



Brussels, **XXX**  
[...](2016) **XXX** draft

ANNEXES 1 to 3

## **ANNEXES**

*to the*

**Commission Implementing Regulation (EU) .../...**

**laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 March until 29 June 2016 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**

## 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	Kuna
1	-0.248%	0.042%	-0.258%	1.008%	-0.553%	1.358%
2	-0.249%	0.105%	-0.259%	1.188%	-0.442%	1.707%
3	-0.216%	0.130%	-0.226%	1.370%	-0.264%	1.965%
4	-0.151%	0.165%	-0.161%	1.589%	-0.046%	2.193%
5	-0.071%	0.205%	-0.081%	1.862%	0.182%	2.496%
6	0.029%	0.244%	0.019%	2.091%	0.406%	2.827%
7	0.140%	0.292%	0.130%	2.259%	0.606%	3.148%
8	0.255%	0.339%	0.245%	2.430%	0.780%	3.441%
9	0.353%	0.387%	0.343%	2.604%	0.934%	3.696%
10	0.464%	0.442%	0.454%	2.782%	1.067%	3.905%
11	0.549%	0.499%	0.539%	2.936%	1.232%	4.067%
12	0.622%	0.556%	0.612%	3.064%	1.413%	4.192%
13	0.700%	0.614%	0.690%	3.172%	1.589%	4.289%
14	0.771%	0.677%	0.761%	3.265%	1.754%	4.364%
15	0.823%	0.749%	0.813%	3.344%	1.904%	4.422%
16	0.851%	0.830%	0.840%	3.412%	2.040%	4.467%
17	0.866%	0.917%	0.855%	3.472%	2.162%	4.502%
18	0.879%	1.008%	0.869%	3.524%	2.272%	4.529%
19	0.899%	1.099%	0.889%	3.570%	2.371%	4.549%
20	0.931%	1.190%	0.920%	3.610%	2.461%	4.564%
21	0.976%	1.279%	0.966%	3.646%	2.543%	4.574%
22	1.032%	1.367%	1.022%	3.679%	2.618%	4.581%
23	1.095%	1.451%	1.085%	3.708%	2.686%	4.586%
24	1.162%	1.533%	1.153%	3.734%	2.748%	4.588%
25	1.232%	1.612%	1.223%	3.758%	2.806%	4.588%
26	1.303%	1.687%	1.294%	3.779%	2.859%	4.587%
27	1.374%	1.760%	1.365%	3.799%	2.909%	4.584%
28	1.445%	1.830%	1.436%	3.817%	2.954%	4.581%
29	1.514%	1.896%	1.506%	3.834%	2.997%	4.577%
30	1.582%	1.960%	1.574%	3.849%	3.037%	4.572%
31	1.648%	2.021%	1.640%	3.863%	3.074%	4.567%
32	1.712%	2.080%	1.705%	3.876%	3.109%	4.562%
33	1.774%	2.135%	1.767%	3.888%	3.142%	4.556%
34	1.834%	2.189%	1.827%	3.899%	3.173%	4.551%
35	1.892%	2.240%	1.885%	3.910%	3.202%	4.545%
36	1.948%	2.289%	1.941%	3.919%	3.230%	4.539%
37	2.002%	2.336%	1.995%	3.928%	3.256%	4.533%
38	2.054%	2.381%	2.047%	3.937%	3.281%	4.527%
39	2.104%	2.424%	2.097%	3.945%	3.304%	4.521%
40	2.152%	2.465%	2.145%	3.952%	3.327%	4.515%
41	2.198%	2.505%	2.192%	3.959%	3.348%	4.509%
42	2.242%	2.543%	2.236%	3.966%	3.368%	4.503%

43	2.285%	2.579%	2.279%	3.972%	3.387%	4.498%
44	2.326%	2.614%	2.320%	3.978%	3.406%	4.492%
45	2.365%	2.648%	2.360%	3.984%	3.423%	4.487%
46	2.403%	2.680%	2.398%	3.989%	3.440%	4.482%
47	2.440%	2.711%	2.434%	3.994%	3.456%	4.477%
48	2.475%	2.741%	2.470%	3.999%	3.472%	4.472%
49	2.509%	2.770%	2.504%	4.004%	3.486%	4.467%
50	2.542%	2.797%	2.537%	4.008%	3.501%	4.462%
51	2.573%	2.824%	2.568%	4.012%	3.514%	4.457%
52	2.604%	2.850%	2.599%	4.016%	3.527%	4.453%
53	2.633%	2.875%	2.628%	4.020%	3.540%	4.449%
54	2.661%	2.899%	2.657%	4.024%	3.552%	4.444%
55	2.689%	2.922%	2.684%	4.027%	3.564%	4.440%
56	2.715%	2.944%	2.711%	4.030%	3.575%	4.436%
57	2.741%	2.966%	2.736%	4.034%	3.586%	4.432%
58	2.766%	2.987%	2.761%	4.037%	3.597%	4.429%
59	2.789%	3.007%	2.785%	4.040%	3.607%	4.425%
60	2.813%	3.026%	2.808%	4.042%	3.617%	4.421%
61	2.835%	3.045%	2.831%	4.045%	3.626%	4.418%
62	2.857%	3.064%	2.853%	4.048%	3.636%	4.415%
63	2.878%	3.082%	2.874%	4.050%	3.645%	4.411%
64	2.898%	3.099%	2.894%	4.053%	3.653%	4.408%
65	2.918%	3.116%	2.914%	4.055%	3.662%	4.405%
66	2.937%	3.132%	2.934%	4.058%	3.670%	4.402%
67	2.956%	3.148%	2.952%	4.060%	3.678%	4.399%
68	2.974%	3.163%	2.970%	4.062%	3.685%	4.396%
69	2.992%	3.178%	2.988%	4.064%	3.693%	4.393%
70	3.009%	3.192%	3.005%	4.066%	3.700%	4.391%
71	3.026%	3.207%	3.022%	4.068%	3.707%	4.388%
72	3.042%	3.220%	3.038%	4.070%	3.714%	4.385%
73	3.057%	3.234%	3.054%	4.072%	3.720%	4.383%
74	3.073%	3.247%	3.069%	4.074%	3.727%	4.380%
75	3.088%	3.259%	3.084%	4.075%	3.733%	4.378%
76	3.102%	3.271%	3.099%	4.077%	3.739%	4.376%
77	3.116%	3.283%	3.113%	4.079%	3.745%	4.374%
78	3.130%	3.295%	3.127%	4.080%	3.751%	4.371%
79	3.144%	3.306%	3.141%	4.082%	3.757%	4.369%
80	3.157%	3.318%	3.154%	4.083%	3.762%	4.367%
81	3.170%	3.328%	3.167%	4.085%	3.768%	4.365%
82	3.182%	3.339%	3.179%	4.086%	3.773%	4.363%
83	3.194%	3.349%	3.191%	4.088%	3.778%	4.361%
84	3.206%	3.359%	3.203%	4.089%	3.783%	4.359%
85	3.218%	3.369%	3.215%	4.090%	3.788%	4.357%
86	3.229%	3.379%	3.226%	4.092%	3.793%	4.355%
87	3.240%	3.388%	3.237%	4.093%	3.797%	4.354%
88	3.251%	3.397%	3.248%	4.094%	3.802%	4.352%
89	3.262%	3.406%	3.259%	4.095%	3.807%	4.350%
90	3.272%	3.415%	3.269%	4.096%	3.811%	4.349%
91	3.282%	3.424%	3.280%	4.098%	3.815%	4.347%

92	3.292%	3.432%	3.290%	4.099%	3.819%	4.345%
93	3.302%	3.440%	3.299%	4.100%	3.823%	4.344%
94	3.311%	3.448%	3.309%	4.101%	3.827%	4.342%
95	3.321%	3.456%	3.318%	4.102%	3.831%	4.341%
96	3.330%	3.464%	3.327%	4.103%	3.835%	4.339%
97	3.339%	3.472%	3.336%	4.104%	3.839%	4.338%
98	3.348%	3.479%	3.345%	4.105%	3.843%	4.336%
99	3.356%	3.486%	3.354%	4.106%	3.846%	4.335%
100	3.365%	3.493%	3.362%	4.107%	3.850%	4.334%
101	3.373%	3.500%	3.370%	4.108%	3.853%	4.332%
102	3.381%	3.507%	3.378%	4.109%	3.857%	4.331%
103	3.389%	3.514%	3.386%	4.110%	3.860%	4.330%
104	3.397%	3.520%	3.394%	4.110%	3.863%	4.329%
105	3.404%	3.527%	3.402%	4.111%	3.866%	4.327%
106	3.412%	3.533%	3.409%	4.112%	3.870%	4.326%
107	3.419%	3.539%	3.417%	4.113%	3.873%	4.325%
108	3.426%	3.546%	3.424%	4.114%	3.876%	4.324%
109	3.433%	3.552%	3.431%	4.115%	3.879%	4.323%
110	3.440%	3.557%	3.438%	4.115%	3.882%	4.322%
111	3.447%	3.563%	3.445%	4.116%	3.884%	4.320%
112	3.454%	3.569%	3.451%	4.117%	3.887%	4.319%
113	3.460%	3.574%	3.458%	4.118%	3.890%	4.318%
114	3.467%	3.580%	3.465%	4.118%	3.893%	4.317%
115	3.473%	3.585%	3.471%	4.119%	3.895%	4.316%
116	3.479%	3.591%	3.477%	4.120%	3.898%	4.315%
117	3.486%	3.596%	3.483%	4.120%	3.901%	4.314%
118	3.492%	3.601%	3.489%	4.121%	3.903%	4.313%
119	3.498%	3.606%	3.495%	4.122%	3.906%	4.312%
120	3.503%	3.611%	3.501%	4.122%	3.908%	4.311%
121	3.509%	3.616%	3.507%	4.123%	3.910%	4.311%
122	3.515%	3.620%	3.513%	4.124%	3.913%	4.310%
123	3.520%	3.625%	3.518%	4.124%	3.915%	4.309%
124	3.526%	3.630%	3.524%	4.125%	3.917%	4.308%
125	3.531%	3.634%	3.529%	4.126%	3.920%	4.307%
126	3.536%	3.639%	3.534%	4.126%	3.922%	4.306%
127	3.542%	3.643%	3.540%	4.127%	3.924%	4.305%
128	3.547%	3.648%	3.545%	4.127%	3.926%	4.304%
129	3.552%	3.652%	3.550%	4.128%	3.928%	4.304%
130	3.557%	3.656%	3.555%	4.128%	3.930%	4.303%
131	3.562%	3.660%	3.560%	4.129%	3.933%	4.302%
132	3.566%	3.664%	3.565%	4.129%	3.935%	4.301%
133	3.571%	3.668%	3.569%	4.130%	3.937%	4.301%
134	3.576%	3.672%	3.574%	4.131%	3.938%	4.300%
135	3.581%	3.676%	3.579%	4.131%	3.940%	4.299%
136	3.585%	3.680%	3.583%	4.132%	3.942%	4.298%
137	3.590%	3.684%	3.588%	4.132%	3.944%	4.298%
138	3.594%	3.687%	3.592%	4.133%	3.946%	4.297%
139	3.598%	3.691%	3.596%	4.133%	3.948%	4.296%
140	3.603%	3.695%	3.601%	4.134%	3.950%	4.296%

141	3.607%	3.698%	3.605%	4.134%	3.951%	4.295%
142	3.611%	3.702%	3.609%	4.134%	3.953%	4.294%
143	3.615%	3.705%	3.613%	4.135%	3.955%	4.294%
144	3.619%	3.709%	3.617%	4.135%	3.957%	4.293%
145	3.623%	3.712%	3.621%	4.136%	3.958%	4.292%
146	3.627%	3.716%	3.625%	4.136%	3.960%	4.292%
147	3.631%	3.719%	3.629%	4.137%	3.962%	4.291%
148	3.635%	3.722%	3.633%	4.137%	3.963%	4.290%
149	3.639%	3.725%	3.637%	4.138%	3.965%	4.290%
150	3.642%	3.728%	3.641%	4.138%	3.966%	4.289%

