	470
11	59	77	90	117	202	294	408
12	58	77	89	116	201	294	357
13	58	76	89	116	200	293	314
14	57	76	88	115	200	292	292
15	56	75	87	114	199	291	291
16	56	74	87	114	198	291	291
17	55	74	86	113	198	290	290
18	55	73	85	112	197	290	290
19	54	73	85	112	196	289	289
20	53	72	84	111	196	288	288
21	53	71	84	111	195	288	288
22	52	71	83	110	194	287	287
23	51	70	82	109	193	286	286
24	50	69	81	108	193	285	285
25	49	68	80	107	192	284	284
26	48	67	79	106	191	283	283
27	47	66	78	105	190	282	282
28	47	65	77	104	189	282	282
29	46	64	76	103	188	281	281
30	45	63	79	103	187	280	280

3.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	79	91	98	119	234	329	3 414
2	84	97	103	124	239	375	2 567
3	86	99	107	130	236	392	1 952
4	86	100	110	135	234	393	1 516
5	90	104	116	139	237	385	1 205
6	92	108	119	143	238	371	979
7	95	111	122	146	238	354	811
8	96	113	124	149	240	337	683
9	97	115	127	153	241	333	582
10	98	116	128	155	241	333	501
11	98	116	129	156	241	333	435
12	97	116	128	155	240	332	381
13	96	115	127	154	239	331	335
14	95	113	126	153	237	330	330
15	93	112	124	151	236	328	328
16	92	111	123	150	234	327	327
17	91	109	122	149	233	326	326
18	89	108	120	147	232	324	324
19	88	107	119	146	230	323	323
20	87	105	117	144	229	322	322
21	85	104	116	143	227	320	320
22	83	102	114	141	226	318	318
23	82	100	113	140	224	317	317
24	80	99	111	138	222	315	315
25	78	97	109	136	221	313	313
26	77	95	107	134	219	312	312
27	75	93	106	133	217	310	310
28	73	92	104	131	216	308	308
29	72	90	102	129	214	307	307
30	70	88	101	128	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	8	20	26	47	162	307	3 164
2	10	22	29	50	165	347	2 360
3	12	25	33	57	162	361	1 786
4	14	27	37	62	162	361	1 384
5	16	30	42	65	163	352	1 099
6	18	33	44	68	163	339	892
7	19	36	46	71	163	324	738
8	19	37	48	73	163	307	621
9	20	38	49	76	163	289	529
10	20	38	51	77	163	272	455
11	20	39	51	78	163	256	395
12	20	39	51	78	163	255	346
13	20	38	51	77	162	255	305
14	19	38	50	77	161	254	270
15	19	37	49	76	161	254	254
16	18	36	49	76	160	253	253
17	18	36	48	75	160	253	253
18	17	36	48	75	160	252	252
19	17	36	50	75	160	252	252
20	18	36	52	75	160	253	253
21	18	36	55	75	160	253	253
22	18	36	57	75	160	253	253
23	18	36	59	75	160	253	253
24	17	36	62	75	160	252	252
25	17	36	64	75	160	252	252
26	17	36	67	75	159	252	252
27	17	35	69	75	159	252	252
28	17	35	71	74	159	252	252
29	16	35	74	74	159	251	251
30	16	35	77	75	159	251	251

3.19. *Indian rupee*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	89	101	107	128	244	338	3 307
2	90	102	109	129	245	364	2 485
3	90	103	112	135	241	380	1 888
4	91	105	115	139	239	381	1 465
5	92	107	118	142	239	372	1 164
6	93	109	120	144	239	359	945
7	95	111	122	146	239	342	782
8	95	112	123	148	239	331	658
9	94	112	124	150	238	330	560
10	94	112	124	151	237	329	483
11	92	111	123	150	235	328	419
12	91	109	122	149	233	326	367
13	89	108	120	147	232	324	324
14	88	106	119	145	230	323	323
15	86	105	117	144	228	321	321
16	84	103	115	142	227	319	319
17	83	101	114	141	225	318	318
18	82	100	112	139	224	317	317
19	80	99	111	138	223	315	315
20	79	98	110	137	222	314	314
21	78	97	109	136	221	313	313
22	77	96	108	135	219	312	312
23	76	94	107	134	218	311	311
24	75	93	106	132	217	310	310
25	73	92	104	131	216	308	308
26	72	91	103	130	215	307	307
27	71	90	102	129	213	306	306
28	70	88	101	128	212	305	305
29	69	87	100	127	211	304	304
30	68	86	99	125	210	303	303

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	298	310	316	337	452	547	3 519
2	84	96	103	123	239	380	2 611
3	85	98	107	130	236	394	1 968
4	87	101	111	135	235	392	1 520
5	89	104	115	138	236	382	1 204
6	91	107	118	142	237	368	976
7	93	110	120	144	237	351	807
8	94	111	122	147	238	332	678
9	95	112	124	150	238	330	577
10	95	113	125	152	238	330	497
11	95	113	126	153	238	330	431
12	95	114	126	153	238	330	377
13	95	114	126	153	238	330	331
14	96	114	127	154	238	331	331
15	96	115	127	154	239	331	331
16	97	116	128	155	240	332	332
17	98	117	129	156	240	333	333
18	99	117	130	157	241	334	334
19	100	118	130	157	242	335	335
20	100	118	131	158	242	335	335
21	100	118	131	158	242	335	335
22	99	118	130	157	242	334	334
23	99	117	129	156	241	334	334
24	98	116	128	155	240	333	333
25	96	115	127	154	239	331	331
26	95	114	126	153	238	330	330
27	94	112	125	152	236	329	329
28	92	111	123	150	235	327	327
29	91	109	122	149	233	326	326
30	89	108	120	147	232	324	324

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	5	12	32	148	292	2 997
2	0	5	11	32	148	332	2 249
3	1	5	14	37	143	347	1 708
4	1	6	16	40	140	348	1 326
5	1	7	18	42	139	340	1 054
6	2	9	20	44	139	327	856
7	2	11	21	45	138	312	709
8	2	11	22	47	137	296	596
9	4	11	24	49	136	279	508
10	4	11	27	50	136	263	438
11	4	12	29	51	136	247	380
12	4	12	31	51	136	232	333
13	5	12	34	51	136	229	294
14	5	12	37	52	136	229	260
15	6	13	38	52	137	229	232
16	6	13	41	52	137	229	229
17	6	15	44	53	137	230	230
18	6	15	45	53	138	231	231
19	7	16	48	54	139	231	231
20	7	17	51	55	140	232	232
21	8	18	53	56	141	233	233
22	9	18	55	58	141	234	234
23	9	20	58	60	142	234	234
24	9	20	60	61	142	235	235
25	10	22	63	63	143	235	235
26	10	22	65	65	143	236	236
27	10	23	68	67	143	236	236
28	11	24	70	69	143	236	236
29	11	25	72	71	144	236	236
30	12	26	75	73	144	236	236

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	45	58	64	85	200	311	3 211
2	46	58	65	86	201	351	2 393
3	46	59	67	90	196	365	1 811
4	45	59	69	94	193	365	1 402
5	46	60	72	95	192	356	1 113
6	47	62	73	98	192	343	903
7	47	64	74	98	191	327	747
8	47	64	75	100	190	310	628
9	47	64	76	102	190	293	535
10	46	64	76	103	189	281	461
11	45	63	76	103	187	280	401
12	44	62	75	102	186	279	351
13	42	61	73	100	185	277	309
14	41	60	72	99	184	276	276
15	40	59	71	98	183	275	275
16	39	57	70	97	181	274	274
17	38	57	69	96	180	273	273
18	37	56	68	95	180	272	272
19	37	55	67	94	179	272	272
20	36	55	67	94	178	271	271
21	36	54	66	93	178	271	271
22	35	54	66	93	177	270	270
23	34	53	65	92	177	269	269
24	34	52	65	92	176	269	269
25	33	52	65	91	175	268	268
26	32	51	68	90	175	267	267
27	32	50	70	89	174	267	267
28	31	50	73	89	173	266	266
29	30	49	75	88	173	265	265
30	30	48	77	88	172	265	265