<b>Term to maturity (in years)</b>	<b>Lev</b>	<b>Pound sterling</b>	<b>Romanian leu</b>	<b>Zloty</b>	<b>Króna</b>	<b>Norwegian krone</b>
1	-0.299%	0.618%	0.750%	1.259%	5.518%	0.677%
2	-0.299%	0.667%	1.225%	1.341%	5.670%	0.690%
3	-0.266%	0.725%	1.698%	1.493%	5.855%	0.690%
4	-0.201%	0.795%	2.126%	1.787%	5.858%	0.746%
5	-0.121%	0.878%	2.461%	2.086%	5.691%	0.847%
6	-0.021%	0.971%	2.736%	2.176%	5.641%	0.955%
7	0.089%	1.066%	2.960%	2.360%	5.664%	1.068%
8	0.204%	1.165%	3.141%	2.523%	5.684%	1.161%
9	0.302%	1.245%	3.312%	2.644%	5.665%	1.250%
10	0.413%	1.316%	3.487%	2.775%	5.626%	1.329%
11	0.498%	1.381%	3.633%	2.891%	5.584%	1.413%
12	0.571%	1.434%	3.748%	2.989%	5.542%	1.500%
13	0.649%	1.470%	3.841%	3.072%	5.501%	1.589%
14	0.720%	1.505%	3.916%	3.144%	5.461%	1.677%
15	0.771%	1.539%	3.978%	3.207%	5.422%	1.763%
16	0.799%	1.551%	4.028%	3.262%	5.385%	1.846%
17	0.814%	1.565%	4.070%	3.311%	5.349%	1.927%
18	0.827%	1.578%	4.104%	3.355%	5.314%	2.004%
19	0.847%	1.581%	4.133%	3.394%	5.280%	2.078%
20	0.879%	1.599%	4.157%	3.430%	5.248%	2.148%
21	0.925%	1.607%	4.177%	3.463%	5.217%	2.215%
22	0.982%	1.602%	4.194%	3.493%	5.188%	2.280%
23	1.046%	1.591%	4.208%	3.520%	5.159%	2.341%
24	1.114%	1.579%	4.220%	3.546%	5.132%	2.399%
25	1.186%	1.569%	4.230%	3.569%	5.106%	2.454%
26	1.258%	1.564%	4.238%	3.591%	5.081%	2.506%
27	1.330%	1.561%	4.245%	3.611%	5.056%	2.557%
28	1.402%	1.558%	4.250%	3.630%	5.033%	2.604%
29	1.472%	1.553%	4.255%	3.648%	5.011%	2.650%
30	1.541%	1.545%	4.259%	3.665%	4.990%	2.693%
31	1.609%	1.532%	4.262%	3.680%	4.970%	2.734%
32	1.674%	1.517%	4.264%	3.695%	4.950%	2.774%

33	1.737%	1.501%	4.266%	3.709%	4.932%	2.811%
34	1.798%	1.487%	4.268%	3.722%	4.914%	2.847%
35	1.857%	1.475%	4.269%	3.735%	4.896%	2.882%
36	1.914%	1.465%	4.270%	3.747%	4.880%	2.915%
37	1.968%	1.457%	4.270%	3.758%	4.864%	2.946%
38	2.021%	1.450%	4.271%	3.769%	4.849%	2.976%
39	2.072%	1.442%	4.271%	3.779%	4.834%	3.005%
40	2.120%	1.434%	4.271%	3.789%	4.820%	3.032%
41	2.167%	1.424%	4.270%	3.798%	4.806%	3.059%
42	2.212%	1.413%	4.270%	3.807%	4.793%	3.084%
43	2.256%	1.402%	4.270%	3.815%	4.780%	3.109%
44	2.297%	1.391%	4.269%	3.824%	4.768%	3.132%
45	2.337%	1.380%	4.269%	3.831%	4.757%	3.154%
46	2.376%	1.370%	4.268%	3.839%	4.745%	3.176%
47	2.413%	1.362%	4.267%	3.846%	4.735%	3.197%
48	2.449%	1.357%	4.267%	3.853%	4.724%	3.217%
49	2.483%	1.358%	4.266%	3.860%	4.714%	3.236%
50	2.517%	1.364%	4.265%	3.866%	4.704%	3.255%
51	2.549%	1.377%	4.264%	3.872%	4.695%	3.273%
52	2.579%	1.395%	4.263%	3.878%	4.686%	3.290%
53	2.609%	1.417%	4.263%	3.884%	4.677%	3.307%
54	2.638%	1.442%	4.262%	3.890%	4.668%	3.323%
55	2.666%	1.470%	4.261%	3.895%	4.660%	3.338%
56	2.693%	1.500%	4.260%	3.900%	4.652%	3.353%
57	2.719%	1.531%	4.259%	3.905%	4.645%	3.368%
58	2.744%	1.563%	4.259%	3.910%	4.637%	3.382%
59	2.768%	1.596%	4.258%	3.915%	4.630%	3.396%
60	2.792%	1.629%	4.257%	3.919%	4.623%	3.409%
61	2.814%	1.662%	4.256%	3.924%	4.616%	3.421%
62	2.836%	1.695%	4.256%	3.928%	4.610%	3.434%
63	2.858%	1.728%	4.255%	3.932%	4.603%	3.446%
64	2.879%	1.761%	4.254%	3.936%	4.597%	3.457%
65	2.899%	1.793%	4.253%	3.940%	4.591%	3.469%
66	2.918%	1.825%	4.253%	3.944%	4.585%	3.480%
67	2.937%	1.857%	4.252%	3.948%	4.579%	3.490%
68	2.956%	1.888%	4.251%	3.951%	4.574%	3.501%
69	2.973%	1.919%	4.251%	3.955%	4.569%	3.511%
70	2.991%	1.949%	4.250%	3.958%	4.563%	3.520%
71	3.008%	1.978%	4.249%	3.962%	4.558%	3.530%
72	3.024%	2.007%	4.249%	3.965%	4.553%	3.539%
73	3.040%	2.035%	4.248%	3.968%	4.549%	3.548%
74	3.056%	2.063%	4.247%	3.971%	4.544%	3.557%
75	3.071%	2.090%	4.247%	3.974%	4.539%	3.565%
76	3.086%	2.117%	4.246%	3.977%	4.535%	3.574%
77	3.100%	2.143%	4.246%	3.980%	4.531%	3.582%
78	3.114%	2.168%	4.245%	3.983%	4.526%	3.590%
79	3.128%	2.193%	4.245%	3.985%	4.522%	3.597%
80	3.141%	2.218%	4.244%	3.988%	4.518%	3.605%
81	3.154%	2.241%	4.243%	3.990%	4.514%	3.612%

82	3.167%	2.265%	4.243%	3.993%	4.510%	3.619%
83	3.179%	2.287%	4.242%	3.995%	4.507%	3.626%
84	3.191%	2.310%	4.242%	3.998%	4.503%	3.633%
85	3.203%	2.331%	4.241%	4.000%	4.500%	3.640%
86	3.215%	2.353%	4.241%	4.002%	4.496%	3.646%
87	3.226%	2.374%	4.241%	4.005%	4.493%	3.653%
88	3.237%	2.394%	4.240%	4.007%	4.489%	3.659%
89	3.248%	2.414%	4.240%	4.009%	4.486%	3.665%
90	3.258%	2.434%	4.239%	4.011%	4.483%	3.671%
91	3.268%	2.453%	4.239%	4.013%	4.480%	3.677%
92	3.278%	2.471%	4.238%	4.015%	4.477%	3.682%
93	3.288%	2.490%	4.238%	4.017%	4.474%	3.688%
94	3.298%	2.508%	4.238%	4.019%	4.471%	3.693%
95	3.307%	2.525%	4.237%	4.021%	4.468%	3.699%
96	3.317%	2.543%	4.237%	4.023%	4.465%	3.704%
97	3.326%	2.560%	4.236%	4.025%	4.463%	3.709%
98	3.335%	2.576%	4.236%	4.026%	4.460%	3.714%
99	3.343%	2.592%	4.236%	4.028%	4.457%	3.719%
100	3.352%	2.608%	4.235%	4.030%	4.455%	3.724%
101	3.360%	2.624%	4.235%	4.032%	4.452%	3.728%
102	3.368%	2.639%	4.235%	4.033%	4.450%	3.733%
103	3.377%	2.654%	4.234%	4.035%	4.447%	3.737%
104	3.384%	2.669%	4.234%	4.036%	4.445%	3.742%
105	3.392%	2.683%	4.234%	4.038%	4.443%	3.746%
106	3.400%	2.698%	4.233%	4.039%	4.440%	3.750%
107	3.407%	2.712%	4.233%	4.041%	4.438%	3.755%
108	3.414%	2.725%	4.233%	4.042%	4.436%	3.759%
109	3.422%	2.739%	4.232%	4.044%	4.434%	3.763%
110	3.429%	2.752%	4.232%	4.045%	4.431%	3.767%
111	3.436%	2.765%	4.232%	4.047%	4.429%	3.771%
112	3.442%	2.778%	4.232%	4.048%	4.427%	3.774%
113	3.449%	2.790%	4.231%	4.049%	4.425%	3.778%
114	3.456%	2.802%	4.231%	4.051%	4.423%	3.782%
115	3.462%	2.814%	4.231%	4.052%	4.421%	3.786%
116	3.468%	2.826%	4.230%	4.053%	4.420%	3.789%
117	3.475%	2.838%	4.230%	4.054%	4.418%	3.793%
118	3.481%	2.849%	4.230%	4.056%	4.416%	3.796%
119	3.487%	2.861%	4.230%	4.057%	4.414%	3.799%
120	3.493%	2.872%	4.229%	4.058%	4.412%	3.803%
121	3.499%	2.883%	4.229%	4.059%	4.410%	3.806%
122	3.504%	2.893%	4.229%	4.060%	4.409%	3.809%
123	3.510%	2.904%	4.229%	4.061%	4.407%	3.812%
124	3.516%	2.914%	4.229%	4.063%	4.405%	3.816%
125	3.521%	2.925%	4.228%	4.064%	4.404%	3.819%
126	3.526%	2.935%	4.228%	4.065%	4.402%	3.822%
127	3.532%	2.944%	4.228%	4.066%	4.400%	3.825%
128	3.537%	2.954%	4.228%	4.067%	4.399%	3.828%
129	3.542%	2.964%	4.227%	4.068%	4.397%	3.830%
130	3.547%	2.973%	4.227%	4.069%	4.396%	3.833%

131	3.552%	2.983%	4.227%	4.070%	4.394%	3.836%
132	3.557%	2.992%	4.227%	4.071%	4.393%	3.839%
133	3.562%	3.001%	4.227%	4.072%	4.391%	3.842%
134	3.566%	3.010%	4.226%	4.073%	4.390%	3.844%
135	3.571%	3.018%	4.226%	4.074%	4.389%	3.847%
136	3.576%	3.027%	4.226%	4.075%	4.387%	3.849%
137	3.580%	3.036%	4.226%	4.076%	4.386%	3.852%
138	3.585%	3.044%	4.226%	4.077%	4.384%	3.854%
139	3.589%	3.052%	4.225%	4.077%	4.383%	3.857%
140	3.594%	3.060%	4.225%	4.078%	4.382%	3.859%
141	3.598%	3.068%	4.225%	4.079%	4.381%	3.862%
142	3.602%	3.076%	4.225%	4.080%	4.379%	3.864%
143	3.606%	3.084%	4.225%	4.081%	4.378%	3.867%
144	3.610%	3.092%	4.225%	4.082%	4.377%	3.869%
145	3.614%	3.100%	4.224%	4.082%	4.376%	3.871%
146	3.618%	3.107%	4.224%	4.083%	4.374%	3.873%
147	3.622%	3.114%	4.224%	4.084%	4.373%	3.876%
148	3.626%	3.122%	4.224%	4.085%	4.372%	3.878%
149	3.630%	3.129%	4.224%	4.086%	4.371%	3.880%
150	3.634%	3.136%	4.224%	4.086%	4.370%	3.882%

<b>Term to maturity (in years)</b>	<b>Swiss franc</b>	<b>Australian dollar</b>	<b>Baht</b>	<b>Canadian dollar</b>	<b>Chilean peso</b>	<b>Colombian peso</b>
1	-0.820%	2.003%	1.237%	0.722%	3.470%	4.216%
2	-0.828%	1.921%	1.237%	0.710%	3.522%	4.322%
3	-0.808%	1.916%	1.346%	0.735%	3.627%	4.429%
4	-0.746%	1.963%	1.443%	0.760%	3.766%	4.594%
5	-0.661%	2.015%	1.479%	0.817%	3.896%	4.647%
6	-0.575%	2.080%	1.573%	0.905%	3.995%	4.788%
7	-0.483%	2.149%	1.625%	1.012%	4.119%	4.938%
8	-0.396%	2.212%	1.727%	1.131%	4.198%	5.056%
9	-0.316%	2.270%	1.790%	1.250%	4.266%	5.270%
10	-0.242%	2.325%	1.783%	1.363%	4.337%	5.506%
11	-0.183%	2.376%	1.884%	1.469%	4.393%	5.687%
12	-0.119%	2.427%	2.023%	1.565%	4.435%	5.814%
13	-0.079%	2.477%	2.122%	1.652%	4.466%	5.901%
14	-0.026%	2.524%	2.187%	1.728%	4.489%	5.956%
15	0.014%	2.568%	2.239%	1.793%	4.506%	5.989%
16	0.050%	2.607%	2.291%	1.846%	4.518%	6.004%
17	0.083%	2.641%	2.344%	1.888%	4.526%	6.005%
18	0.112%	2.671%	2.397%	1.919%	4.532%	5.996%
19	0.137%	2.699%	2.449%	1.940%	4.535%	5.979%
20	0.155%	2.724%	2.500%	1.950%	4.536%	5.956%
21	0.168%	2.746%	2.550%	1.951%	4.535%	5.929%
22	0.179%	2.766%	2.598%	1.949%	4.534%	5.898%
23	0.193%	2.781%	2.645%	1.947%	4.531%	5.865%
24	0.213%	2.792%	2.690%	1.951%	4.528%	5.831%