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	108	120	127	147	263	357	3 364
2	109	122	128	149	264	368	2 519
3	111	124	132	156	262	385	1 913
4	113	126	137	161	261	386	1 486
5	115	129	141	164	262	378	1 183
6	117	133	144	168	262	365	963
7	119	135	146	170	263	355	800
8	119	136	147	173	263	355	674
9	119	137	149	175	263	355	576
10	119	138	150	177	262	355	497
11	119	137	150	177	262	354	432
12	118	137	149	176	260	353	379
13	117	135	148	175	259	352	352
14	115	134	146	173	258	350	350
15	114	132	144	171	256	349	349
16	111	130	142	169	254	346	346
17	110	128	141	167	252	345	345
18	108	126	139	166	250	343	343
19	106	125	137	164	248	341	341
20	104	123	135	162	247	339	339
21	103	121	134	161	245	338	338
22	101	119	132	159	243	336	336
23	99	118	130	157	241	334	334
24	97	116	128	155	240	332	332
25	95	114	126	153	238	330	330
26	93	112	124	151	236	328	328
27	92	110	122	149	234	327	327
28	90	108	121	148	232	325	325
29	88	107	119	146	231	323	323
30	86	105	117	144	229	321	321

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	161	173	180	201	316	410	3 462
2	169	182	188	209	324	418	2 593
3	174	187	195	218	324	418	1 970
4	176	190	200	224	324	417	1 530
5	177	192	203	227	324	417	1 217
6	178	194	205	229	324	416	989
7	179	196	206	230	323	415	819
8	178	195	206	232	322	414	689
9	178	195	207	233	321	414	587
10	177	195	208	234	320	413	505
11	176	194	207	234	318	411	439
12	174	192	205	232	316	409	409
13	171	190	202	229	314	406	406
14	168	187	199	226	311	403	403
15	166	184	196	223	308	401	401
16	163	181	194	220	305	398	398
17	160	178	191	218	302	395	395
18	157	175	188	215	299	392	392
19	154	173	185	212	296	389	389
20	151	170	182	209	294	386	386
21	148	167	179	206	291	383	383
22	145	164	176	203	288	380	380
23	142	161	173	200	285	377	377
24	139	158	170	197	281	374	374
25	136	155	167	194	278	371	371
26	133	152	164	191	275	368	368
27	130	149	161	188	273	365	365
28	127	146	158	185	270	362	362
29	125	143	155	182	267	360	360
30	122	140	153	180	264	357	357

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	25	37	44	65	180	296	3 045
2	26	38	45	66	181	337	2 286
3	26	39	48	71	177	353	1 738
4	27	40	50	75	175	354	1 350
5	27	42	53	77	174	346	1 074
6	28	44	55	79	174	334	873
7	29	46	56	81	173	318	723
8	29	46	57	82	172	302	609
9	28	46	58	84	172	285	519
10	28	46	59	85	171	268	447
11	28	46	59	86	170	263	389
12	27	46	58	85	170	262	340
13	27	46	58	85	169	262	300
14	27	45	58	84	169	262	266
15	26	45	57	84	169	261	261
16	26	45	57	84	169	261	261
17	27	45	57	84	169	262	262
18	27	45	58	84	169	262	262
19	27	45	58	85	169	262	262
20	27	46	58	85	169	262	262
21	27	46	58	85	169	262	262
22	27	45	58	85	169	262	262
23	27	45	59	85	169	262	262
24	27	45	61	84	169	262	262
25	26	45	64	84	169	261	261
26	26	45	66	84	168	261	261
27	26	44	69	83	168	261	261
28	25	44	71	83	168	260	260
29	25	44	74	83	167	260	260
30	25	43	76	82	167	260	260

3.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	24	36	42	63	178	302	3 109
2	26	38	44	65	180	344	2 338
3	27	40	48	72	178	360	1 778
4	29	42	52	77	177	361	1 381
5	31	45	57	80	177	353	1 098
6	32	48	59	83	178	340	892
7	34	51	62	86	178	325	739
8	35	52	63	88	178	308	622
9	35	53	65	91	179	291	530
10	36	54	67	93	179	274	456
11	37	55	68	95	179	272	397
12	37	56	68	95	180	272	347
13	37	56	68	95	180	272	306
14	37	56	68	95	180	272	272
15	37	56	68	95	180	272	272
16	37	56	68	95	179	272	272
17	37	56	68	95	180	272	272
18	37	56	68	95	180	272	272
19	38	56	68	95	180	273	273
20	38	56	69	96	180	273	273
21	38	57	69	96	180	273	273
22	38	56	69	96	180	273	273
23	38	56	69	95	180	273	273
24	37	56	68	95	180	272	272
25	37	55	68	95	179	272	272
26	36	55	68	94	179	271	271
27	36	54	70	94	178	271	271
28	35	54	73	93	177	270	270
29	35	53	75	92	177	270	270
30	34	52	77	92	176	269	269