25	0.241%	2.798%	2.734%	1.962%	4.524%	5.796%
26	0.279%	2.798%	2.775%	1.981%	4.520%	5.760%
27	0.323%	2.797%	2.815%	2.008%	4.515%	5.724%
28	0.373%	2.795%	2.854%	2.039%	4.511%	5.688%
29	0.425%	2.796%	2.890%	2.074%	4.506%	5.653%
30	0.480%	2.800%	2.926%	2.112%	4.500%	5.618%
31	0.536%	2.808%	2.959%	2.151%	4.495%	5.584%
32	0.592%	2.820%	2.992%	2.191%	4.490%	5.551%
33	0.649%	2.835%	3.023%	2.231%	4.485%	5.519%
34	0.704%	2.852%	3.053%	2.272%	4.479%	5.488%
35	0.759%	2.871%	3.081%	2.312%	4.474%	5.457%
36	0.812%	2.890%	3.108%	2.351%	4.469%	5.428%
37	0.865%	2.911%	3.134%	2.391%	4.464%	5.400%
38	0.916%	2.932%	3.160%	2.429%	4.459%	5.372%
39	0.966%	2.954%	3.184%	2.466%	4.454%	5.346%
40	1.014%	2.975%	3.207%	2.503%	4.449%	5.320%
41	1.061%	2.997%	3.229%	2.538%	4.445%	5.295%
42	1.106%	3.019%	3.250%	2.572%	4.440%	5.271%
43	1.150%	3.040%	3.271%	2.606%	4.436%	5.248%
44	1.192%	3.061%	3.291%	2.638%	4.431%	5.226%
45	1.233%	3.081%	3.310%	2.670%	4.427%	5.205%
46	1.272%	3.102%	3.328%	2.700%	4.423%	5.184%
47	1.311%	3.121%	3.345%	2.729%	4.419%	5.164%
48	1.348%	3.141%	3.362%	2.758%	4.415%	5.145%
49	1.383%	3.160%	3.379%	2.785%	4.411%	5.127%
50	1.418%	3.178%	3.394%	2.812%	4.408%	5.109%
51	1.451%	3.196%	3.410%	2.838%	4.404%	5.092%
52	1.483%	3.213%	3.424%	2.863%	4.400%	5.075%
53	1.514%	3.230%	3.438%	2.887%	4.397%	5.059%
54	1.545%	3.247%	3.452%	2.910%	4.394%	5.043%
55	1.574%	3.263%	3.465%	2.933%	4.390%	5.028%
56	1.602%	3.279%	3.478%	2.955%	4.387%	5.014%
57	1.629%	3.294%	3.491%	2.976%	4.384%	5.000%
58	1.656%	3.309%	3.502%	2.996%	4.381%	4.986%
59	1.681%	3.323%	3.514%	3.016%	4.378%	4.973%
60	1.706%	3.337%	3.525%	3.035%	4.376%	4.960%
61	1.730%	3.351%	3.536%	3.054%	4.373%	4.948%
62	1.753%	3.364%	3.547%	3.072%	4.370%	4.936%
63	1.776%	3.377%	3.557%	3.090%	4.368%	4.924%
64	1.798%	3.389%	3.567%	3.107%	4.365%	4.913%
65	1.819%	3.401%	3.576%	3.123%	4.363%	4.902%
66	1.840%	3.413%	3.586%	3.140%	4.360%	4.892%
67	1.860%	3.425%	3.595%	3.155%	4.358%	4.881%
68	1.879%	3.436%	3.604%	3.170%	4.356%	4.871%
69	1.898%	3.447%	3.612%	3.185%	4.354%	4.862%
70	1.917%	3.457%	3.620%	3.199%	4.352%	4.852%
71	1.934%	3.467%	3.629%	3.213%	4.349%	4.843%
72	1.952%	3.477%	3.636%	3.227%	4.347%	4.834%
73	1.969%	3.487%	3.644%	3.240%	4.345%	4.825%

74	1.985%	3.497%	3.652%	3.253%	4.344%	4.817%
75	2.001%	3.506%	3.659%	3.266%	4.342%	4.809%
76	2.017%	3.515%	3.666%	3.278%	4.340%	4.801%
77	2.032%	3.524%	3.673%	3.290%	4.338%	4.793%
78	2.047%	3.532%	3.680%	3.301%	4.336%	4.785%
79	2.062%	3.541%	3.686%	3.313%	4.335%	4.778%
80	2.076%	3.549%	3.692%	3.324%	4.333%	4.771%
81	2.089%	3.557%	3.699%	3.334%	4.331%	4.764%
82	2.103%	3.565%	3.705%	3.345%	4.330%	4.757%
83	2.116%	3.572%	3.711%	3.355%	4.328%	4.750%
84	2.129%	3.580%	3.717%	3.365%	4.327%	4.743%
85	2.141%	3.587%	3.722%	3.375%	4.325%	4.737%
86	2.154%	3.594%	3.728%	3.384%	4.324%	4.731%
87	2.166%	3.601%	3.733%	3.394%	4.322%	4.725%
88	2.177%	3.608%	3.738%	3.403%	4.321%	4.719%
89	2.189%	3.614%	3.744%	3.412%	4.320%	4.713%
90	2.200%	3.621%	3.749%	3.421%	4.318%	4.707%
91	2.211%	3.627%	3.754%	3.429%	4.317%	4.702%
92	2.222%	3.633%	3.758%	3.437%	4.316%	4.696%
93	2.232%	3.639%	3.763%	3.446%	4.315%	4.691%
94	2.242%	3.645%	3.768%	3.454%	4.313%	4.686%
95	2.252%	3.651%	3.772%	3.461%	4.312%	4.680%
96	2.262%	3.657%	3.777%	3.469%	4.311%	4.675%
97	2.272%	3.663%	3.781%	3.477%	4.310%	4.670%
98	2.281%	3.668%	3.785%	3.484%	4.309%	4.666%
99	2.290%	3.673%	3.790%	3.491%	4.308%	4.661%
100	2.299%	3.679%	3.794%	3.498%	4.307%	4.656%
101	2.308%	3.684%	3.798%	3.505%	4.305%	4.652%
102	2.317%	3.689%	3.802%	3.512%	4.304%	4.647%
103	2.326%	3.694%	3.805%	3.519%	4.303%	4.643%
104	2.334%	3.699%	3.809%	3.525%	4.302%	4.639%
105	2.342%	3.703%	3.813%	3.531%	4.301%	4.635%
106	2.350%	3.708%	3.817%	3.538%	4.301%	4.630%
107	2.358%	3.713%	3.820%	3.544%	4.300%	4.626%
108	2.366%	3.717%	3.824%	3.550%	4.299%	4.622%
109	2.374%	3.722%	3.827%	3.556%	4.298%	4.619%
110	2.381%	3.726%	3.831%	3.562%	4.297%	4.615%
111	2.388%	3.730%	3.834%	3.568%	4.296%	4.611%
112	2.396%	3.734%	3.837%	3.573%	4.295%	4.607%
113	2.403%	3.738%	3.840%	3.579%	4.294%	4.604%
114	2.410%	3.742%	3.843%	3.584%	4.293%	4.600%
115	2.416%	3.746%	3.847%	3.589%	4.293%	4.597%
116	2.423%	3.750%	3.850%	3.595%	4.292%	4.593%
117	2.430%	3.754%	3.853%	3.600%	4.291%	4.590%
118	2.436%	3.758%	3.856%	3.605%	4.290%	4.587%
119	2.443%	3.762%	3.858%	3.610%	4.290%	4.583%
120	2.449%	3.765%	3.861%	3.615%	4.289%	4.580%
121	2.455%	3.769%	3.864%	3.620%	4.288%	4.577%
122	2.461%	3.772%	3.867%	3.624%	4.287%	4.574%

123	2.467%	3.776%	3.870%	3.629%	4.287%	4.571%
124	2.473%	3.779%	3.872%	3.634%	4.286%	4.568%
125	2.479%	3.783%	3.875%	3.638%	4.285%	4.565%
126	2.485%	3.786%	3.877%	3.643%	4.285%	4.562%
127	2.490%	3.789%	3.880%	3.647%	4.284%	4.559%
128	2.496%	3.792%	3.882%	3.651%	4.283%	4.556%
129	2.501%	3.796%	3.885%	3.656%	4.283%	4.554%
130	2.507%	3.799%	3.887%	3.660%	4.282%	4.551%
131	2.512%	3.802%	3.890%	3.664%	4.281%	4.548%
132	2.517%	3.805%	3.892%	3.668%	4.281%	4.546%
133	2.522%	3.808%	3.894%	3.672%	4.280%	4.543%
134	2.527%	3.811%	3.897%	3.676%	4.280%	4.540%
135	2.532%	3.813%	3.899%	3.680%	4.279%	4.538%
136	2.537%	3.816%	3.901%	3.683%	4.278%	4.535%
137	2.542%	3.819%	3.903%	3.687%	4.278%	4.533%
138	2.547%	3.822%	3.905%	3.691%	4.277%	4.530%
139	2.551%	3.825%	3.907%	3.695%	4.277%	4.528%
140	2.556%	3.827%	3.910%	3.698%	4.276%	4.526%
141	2.561%	3.830%	3.912%	3.702%	4.276%	4.523%
142	2.565%	3.833%	3.914%	3.705%	4.275%	4.521%
143	2.569%	3.835%	3.916%	3.709%	4.275%	4.519%
144	2.574%	3.838%	3.918%	3.712%	4.274%	4.517%
145	2.578%	3.840%	3.920%	3.715%	4.273%	4.515%
146	2.582%	3.843%	3.921%	3.719%	4.273%	4.512%
147	2.587%	3.845%	3.923%	3.722%	4.272%	4.510%
148	2.591%	3.847%	3.925%	3.725%	4.272%	4.508%
149	2.595%	3.850%	3.927%	3.728%	4.272%	4.506%
150	2.599%	3.852%	3.929%	3.732%	4.271%	4.504%

<b>Term to maturity (in years)</b>	<b>Hong Kong dollar</b>	<b>Indian rupee</b>	<b>Mexican peso</b>	<b>New Taiwan dollar</b>	<b>New Zealand dollar</b>	<b>Rand</b>
1	0.451%	6.882%	3.728%	0.086%	1.856%	7.361%
2	0.652%	7.031%	4.012%	0.150%	1.859%	7.673%
3	0.784%	7.169%	4.586%	0.218%	1.934%	7.904%
4	0.886%	7.295%	4.853%	0.287%	2.048%	8.085%
5	0.999%	7.402%	5.128%	0.355%	2.176%	8.253%
6	1.073%	7.472%	5.374%	0.417%	2.298%	8.398%
7	1.122%	7.545%	5.534%	0.479%	2.411%	8.521%
8	1.160%	7.587%	5.663%	0.536%	2.517%	8.594%
9	1.197%	7.620%	5.759%	0.591%	2.610%	8.668%
10	1.236%	7.651%	5.862%	0.646%	2.694%	8.720%
11	1.281%	7.660%	5.981%	0.720%	2.777%	8.752%
12	1.333%	7.649%	6.107%	0.810%	2.859%	8.757%
13	1.390%	7.623%	6.233%	0.908%	2.937%	8.727%
14	1.453%	7.586%	6.353%	1.010%	3.010%	8.671%
15	1.520%	7.543%	6.462%	1.113%	3.075%	8.601%
16	1.591%	7.494%	6.557%	1.214%	3.131%	8.524%

17	1.664%	7.443%	6.637%	1.314%	3.180%	8.444%
18	1.738%	7.389%	6.703%	1.410%	3.223%	8.361%
19	1.811%	7.334%	6.754%	1.503%	3.261%	8.277%
20	1.883%	7.279%	6.791%	1.592%	3.297%	8.193%
21	1.952%	7.224%	6.813%	1.677%	3.330%	8.110%
22	2.020%	7.170%	6.822%	1.758%	3.360%	8.029%
23	2.085%	7.116%	6.822%	1.836%	3.389%	7.949%
24	2.148%	7.064%	6.813%	1.910%	3.416%	7.871%
25	2.209%	7.013%	6.799%	1.981%	3.441%	7.796%
26	2.266%	6.964%	6.780%	2.048%	3.464%	7.723%
27	2.322%	6.916%	6.757%	2.112%	3.487%	7.652%
28	2.375%	6.870%	6.732%	2.173%	3.508%	7.584%
29	2.426%	6.826%	6.705%	2.232%	3.527%	7.518%
30	2.475%	6.783%	6.677%	2.287%	3.546%	7.455%
31	2.522%	6.742%	6.648%	2.340%	3.564%	7.395%
32	2.566%	6.702%	6.618%	2.391%	3.581%	7.337%
33	2.609%	6.664%	6.589%	2.439%	3.597%	7.281%
34	2.650%	6.627%	6.559%	2.485%	3.613%	7.227%
35	2.689%	6.591%	6.530%	2.529%	3.627%	7.176%
36	2.726%	6.557%	6.501%	2.571%	3.641%	7.126%
37	2.762%	6.525%	6.473%	2.611%	3.655%	7.079%
38	2.797%	6.493%	6.445%	2.649%	3.668%	7.034%
39	2.830%	6.463%	6.418%	2.686%	3.680%	6.990%
40	2.861%	6.434%	6.392%	2.721%	3.692%	6.948%
41	2.891%	6.407%	6.366%	2.755%	3.703%	6.908%
42	2.921%	6.380%	6.341%	2.787%	3.714%	6.870%
43	2.948%	6.354%	6.318%	2.818%	3.724%	6.833%
44	2.975%	6.329%	6.294%	2.848%	3.734%	6.797%
45	3.001%	6.305%	6.272%	2.877%	3.744%	6.763%
46	3.026%	6.283%	6.250%	2.904%	3.753%	6.730%
47	3.050%	6.260%	6.229%	2.930%	3.762%	6.699%
48	3.073%	6.239%	6.209%	2.956%	3.770%	6.668%
49	3.095%	6.219%	6.189%	2.980%	3.779%	6.639%
50	3.116%	6.199%	6.170%	3.004%	3.786%	6.611%
51	3.137%	6.180%	6.152%	3.027%	3.794%	6.584%
52	3.157%	6.162%	6.134%	3.049%	3.802%	6.557%
53	3.176%	6.144%	6.117%	3.070%	3.809%	6.532%
54	3.194%	6.127%	6.100%	3.090%	3.816%	6.508%
55	3.212%	6.110%	6.084%	3.110%	3.822%	6.484%
56	3.229%	6.094%	6.069%	3.129%	3.829%	6.462%
57	3.246%	6.079%	6.054%	3.148%	3.835%	6.440%
58	3.262%	6.064%	6.039%	3.165%	3.841%	6.418%
59	3.278%	6.049%	6.025%	3.183%	3.847%	6.398%
60	3.293%	6.035%	6.012%	3.199%	3.853%	6.378%
61	3.308%	6.022%	5.998%	3.215%	3.858%	6.359%
62	3.322%	6.008%	5.986%	3.231%	3.864%	6.340%
63	3.336%	5.996%	5.973%	3.246%	3.869%	6.322%
64	3.349%	5.983%	5.961%	3.261%	3.874%	6.304%
65	3.362%	5.971%	5.950%	3.275%	3.879%	6.287%

66	3.374%	5.960%	5.938%	3.289%	3.883%	6.271%
67	3.387%	5.948%	5.927%	3.303%	3.888%	6.255%
68	3.398%	5.937%	5.917%	3.316%	3.893%	6.239%
69	3.410%	5.927%	5.906%	3.328%	3.897%	6.224%
70	3.421%	5.916%	5.896%	3.341%	3.901%	6.210%
71	3.432%	5.906%	5.886%	3.353%	3.905%	6.195%
72	3.443%	5.896%	5.877%	3.364%	3.909%	6.182%
73	3.453%	5.887%	5.867%	3.376%	3.913%	6.168%
74	3.463%	5.878%	5.858%	3.387%	3.917%	6.155%
75	3.473%	5.869%	5.850%	3.398%	3.921%	6.142%
76	3.482%	5.860%	5.841%	3.408%	3.924%	6.130%
77	3.492%	5.851%	5.833%	3.418%	3.928%	6.118%
78	3.501%	5.843%	5.825%	3.428%	3.931%	6.106%
79	3.509%	5.835%	5.817%	3.438%	3.935%	6.094%
80	3.518%	5.827%	5.809%	3.448%	3.938%	6.083%
81	3.526%	5.819%	5.801%	3.457%	3.941%	6.072%
82	3.534%	5.811%	5.794%	3.466%	3.944%	6.062%
83	3.542%	5.804%	5.787%	3.475%	3.947%	6.051%
84	3.550%	5.797%	5.780%	3.483%	3.950%	6.041%
85	3.558%	5.790%	5.773%	3.492%	3.953%	6.031%
86	3.565%	5.783%	5.766%	3.500%	3.956%	6.021%
87	3.573%	5.776%	5.760%	3.508%	3.959%	6.012%
88	3.580%	5.770%	5.754%	3.516%	3.962%	6.003%
89	3.587%	5.763%	5.747%	3.523%	3.964%	5.994%
90	3.593%	5.757%	5.741%	3.531%	3.967%	5.985%
91	3.600%	5.751%	5.735%	3.538%	3.970%	5.976%
92	3.607%	5.745%	5.729%	3.545%	3.972%	5.968%
93	3.613%	5.739%	5.724%	3.552%	3.974%	5.959%
94	3.619%	5.733%	5.718%	3.559%	3.977%	5.951%
95	3.625%	5.728%	5.713%	3.566%	3.979%	5.943%
96	3.631%	5.722%	5.707%	3.572%	3.981%	5.936%
97	3.637%	5.717%	5.702%	3.579%	3.984%	5.928%
98	3.643%	5.711%	5.697%	3.585%	3.986%	5.920%
99	3.648%	5.706%	5.692%	3.591%	3.988%	5.913%
100	3.654%	5.701%	5.687%	3.597%	3.990%	5.906%
101	3.659%	5.696%	5.682%	3.603%	3.992%	5.899%
102	3.665%	5.691%	5.677%	3.609%	3.994%	5.892%
103	3.670%	5.687%	5.673%	3.615%	3.996%	5.885%
104	3.675%	5.682%	5.668%	3.621%	3.998%	5.879%
105	3.680%	5.677%	5.664%	3.626%	4.000%	5.872%
106	3.685%	5.673%	5.659%	3.631%	4.002%	5.866%
107	3.690%	5.668%	5.655%	3.637%	4.004%	5.860%
108	3.694%	5.664%	5.651%	3.642%	4.006%	5.854%
109	3.699%	5.660%	5.647%	3.647%	4.007%	5.848%
110	3.703%	5.656%	5.643%	3.652%	4.009%	5.842%
111	3.708%	5.651%	5.639%	3.657%	4.011%	5.836%
112	3.712%	5.647%	5.635%	3.662%	4.013%	5.830%
113	3.717%	5.643%	5.631%	3.667%	4.014%	5.825%
114	3.721%	5.640%	5.627%	3.671%	4.016%	5.819%

115	3.725%	5.636%	5.623%	3.676%	4.017%	5.814%
116	3.729%	5.632%	5.620%	3.680%	4.019%	5.808%
117	3.733%	5.628%	5.616%	3.685%	4.021%	5.803%
118	3.737%	5.625%	5.613%	3.689%	4.022%	5.798%
119	3.741%	5.621%	5.609%	3.693%	4.024%	5.793%
120	3.745%	5.617%	5.606%	3.698%	4.025%	5.788%
121	3.748%	5.614%	5.602%	3.702%	4.027%	5.783%
122	3.752%	5.611%	5.599%	3.706%	4.028%	5.778%
123	3.756%	5.607%	5.596%	3.710%	4.029%	5.774%
124	3.759%	5.604%	5.593%	3.714%	4.031%	5.769%
125	3.763%	5.601%	5.589%	3.718%	4.032%	5.764%
126	3.766%	5.598%	5.586%	3.722%	4.033%	5.760%
127	3.770%	5.594%	5.583%	3.725%	4.035%	5.756%
128	3.773%	5.591%	5.580%	3.729%	4.036%	5.751%
129	3.776%	5.588%	5.577%	3.733%	4.037%	5.747%
130	3.780%	5.585%	5.574%	3.736%	4.039%	5.743%
131	3.783%	5.582%	5.572%	3.740%	4.040%	5.739%
132	3.786%	5.579%	5.569%	3.743%	4.041%	5.734%
133	3.789%	5.577%	5.566%	3.747%	4.042%	5.730%
134	3.792%	5.574%	5.563%	3.750%	4.043%	5.726%
135	3.795%	5.571%	5.561%	3.753%	4.044%	5.723%
136	3.798%	5.568%	5.558%	3.757%	4.046%	5.719%
137	3.801%	5.566%	5.555%	3.760%	4.047%	5.715%
138	3.804%	5.563%	5.553%	3.763%	4.048%	5.711%
139	3.807%	5.560%	5.550%	3.766%	4.049%	5.707%
140	3.810%	5.558%	5.548%	3.769%	4.050%	5.704%
141	3.812%	5.555%	5.545%	3.772%	4.051%	5.700%
142	3.815%	5.553%	5.543%	3.775%	4.052%	5.697%
143	3.818%	5.550%	5.540%	3.778%	4.053%	5.693%
144	3.820%	5.548%	5.538%	3.781%	4.054%	5.690%
145	3.823%	5.545%	5.536%	3.784%	4.055%	5.686%
146	3.826%	5.543%	5.533%	3.787%	4.056%	5.683%
147	3.828%	5.541%	5.531%	3.790%	4.057%	5.680%
148	3.831%	5.538%	5.529%	3.793%	4.058%	5.677%
149	3.833%	5.536%	5.527%	3.795%	4.059%	5.673%
150	3.836%	5.534%	5.524%	3.798%	4.060%	5.670%

<b>Term to maturity (in years)</b>	<b>Real</b>	<b>Renminbi-yuan</b>	<b>Ringgit</b>	<b>Russian rouble</b>	<b>Singapore dollar</b>	<b>South Korean won</b>
1	13.359%	1.974%	3.379%	10.945%	0.962%	1.117%
2	13.375%	1.969%	3.356%	10.340%	1.124%	1.074%
3	13.473%	2.052%	3.377%	10.009%	1.269%	1.072%
4	13.588%	2.178%	3.410%	9.809%	1.405%	1.092%

5	13.829%	2.297%	3.453%	9.665%	1.519%	1.120%
6	14.084%	2.352%	3.526%	9.527%	1.639%	1.145%
7	14.290%	2.367%	3.599%	9.432%	1.755%	1.170%
8	14.301%	2.444%	3.673%	9.311%	1.836%	1.195%
9	14.313%	2.498%	3.749%	9.283%	1.914%	1.222%
10	14.306%	2.618%	3.826%	9.258%	1.987%	1.248%
11	14.248%	2.736%	3.878%	9.204%	2.049%	1.273%
12	14.148%	2.837%	3.920%	9.125%	2.099%	1.293%
13	14.014%	2.923%	3.965%	9.031%	2.135%	1.307%
14	13.855%	2.998%	4.015%	8.924%	2.160%	1.313%
15	13.678%	3.064%	4.071%	8.811%	2.173%	1.314%
16	13.487%	3.123%	4.131%	8.692%	2.177%	1.309%
17	13.286%	3.175%	4.192%	8.571%	2.177%	1.306%
18	13.079%	3.223%	4.250%	8.450%	2.179%	1.309%
19	12.868%	3.266%	4.302%	8.329%	2.185%	1.322%
20	12.657%	3.305%	4.347%	8.209%	2.200%	1.347%
21	12.446%	3.341%	4.384%	8.092%	2.222%	1.384%
22	12.238%	3.374%	4.413%	7.977%	2.252%	1.430%
23	12.034%	3.404%	4.436%	7.865%	2.286%	1.483%
24	11.834%	3.433%	4.454%	7.757%	2.323%	1.540%
25	11.639%	3.459%	4.467%	7.653%	2.362%	1.600%
26	11.450%	3.484%	4.477%	7.552%	2.403%	1.661%
27	11.268%	3.507%	4.485%	7.455%	2.444%	1.722%
28	11.092%	3.528%	4.490%	7.362%	2.485%	1.783%
29	10.923%	3.549%	4.493%	7.273%	2.526%	1.842%
30	10.760%	3.568%	4.495%	7.187%	2.566%	1.901%
31	10.604%	3.586%	4.495%	7.104%	2.605%	1.958%
32	10.454%	3.603%	4.494%	7.026%	2.643%	2.014%
33	10.310%	3.619%	4.493%	6.950%	2.681%	2.068%
34	10.173%	3.634%	4.490%	6.878%	2.717%	2.120%
35	10.041%	3.649%	4.488%	6.809%	2.752%	2.171%
36	9.915%	3.663%	4.484%	6.742%	2.786%	2.220%
37	9.795%	3.676%	4.481%	6.679%	2.819%	2.267%
38	9.680%	3.688%	4.477%	6.618%	2.850%	2.312%
39	9.569%	3.700%	4.473%	6.560%	2.881%	2.355%
40	9.464%	3.712%	4.469%	6.504%	2.910%	2.397%
41	9.362%	3.723%	4.465%	6.450%	2.939%	2.438%
42	9.266%	3.733%	4.461%	6.399%	2.966%	2.477%
43	9.173%	3.743%	4.456%	6.350%	2.993%	2.514%
44	9.084%	3.753%	4.452%	6.302%	3.018%	2.550%
45	8.998%	3.762%	4.448%	6.257%	3.043%	2.585%
46	8.916%	3.771%	4.444%	6.213%	3.066%	2.618%
47	8.838%	3.780%	4.440%	6.171%	3.089%	2.650%
48	8.762%	3.788%	4.436%	6.131%	3.111%	2.681%
49	8.689%	3.796%	4.432%	6.092%	3.132%	2.711%
50	8.619%	3.804%	4.428%	6.055%	3.153%	2.740%
51	8.552%	3.811%	4.424%	6.019%	3.173%	2.767%
52	8.487%	3.818%	4.420%	5.984%	3.192%	2.794%
53	8.425%	3.825%	4.416%	5.951%	3.210%	2.820%