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	142	162	278	372	3 712
2	121	133	140	161	276	400	2 766
3	120	133	141	165	271	415	2 087
4	120	134	144	168	268	414	1 611
5	120	135	146	170	267	403	1 274
6	121	136	147	172	266	387	1 032
7	121	138	148	173	265	369	852
8	121	138	149	174	265	357	715
9	120	138	150	176	264	356	609
10	120	138	151	177	263	356	524
11	120	138	151	178	262	355	455
12	119	137	150	177	261	354	398
13	118	136	149	176	260	353	353
14	117	135	147	174	259	352	352
15	115	133	146	172	257	350	350
16	113	131	144	171	255	348	348
17	110	129	141	168	253	345	345
18	108	127	139	166	251	343	343
19	106	125	137	164	249	341	341
20	104	123	135	162	247	339	339
21	102	121	133	160	244	337	337
22	100	118	131	158	242	335	335
23	98	116	129	155	240	333	333
24	95	114	126	153	238	330	330
25	93	112	124	151	236	328	328
26	91	110	122	149	233	326	326
27	89	107	120	147	231	324	324
28	87	105	118	145	229	322	322
29	85	103	116	143	227	320	320
30	83	101	114	141	225	318	318

3.28. Singapore dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	9	15	36	151	302	3 110
2	0	10	17	38	153	342	2 324
3	1	12	21	44	150	357	1 761
4	1	14	25	49	149	357	1 365
5	2	17	28	52	149	348	1 084
6	4	20	31	55	150	335	881
7	6	23	33	57	150	320	729
8	6	24	35	60	150	303	613
9	7	24	36	62	150	286	522
10	7	25	37	64	150	269	450
11	7	25	38	65	149	253	391
12	7	25	38	65	149	242	342
13	6	25	37	64	149	241	301
14	6	25	37	64	149	241	267
15	6	25	40	64	148	241	241
16	6	24	42	64	148	241	241
17	6	24	44	64	148	241	241
18	6	24	47	64	148	241	241
19	7	25	49	64	149	241	241
20	8	25	52	64	149	242	242
21	8	26	54	65	149	242	242
22	9	26	56	65	150	242	242
23	9	26	59	65	150	243	243
24	9	26	61	65	150	243	243
25	10	26	64	66	150	243	243
26	10	26	66	67	150	243	243
27	11	26	69	68	150	243	243
28	11	26	71	70	150	243	243
29	11	26	74	72	150	243	243
30	12	26	76	73	150	243	243

3.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	30	42	48	69	184	303	3 123
2	30	42	49	69	185	344	2 336
3	29	42	50	74	179	358	1 770
4	28	42	52	76	176	359	1 373
5	28	43	54	78	175	350	1 090
6	31	46	57	82	176	337	885
7	29	46	56	80	173	321	733
8	32	50	60	86	176	305	616
9	32	50	61	87	175	288	525
10	27	45	58	84	170	271	452
11	23	42	54	81	166	259	393
12	20	39	51	78	163	256	344
13	18	37	49	76	161	253	303
14	17	35	47	74	159	252	268
15	15	34	46	73	158	250	250
16	14	32	45	72	156	249	249
17	13	32	45	71	155	248	248
18	12	31	47	70	155	247	247
19	12	31	49	70	155	247	247
20	12	31	52	70	155	247	247
21	12	31	55	70	155	247	247
22	12	31	56	70	154	247	247
23	12	31	59	70	154	247	247
24	12	30	61	70	154	247	247
25	12	30	64	70	154	247	247
26	12	30	66	69	154	247	247
27	11	30	69	69	154	246	246
28	11	30	71	70	154	246	246
29	11	30	74	72	154	246	246
30	12	30	76	73	153	246	246