54	8.365%	3.832%	4.413%	5.918%	3.228%	2.845%
55	8.307%	3.838%	4.409%	5.887%	3.245%	2.869%
56	8.251%	3.844%	4.406%	5.857%	3.262%	2.892%
57	8.197%	3.850%	4.402%	5.828%	3.278%	2.915%
58	8.145%	3.856%	4.399%	5.800%	3.294%	2.937%
59	8.095%	3.862%	4.396%	5.773%	3.309%	2.958%
60	8.046%	3.867%	4.393%	5.747%	3.323%	2.978%
61	7.999%	3.872%	4.390%	5.722%	3.338%	2.998%
62	7.953%	3.878%	4.387%	5.697%	3.351%	3.017%
63	7.909%	3.883%	4.384%	5.673%	3.365%	3.036%
64	7.866%	3.887%	4.381%	5.650%	3.377%	3.054%
65	7.825%	3.892%	4.379%	5.628%	3.390%	3.071%
66	7.785%	3.897%	4.376%	5.606%	3.402%	3.088%
67	7.746%	3.901%	4.373%	5.585%	3.414%	3.104%
68	7.708%	3.905%	4.371%	5.565%	3.425%	3.120%
69	7.671%	3.910%	4.369%	5.545%	3.436%	3.136%
70	7.636%	3.914%	4.366%	5.525%	3.447%	3.151%
71	7.601%	3.918%	4.364%	5.507%	3.458%	3.166%
72	7.567%	3.921%	4.362%	5.488%	3.468%	3.180%
73	7.534%	3.925%	4.359%	5.471%	3.478%	3.194%
74	7.503%	3.929%	4.357%	5.453%	3.488%	3.207%
75	7.472%	3.932%	4.355%	5.437%	3.497%	3.220%
76	7.441%	3.936%	4.353%	5.420%	3.506%	3.233%
77	7.412%	3.939%	4.351%	5.404%	3.515%	3.246%
78	7.383%	3.942%	4.349%	5.389%	3.524%	3.258%
79	7.355%	3.946%	4.347%	5.374%	3.533%	3.270%
80	7.328%	3.949%	4.346%	5.359%	3.541%	3.281%
81	7.302%	3.952%	4.344%	5.345%	3.549%	3.293%
82	7.276%	3.955%	4.342%	5.331%	3.557%	3.304%
83	7.251%	3.958%	4.340%	5.317%	3.565%	3.314%
84	7.226%	3.961%	4.339%	5.304%	3.572%	3.325%
85	7.202%	3.963%	4.337%	5.291%	3.579%	3.335%
86	7.178%	3.966%	4.336%	5.278%	3.587%	3.345%
87	7.155%	3.969%	4.334%	5.265%	3.594%	3.355%
88	7.133%	3.971%	4.332%	5.253%	3.601%	3.364%
89	7.111%	3.974%	4.331%	5.241%	3.607%	3.374%
90	7.090%	3.976%	4.330%	5.230%	3.614%	3.383%
91	7.069%	3.979%	4.328%	5.218%	3.620%	3.392%
92	7.048%	3.981%	4.327%	5.207%	3.627%	3.401%
93	7.028%	3.984%	4.325%	5.196%	3.633%	3.409%
94	7.009%	3.986%	4.324%	5.186%	3.639%	3.418%
95	6.989%	3.988%	4.323%	5.175%	3.645%	3.426%
96	6.971%	3.990%	4.321%	5.165%	3.650%	3.434%
97	6.952%	3.993%	4.320%	5.155%	3.656%	3.442%
98	6.934%	3.995%	4.319%	5.145%	3.662%	3.449%
99	6.917%	3.997%	4.318%	5.136%	3.667%	3.457%
100	6.899%	3.999%	4.317%	5.126%	3.672%	3.464%
101	6.882%	4.001%	4.315%	5.117%	3.677%	3.472%
102	6.866%	4.003%	4.314%	5.108%	3.683%	3.479%



103	6.849%	4.005%	4.313%	5.099%	3.688%	3.486%
104	6.833%	4.006%	4.312%	5.090%	3.693%	3.493%
105	6.818%	4.008%	4.311%	5.082%	3.697%	3.499%
106	6.802%	4.010%	4.310%	5.074%	3.702%	3.506%
107	6.787%	4.012%	4.309%	5.065%	3.707%	3.512%
108	6.772%	4.014%	4.308%	5.057%	3.711%	3.519%
109	6.758%	4.015%	4.307%	5.049%	3.716%	3.525%
110	6.744%	4.017%	4.306%	5.042%	3.720%	3.531%
111	6.730%	4.019%	4.305%	5.034%	3.724%	3.537%
112	6.716%	4.020%	4.304%	5.027%	3.729%	3.543%
113	6.702%	4.022%	4.303%	5.019%	3.733%	3.549%
114	6.689%	4.023%	4.302%	5.012%	3.737%	3.554%
115	6.676%	4.025%	4.301%	5.005%	3.741%	3.560%
116	6.663%	4.026%	4.301%	4.998%	3.745%	3.565%
117	6.651%	4.028%	4.300%	4.991%	3.749%	3.571%
118	6.638%	4.029%	4.299%	4.984%	3.753%	3.576%
119	6.626%	4.031%	4.298%	4.978%	3.756%	3.581%
120	6.614%	4.032%	4.297%	4.971%	3.760%	3.587%
121	6.602%	4.034%	4.296%	4.965%	3.764%	3.592%
122	6.591%	4.035%	4.296%	4.959%	3.767%	3.597%
123	6.579%	4.036%	4.295%	4.952%	3.771%	3.601%
124	6.568%	4.038%	4.294%	4.946%	3.774%	3.606%
125	6.557%	4.039%	4.293%	4.940%	3.778%	3.611%
126	6.546%	4.040%	4.293%	4.934%	3.781%	3.616%
127	6.536%	4.041%	4.292%	4.929%	3.784%	3.620%
128	6.525%	4.043%	4.291%	4.923%	3.787%	3.625%
129	6.515%	4.044%	4.290%	4.917%	3.791%	3.629%
130	6.505%	4.045%	4.290%	4.912%	3.794%	3.634%
131	6.495%	4.046%	4.289%	4.906%	3.797%	3.638%
132	6.485%	4.047%	4.288%	4.901%	3.800%	3.642%
133	6.475%	4.049%	4.288%	4.896%	3.803%	3.646%
134	6.465%	4.050%	4.287%	4.890%	3.806%	3.650%
135	6.456%	4.051%	4.286%	4.885%	3.809%	3.655%
136	6.447%	4.052%	4.286%	4.880%	3.812%	3.659%
137	6.438%	4.053%	4.285%	4.875%	3.815%	3.662%
138	6.429%	4.054%	4.284%	4.870%	3.817%	3.666%
139	6.420%	4.055%	4.284%	4.866%	3.820%	3.670%
140	6.411%	4.056%	4.283%	4.861%	3.823%	3.674%
141	6.402%	4.057%	4.283%	4.856%	3.825%	3.678%
142	6.394%	4.058%	4.282%	4.851%	3.828%	3.681%
143	6.385%	4.059%	4.282%	4.847%	3.831%	3.685%
144	6.377%	4.060%	4.281%	4.842%	3.833%	3.689%
145	6.369%	4.061%	4.280%	4.838%	3.836%	3.692%
146	6.361%	4.062%	4.280%	4.834%	3.838%	3.696%
147	6.353%	4.063%	4.279%	4.829%	3.841%	3.699%
148	6.345%	4.064%	4.279%	4.825%	3.843%	3.702%
149	6.337%	4.065%	4.278%	4.821%	3.846%	3.706%
150	6.330%	4.066%	4.278%	4.817%	3.848%	3.709%

<b>Term to maturity (in years)</b>	<b>Turkish lira</b>	<b>US dollar</b>	<b>Yen</b>
1	10.950%	0.641%	-0.146%
2	10.723%	0.743%	-0.215%
3	10.666%	0.851%	-0.227%
4	10.646%	0.965%	-0.209%
5	10.640%	1.080%	-0.174%
6	10.600%	1.196%	-0.131%
7	10.541%	1.306%	-0.088%
8	10.477%	1.404%	-0.044%
9	10.406%	1.489%	0.000%
10	10.320%	1.569%	0.044%
11	10.217%	1.637%	0.087%
12	10.102%	1.705%	0.130%
13	9.979%	1.765%	0.172%
14	9.851%	1.812%	0.213%
15	9.720%	1.851%	0.251%
16	9.589%	1.887%	0.288%
17	9.459%	1.920%	0.320%
18	9.331%	1.951%	0.351%
19	9.205%	1.977%	0.378%
20	9.083%	2.000%	0.403%
21	8.964%	2.019%	0.426%
22	8.849%	2.035%	0.445%
23	8.738%	2.049%	0.460%
24	8.631%	2.061%	0.471%
25	8.528%	2.073%	0.478%
26	8.429%	2.085%	0.480%
27	8.334%	2.095%	0.481%
28	8.243%	2.105%	0.485%
29	8.156%	2.112%	0.494%
30	8.073%	2.116%	0.510%
31	7.993%	2.118%	0.534%
32	7.917%	2.119%	0.565%
33	7.844%	2.119%	0.601%
34	7.774%	2.120%	0.640%
35	7.707%	2.121%	0.682%
36	7.643%	2.124%	0.725%
37	7.582%	2.127%	0.769%
38	7.524%	2.128%	0.814%
39	7.467%	2.128%	0.858%
40	7.414%	2.124%	0.903%
41	7.362%	2.118%	0.947%
42	7.313%	2.109%	0.990%

43	7.266%	2.100%	1.032%
44	7.220%	2.092%	1.074%
45	7.177%	2.085%	1.114%
46	7.135%	2.080%	1.154%
47	7.094%	2.078%	1.193%
48	7.056%	2.079%	1.230%
49	7.018%	2.084%	1.266%
50	6.982%	2.092%	1.302%
51	6.948%	2.104%	1.336%
52	6.915%	2.119%	1.370%
53	6.883%	2.137%	1.402%
54	6.852%	2.156%	1.433%
55	6.822%	2.177%	1.464%
56	6.793%	2.200%	1.493%
57	6.765%	2.223%	1.522%
58	6.738%	2.246%	1.550%
59	6.712%	2.270%	1.577%
60	6.687%	2.295%	1.603%
61	6.663%	2.319%	1.629%
62	6.639%	2.344%	1.653%
63	6.616%	2.368%	1.677%
64	6.594%	2.392%	1.700%
65	6.572%	2.416%	1.723%
66	6.552%	2.439%	1.745%
67	6.531%	2.463%	1.766%
68	6.512%	2.486%	1.787%
69	6.493%	2.508%	1.807%
70	6.474%	2.530%	1.827%
71	6.456%	2.552%	1.846%
72	6.439%	2.573%	1.864%
73	6.422%	2.594%	1.882%
74	6.405%	2.615%	1.900%
75	6.389%	2.635%	1.917%
76	6.373%	2.654%	1.934%
77	6.358%	2.673%	1.950%
78	6.343%	2.692%	1.966%
79	6.328%	2.711%	1.982%
80	6.314%	2.729%	1.997%
81	6.300%	2.746%	2.011%
82	6.287%	2.764%	2.026%
83	6.274%	2.780%	2.040%
84	6.261%	2.797%	2.054%
85	6.248%	2.813%	2.067%
86	6.236%	2.829%	2.080%
87	6.224%	2.844%	2.093%
88	6.212%	2.860%	2.105%
89	6.201%	2.874%	2.118%
90	6.190%	2.889%	2.130%
91	6.179%	2.903%	2.141%

92	6.168%	2.917%	2.153%
93	6.158%	2.931%	2.164%
94	6.148%	2.944%	2.175%
95	6.138%	2.957%	2.186%
96	6.128%	2.970%	2.196%
97	6.118%	2.982%	2.206%
98	6.109%	2.995%	2.216%
99	6.100%	3.007%	2.226%
100	6.090%	3.019%	2.236%
101	6.082%	3.030%	2.246%
102	6.073%	3.042%	2.255%
103	6.064%	3.053%	2.264%
104	6.056%	3.064%	2.273%
105	6.048%	3.075%	2.282%
106	6.040%	3.085%	2.290%
107	6.032%	3.095%	2.299%
108	6.024%	3.106%	2.307%
109	6.017%	3.116%	2.315%
110	6.009%	3.125%	2.323%
111	6.002%	3.135%	2.331%
112	5.995%	3.144%	2.339%
113	5.988%	3.154%	2.346%
114	5.981%	3.163%	2.354%
115	5.974%	3.172%	2.361%
116	5.967%	3.181%	2.368%
117	5.961%	3.189%	2.376%
118	5.954%	3.198%	2.382%
119	5.948%	3.206%	2.389%
120	5.942%	3.214%	2.396%
121	5.935%	3.223%	2.403%
122	5.929%	3.231%	2.409%
123	5.923%	3.238%	2.416%
124	5.918%	3.246%	2.422%
125	5.912%	3.254%	2.428%
126	5.906%	3.261%	2.434%
127	5.901%	3.269%	2.440%
128	5.895%	3.276%	2.446%
129	5.890%	3.283%	2.452%
130	5.884%	3.290%	2.458%
131	5.879%	3.297%	2.463%
132	5.874%	3.304%	2.469%
133	5.869%	3.310%	2.474%
134	5.864%	3.317%	2.480%
135	5.859%	3.323%	2.485%
136	5.854%	3.330%	2.490%
137	5.849%	3.336%	2.495%
138	5.845%	3.342%	2.501%
139	5.840%	3.349%	2.506%
140	5.835%	3.355%	2.511%

141	5.831%	3.361%	2.515%
142	5.826%	3.367%	2.520%
143	5.822%	3.372%	2.525%
144	5.818%	3.378%	2.530%
145	5.813%	3.384%	2.534%
146	5.809%	3.389%	2.539%
147	5.805%	3.395%	2.543%
148	5.801%	3.400%	2.548%
149	5.797%	3.406%	2.552%
150	5.793%	3.411%	2.556%

## 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	35	5	2	437	2
2	0	0	43	5	2	261	1
3	0	2	49	5	4	225	1
4	0	4	52	5	5	197	1
5	1	5	56	5	7	178	0
6	2	6	59	5	9	175	0
7	3	7	62	6	11	171	0
8	4	8	64	5	13	177	0
9	4	9	65	5	15	179	0
10	4	9	68	6	16	181	1

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	437	4	19
2	0	0	0	0	261	4	26
3	2	0	0	0	229	4	29
4	4	0	0	0	197	4	30
5	5	0	0	0	178	4	31
6	6	0	0	0	175	4	33
7	7	0	0	0	171	4	33
8	8	1	2	0	177	2	34
9	9	1	3	0	179	0	34
10	9	1	3	0	181	4	35

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Portugal
1	6	6	6	0	19	0	28
2	14	13	13	0	26	0	46
3	18	16	16	0	29	0	51
4	20	18	18	0	30	0	51
5	22	20	20	0	31	0	54
6	23	22	22	0	33	0	56
7	24	23	23	0	33	0	56

8	26	24	24	2	34	0	55
9	27	25	25	3	34	1	52
10	28	26	26	3	35	1	50

Duration (in years)	Rumania	Slovakia	Slovenia	Spain	Sweden	United Kingdom	Liechtenstein
1	10	14	21	6	0	0	0
2	19	18	25	13	0	0	0
3	22	21	30	16	0	0	0
4	23	23	34	18	0	0	0
5	24	24	38	20	0	0	0
6	26	26	42	22	0	0	0
7	28	27	43	23	0	0	0
8	30	28	44	24	0	0	0
9	31	28	45	25	0	0	0
10	28	28	44	26	0	0	0

Duration (in years)	Norway	Australia	Brazil	Canada	Chile	China	Colombia
1	0	0	12	0	17	0	9
2	0	0	12	0	19	0	17
3	0	0	12	0	18	1	29
4	0	0	12	0	17	2	38
5	0	0	12	0	16	3	40
6	0	0	12	0	15	3	44
7	0	0	12	0	14	4	46
8	0	0	12	0	15	8	44
9	0	0	12	0	16	6	41
10	0	0	12	0	13	5	44

Duration (in years)	Hong Kong	India	Japan	Malaysia	Mexico	New Zealand	Russia
1	0	9	0	0	10	0	0
2	0	9	0	0	10	0	0
3	0	9	0	0	10	0	0
4	0	9	0	0	10	0	1
5	0	9	0	0	10	0	3
6	0	9	0	0	10	0	6
7	0	9	0	0	10	0	9
8	0	9	0	0	10	0	13
9	0	9	1	0	10	0	20
10	0	9	1	0	10	0	20

Duration	Singapore	South	South	Thailand	Taiwan	United
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<b>(in years)</b>		<b>Africa</b>	<b>Korea</b>			<b>States</b>
1	0	3	10	0	4	0
2	0	6	13	0	4	0
3	0	6	13	0	4	0
4	0	5	15	0	4	0
5	0	4	16	0	4	0
6	0	4	16	0	4	0
7	0	6	16	0	4	0
8	0	7	16	0	4	0
9	0	7	16	0	4	0
10	0	8	16	0	4	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	22	49	132	245	601	1505
2	6	22	49	132	245	601	1200
3	7	24	50	123	241	597	966
4	8	27	52	124	240	595	789
5	10	29	58	127	240	595	654
6	11	32	61	131	240	595	595
7	12	34	63	133	240	595	595
8	12	35	62	131	240	595	595
9	12	36	62	129	240	595	595
10	13	37	62	129	240	595	595
11	13	38	62	129	240	595	595
12	14	39	62	129	240	595	595
13	14	39	62	129	240	595	595
14	14	40	62	129	240	595	595
15	14	40	62	129	240	595	595
16	14	40	62	129	240	595	595
17	14	39	62	129	240	595	595
18	14	40	62	129	240	595	595
19	14	40	62	129	240	595	595
20	14	40	62	129	240	595	595
21	15	40	62	129	240	595	595
22	15	40	62	129	240	595	595
23	16	40	62	129	240	595	595
24	16	40	62	129	240	595	595
25	17	40	62	129	240	595	595
26	18	40	62	129	240	595	595
27	19	40	62	129	240	595	595
28	19	40	62	129	240	595	595
29	19	40	62	129	240	595	595
30	20	40	62	129	240	595	595

### 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	10	26	53	136	249	605	1512
2	12	28	55	138	251	607	1206
3	14	31	56	130	248	603	971
4	15	33	59	131	247	602	793
5	16	36	64	133	246	602	657
6	17	38	67	137	246	601	601

7	17	40	68	138	245	601	601
8	17	40	67	135	245	600	600
9	17	40	67	134	245	600	600
10	17	41	66	133	244	600	600
11	17	41	66	133	244	599	599
12	17	42	65	132	243	599	599
13	17	42	65	131	243	598	598
14	16	42	64	131	242	597	597
15	16	41	64	131	242	597	597
16	15	40	63	130	241	596	596
17	15	40	63	130	241	596	596
18	15	40	63	129	240	596	596
19	15	40	63	129	240	596	596
20	15	40	63	130	241	596	596
21	15	41	63	130	241	596	596
22	16	41	64	130	241	597	597
23	16	41	64	130	241	597	597
24	16	41	64	130	242	597	597
25	17	41	64	131	242	597	597
26	18	41	64	131	242	597	597
27	19	41	64	131	242	597	597
28	19	41	64	131	242	597	597
29	20	41	64	131	242	597	597
30	20	41	64	131	242	597	597

### 2.3 Danish krone

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	6	21	49	131	245	600	1505
2	6	21	49	131	245	600	1200
3	7	24	49	123	241	596	966
4	8	26	52	124	240	595	789
5	9	29	57	127	240	595	654
6	11	32	61	131	240	595	595
7	12	34	63	133	240	595	595
8	12	35	62	130	240	595	595
9	12	35	62	129	240	595	595
10	12	37	62	129	240	595	595
11	13	38	62	129	240	595	595
12	13	38	62	129	240	595	595
13	14	39	62	129	240	595	595
14	14	39	62	129	240	595	595
15	14	39	62	129	240	595	595
16	14	39	62	129	240	595	595
17	14	39	62	129	240	595	595
18	14	39	62	129	240	595	595
19	14	39	62	129	240	595	595

20	14	39	62	129	240	595	595
21	15	39	62	129	240	595	595
22	15	39	62	129	240	595	595
23	16	39	62	129	240	595	595
24	16	39	62	129	240	595	595
25	17	39	62	129	240	595	595
26	18	39	62	129	240	595	595
27	19	39	62	129	240	595	595
28	19	39	62	129	240	595	595
29	19	39	62	129	240	595	595
30	20	39	62	129	240	595	595

## 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	89	105	132	215	329	684	1535
2	84	100	127	210	323	679	1227
3	87	105	130	203	322	677	990
4	85	104	130	202	318	673	810
5	84	104	132	201	314	670	673
6	83	103	133	203	312	667	667
7	81	103	132	202	309	664	664
8	79	102	130	198	307	663	663
9	78	102	128	195	306	661	661
10	74	98	124	191	302	657	657
11	72	96	121	188	299	654	654
12	71	96	119	186	297	652	652
13	70	95	118	185	296	651	651
14	70	95	118	184	295	651	651
15	69	94	117	184	295	650	650
16	68	93	116	183	294	649	649
17	68	93	116	182	293	649	649
18	67	92	115	181	293	648	648
19	66	91	114	181	292	647	647
20	65	90	113	180	291	646	646
21	64	90	112	179	290	646	646
22	63	89	112	178	289	645	645
23	62	88	111	177	288	644	644
24	61	87	110	176	287	643	643
25	60	86	108	175	286	642	642
26	59	85	107	174	285	640	640
27	58	84	106	173	284	639	639
28	57	82	105	172	283	638	638
29	56	81	104	171	282	637	637
30	55	80	103	170	281	636	636

## 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	26	53	136	249	605	1498
2	12	28	55	138	251	607	1196
3	14	31	57	130	249	604	964
4	16	34	60	132	248	603	789
5	17	37	65	134	248	603	655
6	18	39	69	139	247	603	603
7	19	41	70	140	247	602	602
8	19	41	69	137	246	602	602
9	18	42	68	135	246	601	601
10	18	42	68	134	245	601	601
11	18	43	67	134	245	600	600
12	18	43	67	133	244	600	600
13	18	43	66	133	244	599	599
14	18	43	66	132	243	599	599
15	17	43	65	132	243	598	598
16	16	42	65	131	242	598	598
17	16	42	64	131	242	597	597
18	16	41	64	131	242	597	597
19	16	41	64	131	242	597	597
20	16	42	65	131	242	598	598
21	17	42	65	131	243	598	598
22	17	42	65	132	243	598	598
23	17	42	65	132	243	598	598
24	17	43	65	132	243	598	598
25	18	43	65	132	243	598	598
26	18	43	65	132	243	598	598
27	19	43	65	132	243	598	598
28	19	43	65	132	243	598	598
29	20	43	65	132	243	598	598
30	21	43	65	132	243	598	598

## 2.6 Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	54	70	97	179	293	648	1543
2	57	73	100	183	297	652	1236
3	63	80	105	179	297	652	998
4	66	85	110	182	298	653	817
5	68	88	116	185	298	654	679
6	69	90	119	189	298	654	654
7	69	91	120	190	297	653	653
8	68	91	118	187	296	651	651

9	67	90	116	184	294	650	650
10	65	89	115	182	293	648	648
11	64	89	113	180	291	646	646
12	63	88	112	178	289	645	645
13	62	87	110	177	288	643	643
14	60	86	108	175	286	641	641
15	59	84	107	174	285	640	640
16	58	83	106	173	284	639	639
17	57	82	105	171	283	638	638
18	56	81	104	171	282	637	637
19	55	80	103	170	281	636	636
20	54	80	103	169	280	636	636
21	54	79	102	168	280	635	635
22	53	78	101	168	279	634	634
23	52	77	100	167	278	633	633
24	51	77	99	166	277	632	632
25	50	76	99	165	276	632	632
26	50	75	98	164	275	631	631
27	49	74	97	163	274	630	630
28	48	73	96	163	274	629	629
29	47	72	95	162	273	628	628
30	46	72	94	161	272	627	627

## 2.7 Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	5	21	48	131	244	600	1504
2	5	21	48	131	244	600	1199
3	6	23	49	122	240	596	965
4	7	26	51	123	239	595	788
5	9	29	57	126	239	595	653
6	10	31	60	130	239	595	595
7	11	33	62	132	239	595	595
8	11	34	61	130	239	595	595
9	11	35	61	128	239	594	594
10	12	36	61	128	239	594	594
11	12	37	61	128	239	594	594
12	13	38	61	128	239	594	594
13	13	38	61	128	239	594	594
14	13	39	61	128	239	594	594
15	13	39	61	128	239	594	594
16	13	39	61	128	239	594	594
17	13	39	61	128	239	594	594
18	13	39	61	128	239	594	594
19	13	39	61	128	239	594	594
20	14	39	61	128	239	594	594
21	15	39	61	128	239	594	594

22	15	39	61	128	239	594	594
23	16	39	61	128	239	595	595
24	16	39	61	128	239	595	595
25	17	39	62	128	239	595	595
26	18	39	62	128	239	595	595
27	19	39	62	128	239	595	595
28	19	39	62	128	239	595	595
29	19	39	62	128	239	595	595
30	20	39	62	128	239	595	595

## 2.8 Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	25	59	163	263	619	1526
2	7	25	59	163	263	619	1217
3	8	27	58	146	259	615	981
4	9	30	60	133	257	613	801
5	10	31	60	119	256	612	664
6	13	35	63	110	255	610	610
7	15	37	63	101	254	609	609
8	15	38	61	93	253	608	608
9	18	45	64	87	252	607	607
10	17	44	62	83	251	606	606
11	16	43	60	82	250	605	605
12	15	43	60	82	249	605	605
13	15	43	60	82	249	604	604
14	16	43	60	82	248	603	603
15	16	43	60	82	247	602	602
16	16	43	60	82	245	601	601
17	16	43	60	82	244	600	600
18	16	43	60	82	244	599	599
19	16	43	60	82	244	599	599
20	16	43	60	82	244	600	600
21	16	43	60	82	245	600	600
22	16	43	60	82	244	600	600
23	16	43	60	82	244	600	600
24	16	43	60	82	244	599	599
25	17	43	60	82	243	599	599
26	18	43	60	82	243	598	598
27	19	43	60	82	242	598	598
28	19	43	60	82	242	597	597
29	20	43	60	82	242	597	597
30	20	43	60	82	241	597	597