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	209	221	228	249	364	476	5 128
2	206	218	225	245	361	525	3 766
3	201	214	222	245	351	527	2 758
4	197	210	220	245	344	510	2 068
5	192	207	218	242	339	486	1 599
6	189	205	216	240	335	459	1 272
7	186	203	213	237	330	433	1 038
8	182	199	210	235	326	418	865
9	178	196	207	234	321	414	733
10	174	192	205	231	317	410	629
11	170	189	201	228	313	406	544
12	166	185	197	224	309	401	474
13	162	181	193	220	305	397	416
14	158	177	189	216	301	393	393
15	155	173	186	213	297	390	390
16	151	170	182	209	294	386	386
17	148	166	179	206	290	383	383
18	145	163	176	202	287	380	380
19	142	160	172	199	284	377	377
20	139	157	170	196	281	374	374
21	136	154	167	193	278	371	371
22	133	151	164	191	275	368	368
23	130	148	161	188	272	365	365
24	127	145	158	185	269	362	362
25	124	143	155	182	266	359	359
26	121	140	152	179	264	356	356
27	119	137	150	176	261	354	354
28	116	135	147	174	258	351	351
29	114	132	144	171	256	349	349
30	111	130	142	169	254	346	346

3.31. US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	14	25	50	167	309	3 187
2	0	14	25	50	167	349	2 374
3	1	17	28	55	164	363	1 796
4	1	20	31	60	163	362	1 391
5	3	23	36	66	163	354	1 104
6	6	27	39	68	164	340	896
7	8	31	42	70	164	324	741
8	11	34	46	74	164	307	623
9	13	37	50	76	164	290	531
10	14	39	51	77	164	273	457
11	15	41	53	78	164	257	397
12	16	42	54	79	164	257	347
13	17	43	55	80	164	257	306
14	17	44	55	81	164	257	271
15	17	44	56	81	164	257	257
16	17	45	56	81	164	256	256
17	17	45	56	81	164	257	257
18	17	45	56	81	164	257	257
19	17	45	56	81	164	257	257
20	17	45	56	81	164	257	257
21	17	45	56	81	164	257	257
22	17	45	57	81	164	257	257
23	17	45	59	81	164	257	257
24	17	45	62	81	164	257	257
25	17	45	64	81	164	256	256
26	17	45	66	81	164	256	256
27	17	45	69	81	163	256	256
28	17	45	71	81	163	256	256
29	17	45	74	81	163	255	255
30	17	45	76	81	162	255	255

3.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	4	12	128	288	2 956
2	0	1	6	13	127	328	2 220
3	1	1	8	16	121	344	1 687
4	1	3	11	18	118	344	1 310
5	1	4	13	21	117	337	1 042
6	2	4	16	23	117	324	848
7	2	6	19	26	116	310	703
8	2	6	21	29	116	294	591
9	4	7	24	30	116	278	504
10	4	9	27	33	116	261	435
11	4	9	29	35	117	246	378
12	4	9	31	37	117	231	331
13	5	11	34	40	117	216	292
14	5	11	37	42	117	210	259
15	6	13	38	44	117	210	231
16	6	13	41	45	118	210	210
17	6	15	44	47	118	211	211
18	6	15	45	50	119	211	211
19	7	16	48	51	122	212	212
20	7	17	51	54	123	212	212
21	7	18	52	55	125	213	213
22	9	18	55	58	127	213	213
23	9	20	57	59	128	213	213
24	9	20	60	61	130	213	213
25	10	21	62	63	132	213	213
26	10	22	65	65	133	213	213
27	10	23	67	67	133	213	213
28	11	24	69	68	135	213	213
29	11	25	72	70	136	213	213
30	12	25	75	72	137	213	213

ANNEX III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	20
Euro	Belgium	20
Euro	Croatia	20
Euro	Cyprus	20
Euro	Estonia	20
Euro	Finland	20
Euro	France	20
Euro	Germany	20
Euro	Greece	20
Euro	Ireland	20
Euro	Italy	20
Euro	Latvia	20
Euro	Lithuania	20
Euro	Luxembourg	20
Euro	Malta	20
Euro	Netherlands	20
Euro	Portugal	20
Euro	Slovakia	20
Euro	Slovenia	20
Euro	Spain	20
Czech koruna	Czech Republic	15
Danish krone	Denmark	23
Forint	Hungary	9
Krona	Sweden	2
Lev	Bulgaria	32
Pound sterling	United Kingdom	19
Romanian leu	Romania	12
Zloty	Poland	14
Króna	Iceland	53
Norwegian krone	Norway	27
Swiss franc	Liechtenstein	- 3
Swiss franc	Switzerland	- 3
Australian dollar	Australia	17
Canadian dollar	Canada	27

Currency	National insurance market	Volatility adjustment (in bps)
Renminbi-yuan	China	7
Hong Kong dollar	Hong Kong	4
US dollar	United States	47
Yen	Japan	- 1