## 2.9 Romanian leu

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	91	107	134	217	330	685	1529
2	87	103	131	213	327	682	1226
3	86	103	129	202	320	676	993
4	84	103	128	200	316	672	814
5	82	102	130	199	313	668	677
6	81	102	131	201	310	665	665
7	79	101	130	200	307	662	662
8	76	99	126	195	304	659	659
9	74	97	123	191	301	657	657
10	72	96	122	188	299	655	655
11	71	95	120	187	298	653	653
12	69	94	118	185	296	651	651
13	68	93	116	183	294	649	649
14	67	92	115	181	292	648	648
15	65	90	113	180	291	646	646
16	64	89	112	178	290	645	645
17	63	88	111	177	288	644	644
18	61	87	110	176	287	643	643
19	61	86	109	175	286	642	642
20	60	85	108	174	286	641	641
21	59	84	107	174	285	640	640
22	58	83	106	173	284	639	639
23	57	82	105	172	283	638	638
24	56	81	104	171	282	637	637
25	55	80	103	170	281	636	636
26	54	79	102	169	280	635	635
27	53	78	101	168	279	634	634
28	52	77	100	167	278	633	633
29	51	76	99	166	277	632	632
30	50	75	98	165	276	631	631

## 2.10 Zloty

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	62	78	105	188	301	657	1541
2	60	76	103	186	299	655	1230
3	60	77	102	176	294	649	992
4	59	78	103	175	291	647	812
5	58	78	106	175	289	644	675
6	57	78	108	177	286	642	642
7	57	79	107	177	284	640	640
8	55	78	105	173	283	638	638
9	53	77	103	170	281	636	636
10	52	76	102	169	280	635	635

11	52	76	101	168	279	634	634
12	51	76	100	167	278	633	633
13	51	76	99	166	277	632	632
14	50	76	99	165	276	632	632
15	50	75	98	164	276	631	631
16	49	74	97	163	274	630	630
17	48	73	96	163	274	629	629
18	47	72	95	162	273	628	628
19	47	72	95	161	272	628	628
20	46	72	95	161	272	628	628
21	46	71	94	161	272	627	627
22	46	71	94	160	272	627	627
23	45	71	93	160	271	626	626
24	45	70	93	159	270	626	626
25	44	69	92	159	270	625	625
26	43	69	91	158	269	625	625
27	43	68	91	157	268	624	624
28	42	67	90	157	268	623	623
29	41	67	89	156	267	623	623
30	41	66	89	155	266	622	622

## 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	47	74	157	270	626	1527
2	31	47	74	157	271	626	1218
3	31	48	74	147	266	621	980
4	31	50	76	148	264	619	801
5	32	52	80	149	263	618	664
6	32	53	83	153	262	617	617
7	33	55	84	154	261	616	616
8	32	55	82	150	260	615	615
9	31	55	81	148	259	615	615
10	31	55	81	147	258	614	614
11	31	56	80	147	258	613	613
12	31	56	79	146	257	612	612
13	30	55	78	145	256	611	611
14	29	55	78	144	255	611	611
15	29	54	77	143	254	610	610
16	28	53	76	142	253	609	609
17	27	52	75	142	253	608	608
18	26	52	75	141	252	608	608
19	26	51	74	141	252	607	607
20	26	52	74	141	252	607	607
21	26	52	74	141	252	607	607
22	26	51	74	141	252	607	607
23	26	51	74	141	252	607	607



24	26	51	74	141	252	607	607
25	26	51	74	140	251	607	607
26	25	51	74	140	251	607	607
27	25	51	73	140	251	606	606
28	25	50	73	140	251	606	606
29	25	50	73	139	250	606	606
30	24	50	73	139	250	606	606

## 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	5	28	110	224	579	1491
2	1	6	29	111	225	580	1189
3	2	6	30	103	221	577	957
4	2	8	32	104	220	575	782
5	3	9	38	107	220	575	648
6	4	12	41	111	220	575	575
7	5	14	43	113	220	575	575
8	6	15	42	111	220	575	575
9	6	16	42	109	220	575	575
10	7	17	42	109	220	575	575
11	8	19	44	110	221	577	577
12	9	19	42	109	220	575	575
13	9	20	43	110	221	577	577
14	10	21	43	110	221	576	576
15	10	19	42	108	220	575	575
16	12	18	41	107	218	574	574
17	12	19	41	107	218	574	574
18	13	19	41	107	218	574	574
19	13	20	41	108	219	574	574
20	14	21	42	109	220	575	575
21	15	22	43	109	220	576	576
22	15	22	43	109	220	576	576
23	16	23	43	109	220	576	576
24	16	25	43	109	220	576	576
25	17	25	44	109	220	576	576
26	18	26	46	109	220	576	576
27	18	26	47	109	220	576	576
28	19	28	49	109	220	576	576
29	19	29	50	109	220	576	576
30	20	29	51	109	220	576	576

## 2.13 Australian dollar

Duration (in years)	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step
------------------------	------------------------	------------------------	------------------------	------------------------	------------------------	------------------------	------------------------

	<b>0</b>	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>
1	47	63	90	173	287	642	1559
2	47	63	91	173	287	642	1242
3	48	65	91	164	282	638	1000
4	48	67	93	164	280	636	816
5	49	68	97	166	279	634	676
6	49	70	99	169	278	633	633
7	49	71	100	170	277	632	632
8	48	70	98	166	275	631	631
9	47	70	97	164	274	630	630
10	46	70	96	163	274	629	629
11	46	71	95	162	273	628	628
12	46	70	94	161	272	627	627
13	45	70	93	160	271	626	626
14	45	70	93	159	270	626	626
15	44	69	92	159	270	625	625
16	43	68	91	158	269	624	624
17	42	68	90	157	268	624	624
18	42	67	90	156	267	623	623
19	41	67	89	156	267	622	622
20	41	66	89	156	267	622	622
21	41	66	89	156	267	622	622
22	41	66	89	155	266	622	622
23	40	65	88	155	266	621	621
24	40	65	88	154	265	621	621
25	39	64	87	154	265	620	620
26	39	64	87	153	264	620	620
27	38	63	86	153	264	619	619
28	37	63	85	152	263	619	619
29	37	62	85	151	263	618	618
30	36	62	84	151	262	617	617

## 2.14 Baht

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	14	29	57	139	253	608	1540
2	18	34	61	144	257	613	1228
3	22	40	65	138	257	612	990
4	26	45	71	142	258	614	809
5	29	49	77	146	260	615	670
6	28	49	78	148	257	613	613
7	34	56	84	154	261	617	617
8	32	55	82	151	260	615	615
9	33	57	83	150	261	616	616
10	35	59	85	152	263	618	618
11	37	62	86	153	264	619	619
12	38	63	87	154	265	620	620

13	39	65	88	154	265	621	621
14	40	65	88	155	266	621	621
15	40	65	88	155	266	621	621
16	39	65	88	154	265	621	621
17	39	65	88	154	265	621	621
18	38	64	87	153	264	620	620
19	38	63	86	153	264	619	619
20	38	63	86	153	264	619	619
21	38	63	86	153	264	619	619
22	38	63	86	152	264	619	619
23	37	63	86	152	263	619	619
24	37	62	85	152	263	618	618
25	37	62	85	151	262	618	618
26	36	61	84	151	262	617	617
27	36	61	84	150	261	617	617
28	35	61	83	150	261	616	616
29	35	60	83	149	260	616	616
30	34	59	82	149	260	615	615

## 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	13	28	56	138	252	607	1528
2	14	30	57	140	253	609	1218
3	16	33	59	132	251	606	981
4	18	36	62	134	250	605	801
5	20	39	68	137	250	605	664
6	21	42	71	141	250	606	606
7	22	44	73	143	250	606	606
8	22	45	72	141	250	606	606
9	23	46	72	140	250	606	606
10	23	47	73	140	251	606	606
11	24	49	73	140	251	606	606
12	25	50	73	140	251	606	606
13	25	51	74	140	251	607	607
14	26	51	74	140	251	607	607
15	26	51	74	140	251	607	607
16	25	51	74	140	251	607	607
17	25	51	74	140	251	607	607
18	25	51	74	140	251	607	607
19	25	51	74	140	251	607	607
20	26	51	74	140	251	607	607
21	26	51	74	140	252	607	607
22	26	51	74	140	251	607	607
23	25	51	74	140	251	607	607
24	25	50	73	140	251	606	606
25	25	50	73	140	251	606	606

26	25	50	73	139	250	606	606
27	24	50	72	139	250	605	605
28	24	49	72	139	250	605	605
29	24	49	72	138	249	605	605
30	23	49	71	138	249	605	605

## 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	49	65	92	175	288	644	1594
2	52	68	95	178	291	647	1273
3	56	73	99	172	291	646	1026
4	58	77	103	174	290	646	839
5	60	80	108	177	291	646	696
6	62	83	112	182	291	646	646
7	63	85	114	183	291	646	646
8	62	85	112	181	290	645	645
9	62	85	112	179	290	645	645
10	62	86	112	179	290	645	645
11	62	87	112	178	289	645	645
12	62	87	111	178	289	644	644
13	62	87	110	177	288	643	643
14	61	86	109	176	287	642	642
15	60	85	108	175	286	641	641
16	59	85	107	174	285	640	640
17	58	84	107	173	284	640	640
18	58	83	106	172	283	639	639
19	57	82	105	172	283	638	638
20	56	81	104	171	282	637	637
21	55	81	104	170	281	637	637
22	55	80	103	169	280	636	636
23	54	79	102	168	279	635	635
24	53	78	101	168	279	634	634
25	52	77	100	167	278	633	633
26	51	76	99	166	277	632	632
27	50	76	98	165	276	631	631
28	49	75	97	164	275	630	630
29	48	74	97	163	274	630	630
30	48	73	96	162	273	629	629

## 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	80	96	123	206	320	675	1612

2	84	100	128	210	324	679	1288
3	86	103	128	202	320	675	1039
4	86	104	130	202	318	673	849
5	89	109	137	206	320	675	704
6	91	112	141	211	320	675	675
7	92	114	143	213	320	676	676
8	93	116	143	212	321	677	677
9	94	117	144	211	322	677	677
10	94	119	144	211	322	677	677
11	94	119	144	210	321	677	677
12	94	119	143	209	320	676	676
13	93	118	141	208	319	674	674
14	92	117	140	206	317	673	673
15	90	116	138	205	316	671	671
16	89	114	137	203	314	670	670
17	87	113	135	202	313	668	668
18	86	111	134	201	312	667	667
19	84	110	133	199	310	666	666
20	83	109	131	198	309	664	664
21	82	107	130	197	308	663	663
22	80	106	128	195	306	662	662
23	79	104	127	194	305	660	660
24	77	103	125	192	303	658	658
25	76	101	124	190	301	657	657
26	74	100	122	189	300	655	655
27	73	98	121	187	298	654	654
28	71	96	119	186	297	652	652
29	70	95	118	184	295	651	651
30	68	94	116	183	294	649	649

## 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	5	21	48	131	245	600	1522
2	9	25	52	135	248	604	1216
3	12	30	55	128	247	602	981
4	16	34	60	132	248	603	801
5	18	38	67	136	249	604	664
6	20	41	71	141	250	605	605
7	22	44	73	143	250	605	605
8	22	45	72	141	250	606	606
9	23	46	72	140	250	606	606
10	23	47	73	139	250	606	606
11	24	48	73	139	250	606	606
12	24	49	73	139	250	606	606
13	24	49	72	139	250	605	605
14	23	49	71	138	249	604	604

15	22	48	71	137	248	604	604
16	21	47	70	136	247	603	603
17	21	46	69	136	247	602	602
18	20	46	69	135	246	602	602
19	20	46	68	135	246	601	601
20	20	46	69	135	246	602	602
21	21	46	69	135	246	602	602
22	21	46	69	135	246	602	602
23	21	46	69	135	246	602	602
24	21	46	69	135	246	602	602
25	20	46	69	135	246	602	602
26	20	46	68	135	246	601	601
27	20	46	68	135	246	601	601
28	20	45	68	135	246	601	601
29	20	45	68	135	246	601	601
30	21	45	68	134	246	601	601

## 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	91	107	134	217	330	685	1678
2	91	107	134	217	330	686	1342
3	92	109	134	208	326	681	1083
4	93	111	137	209	325	680	885
5	94	113	142	211	324	679	734
6	94	115	144	214	323	679	679
7	95	117	146	216	323	678	678
8	94	117	145	213	322	678	678
9	94	117	143	211	321	677	677
10	93	117	142	209	320	675	675
11	91	116	140	207	318	673	673
12	90	115	138	205	316	672	672
13	88	113	137	203	314	670	670
14	87	112	135	201	312	668	668
15	85	110	133	199	310	666	666
16	82	108	131	197	308	664	664
17	81	106	129	195	306	662	662
18	79	104	127	194	305	660	660
19	78	103	126	192	303	659	659
20	77	102	125	191	303	658	658
21	76	101	124	190	302	657	657
22	75	100	123	189	300	656	656
23	74	99	122	188	299	655	655
24	73	98	121	187	298	654	654
25	71	97	120	186	297	653	653
26	70	96	118	185	296	652	652
27	69	95	117	184	295	650	650

28	68	94	116	183	294	649	649
29	67	93	115	182	293	648	648
30	66	92	114	181	292	647	647

## 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	363	379	406	489	602	958	1601
2	75	91	118	201	314	670	1281
3	79	96	122	195	314	669	1039
4	83	101	127	199	315	670	850
5	86	106	134	203	316	672	706
6	88	109	138	208	317	672	672
7	90	112	140	210	317	673	673
8	90	113	141	209	318	674	674
9	91	114	141	208	319	674	674
10	91	115	141	207	318	674	674
11	92	116	141	207	318	674	674
12	92	117	141	207	318	674	674
13	93	118	141	208	319	674	674
14	94	119	142	208	319	675	675
15	94	120	143	209	320	676	676
16	95	121	144	210	321	677	677
17	96	122	145	211	322	678	678
18	98	123	146	212	323	679	679
19	99	124	147	213	324	680	680
20	99	125	147	214	325	681	681
21	100	125	148	214	325	681	681
22	99	125	148	214	325	681	681
23	99	124	147	214	325	680	680
24	98	124	146	213	324	679	679
25	97	123	146	212	323	679	679
26	96	122	144	211	322	678	678
27	95	121	143	210	321	676	676
28	94	119	142	209	320	675	675
29	93	118	141	207	318	674	674
30	91	117	139	206	317	673	673

## 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	9	37	119	233	588	1513
2	1	9	37	119	233	588	1207
3	2	11	37	110	229	584	973

4	2	13	39	111	227	582	794
5	3	15	43	112	226	581	658
6	4	17	46	116	225	580	580
7	5	19	47	117	224	580	580
8	6	18	46	114	224	579	579
9	6	18	45	112	223	578	578
10	7	19	44	111	222	578	578
11	8	20	44	111	222	578	578
12	9	21	44	111	222	577	577
13	9	21	44	111	222	578	578
14	10	22	45	111	222	578	578
15	10	22	45	111	222	578	578
16	12	22	45	111	222	578	578
17	12	22	45	112	223	578	578
18	13	23	45	112	223	578	578
19	13	23	46	113	224	579	579
20	14	24	47	113	225	580	580
21	15	25	48	114	225	581	581
22	16	26	49	115	226	582	582
23	16	26	49	116	227	582	582
24	16	27	50	116	227	583	583
25	17	27	50	117	228	583	583
26	18	28	51	117	228	584	584
27	19	28	51	118	229	584	584
28	19	29	51	118	229	584	584
29	20	29	52	118	229	585	585
30	20	30	52	119	230	585	585

## 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	54	70	97	180	293	649	1555
2	55	71	98	181	294	650	1240
3	56	73	98	172	290	645	1000
4	56	74	100	172	288	643	817
5	56	76	104	174	287	642	677
6	57	78	107	177	286	642	642
7	57	79	107	177	285	640	640
8	56	79	106	175	284	639	639
9	55	79	105	173	283	639	639
10	54	79	104	171	282	637	637
11	53	78	102	169	280	636	636
12	52	77	101	167	278	634	634
13	51	76	99	166	277	632	632
14	49	75	97	164	275	631	631
15	48	73	96	162	274	629	629
16	46	71	94	161	272	627	627



17	45	70	93	159	270	626	626
18	43	69	91	158	269	625	625
19	42	68	90	157	268	624	624
20	42	67	90	156	267	623	623
21	41	66	89	156	267	622	622
22	40	66	89	155	266	622	622
23	40	65	88	155	266	621	621
24	39	64	87	154	265	620	620
25	38	64	87	153	264	620	620
26	38	63	86	152	263	619	619
27	37	62	85	152	263	618	618
28	36	62	84	151	262	618	618
29	36	61	84	150	261	617	617
30	35	61	83	150	261	616	616

## 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	129	156	239	352	708	1690
2	114	130	157	240	354	709	1354
3	117	134	159	233	351	706	1094
4	119	137	163	235	351	706	895
5	120	140	168	237	351	706	742
6	121	142	171	241	350	706	706
7	122	144	172	242	349	705	705
8	121	143	171	239	349	704	704
9	120	143	170	237	347	703	703
10	119	143	169	235	346	702	702
11	118	143	167	234	345	700	700
12	116	141	165	232	343	698	698
13	115	140	163	229	340	696	696
14	112	138	161	227	338	694	694
15	110	135	158	225	336	691	691
16	107	132	155	222	333	688	688
17	105	130	153	220	331	686	686
18	102	128	151	217	328	684	684
19	100	126	149	215	326	682	682
20	99	124	147	213	324	680	680
21	97	122	145	212	323	678	678
22	95	121	143	210	321	676	676
23	93	119	142	208	319	675	675
24	92	117	140	206	317	673	673
25	90	115	138	205	316	671	671
26	88	114	136	203	314	669	669
27	87	112	135	201	312	668	668
28	85	110	133	200	311	666	666
29	83	109	132	198	309	665	665

30	82	107	130	197	308	663	663
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## 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	173	189	216	299	412	768	1841
2	183	199	226	309	422	778	1472
3	188	205	231	304	422	778	1188
4	190	208	234	306	422	777	971
5	191	211	239	308	421	777	806
6	191	211	241	311	420	775	775
7	190	212	241	311	418	774	774
8	189	211	239	307	416	772	772
9	187	211	237	304	415	770	770
10	186	210	236	302	413	769	769
11	185	209	234	300	411	767	767
12	183	208	231	298	409	764	764
13	180	205	228	295	406	761	761
14	177	202	225	292	403	758	758
15	174	199	222	288	399	755	755
16	170	196	219	285	396	752	752
17	167	192	215	282	393	748	748
18	164	189	212	279	390	745	745
19	161	186	209	275	387	742	742
20	158	183	206	272	383	739	739
21	155	180	203	269	380	736	736
22	151	177	200	266	377	733	733
23	148	174	196	263	374	729	729
24	145	170	193	260	371	726	726
25	142	167	190	257	368	723	723
26	139	164	187	254	365	720	720
27	136	161	184	251	362	717	717
28	133	159	181	248	359	714	714
29	130	156	178	245	356	712	712
30	128	153	176	242	353	709	709

## 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	25	41	68	151	265	620	1558
2	26	42	69	152	266	621	1243
3	27	45	70	143	262	617	1001
4	28	47	73	144	260	616	818
5	29	49	77	146	260	615	679

6	30	51	80	150	259	614	614
7	30	52	81	151	258	614	614
8	29	52	79	148	257	612	612
9	28	52	78	145	256	612	612
10	28	52	78	144	255	611	611
11	28	52	77	144	255	610	610
12	28	53	76	143	254	609	609
13	28	53	76	142	253	609	609
14	27	53	75	142	253	608	608
15	27	52	75	142	253	608	608
16	27	52	75	141	253	608	608
17	27	52	75	141	252	608	608
18	27	52	75	141	252	608	608
19	27	52	75	142	253	608	608
20	27	52	75	142	253	608	608
21	27	52	75	142	253	608	608
22	27	52	75	142	253	608	608
23	27	52	75	142	253	608	608
24	27	52	75	142	253	608	608
25	27	52	75	141	252	608	608
26	27	52	75	141	252	608	608
27	26	52	74	141	252	608	608
28	26	51	74	141	252	607	607
29	26	51	74	141	252	607	607
30	26	51	74	140	251	607	607

## 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	20	36	64	146	260	615	1592
2	22	38	66	148	262	617	1270
3	25	43	68	141	260	615	1023
4	28	47	72	144	260	615	835
5	31	50	79	148	261	616	692
6	32	53	82	152	261	617	617
7	34	56	85	155	262	617	617
8	34	57	84	153	262	617	617
9	34	58	84	151	262	618	618
10	35	60	85	152	263	618	618
11	36	61	86	152	263	619	619
12	37	62	86	152	263	619	619
13	37	63	86	152	263	619	619
14	38	63	86	152	263	619	619
15	37	63	85	152	263	618	618
16	37	62	85	151	263	618	618
17	37	62	85	151	262	618	618
18	37	62	85	151	262	618	618

19	37	62	85	151	262	618	618
20	37	62	85	152	263	618	618
21	37	63	85	152	263	618	618
22	37	63	85	152	263	618	618
23	37	62	85	152	263	618	618
24	37	62	85	152	263	618	618
25	37	62	85	151	262	618	618
26	36	62	84	151	262	617	617
27	36	61	84	150	262	617	617
28	35	61	83	150	261	617	617
29	35	60	83	150	261	616	616
30	34	60	83	149	260	616	616

## 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	121	137	164	247	360	716	1780
2	120	136	163	246	359	715	1412
3	120	138	163	236	355	710	1134
4	121	140	165	237	353	708	923
5	122	142	170	239	352	708	763
6	122	143	172	242	351	706	706
7	122	144	173	243	350	705	705
8	121	144	172	240	349	705	705
9	120	144	170	237	348	704	704
10	120	145	170	237	348	703	703
11	120	145	169	236	347	703	703
12	120	145	168	235	346	701	701
13	119	144	167	234	345	700	700
14	118	143	166	233	344	699	699
15	116	141	164	231	342	697	697
16	114	139	162	228	339	695	695
17	111	136	159	226	337	692	692
18	109	134	157	223	334	690	690
19	106	132	155	221	332	688	688
20	104	130	152	219	330	685	685
21	102	127	150	217	328	683	683
22	100	125	148	214	326	681	681
23	98	123	146	212	323	679	679
24	95	121	144	210	321	677	677
25	93	119	141	208	319	674	674
26	91	117	139	206	317	672	672
27	89	114	137	204	315	670	670
28	87	112	135	202	313	668	668
29	85	111	133	200	311	666	666
30	83	109	131	198	309	664	664

## 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	0	8	35	118	231	587	1534
2	1	10	37	120	233	589	1225
3	2	14	39	112	231	586	988
4	2	17	43	115	231	586	808
5	3	21	49	118	232	587	670
6	4	24	53	123	232	588	588
7	5	27	56	126	233	588	588
8	6	28	55	123	233	588	588
9	6	28	55	122	233	588	588
10	8	30	55	122	233	588	588
11	8	30	55	121	233	588	588
12	9	31	55	121	232	588	588
13	9	31	54	121	232	588	588
14	10	32	54	121	232	587	587
15	11	31	54	121	232	587	587
16	12	31	54	120	231	587	587
17	12	31	54	120	231	587	587
18	13	31	54	120	231	587	587
19	13	31	54	121	232	587	587
20	15	32	55	121	232	588	588
21	15	33	55	122	233	588	588
22	16	33	56	122	233	589	589
23	16	33	56	123	234	589	589
24	17	34	57	123	234	590	590
25	18	34	57	123	234	590	590
26	18	34	57	124	235	590	590
27	19	35	57	124	235	590	590
28	19	35	57	124	235	591	591
29	20	35	58	124	235	591	591
30	21	35	58	124	235	591	591

## 2.29 South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	35	51	78	161	274	630	1537
2	35	51	78	161	275	630	1225
3	35	53	78	151	270	625	987
4	35	54	80	152	268	623	805
5	36	56	84	153	266	622	667
6	39	60	89	159	268	623	623
7	36	58	87	157	264	620	620
8	41	63	91	159	268	624	624

9	40	63	90	157	267	623	623
10	34	58	83	150	261	617	617
11	29	54	78	145	256	611	611
12	26	51	75	141	252	608	608
13	24	49	72	139	250	605	605
14	22	47	70	137	248	603	603
15	20	46	68	135	246	602	602
16	19	44	67	133	244	600	600
17	18	43	66	133	244	599	599
18	17	42	65	132	243	598	598
19	17	42	65	131	243	598	598
20	17	42	65	132	243	598	598
21	17	42	65	132	243	598	598
22	17	42	65	132	243	598	598
23	17	42	65	132	243	598	598
24	17	42	65	132	243	598	598
25	17	42	65	132	243	598	598
26	18	42	65	131	243	598	598
27	19	42	65	131	242	598	598
28	19	42	65	131	242	598	598
29	20	42	65	131	242	598	598
30	20	42	65	131	242	598	598

### 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	186	202	229	312	425	781	1780
2	183	199	226	309	423	778	1418
3	180	198	223	296	415	770	1142
4	178	196	222	294	410	765	932
5	175	194	223	292	405	760	772
6	171	192	222	292	401	756	756
7	169	191	219	289	396	752	752
8	164	187	214	283	392	748	748
9	160	184	210	277	388	744	744
10	157	181	206	273	384	740	740
11	153	178	203	269	380	736	736
12	150	175	199	265	376	732	732
13	147	172	195	261	372	728	728
14	143	168	191	258	369	724	724
15	140	165	188	254	365	721	721
16	136	162	184	251	362	717	717
17	133	158	181	248	359	714	714
18	130	156	178	245	356	711	711
19	127	153	176	242	353	709	709
20	125	150	173	240	351	706	706
21	122	148	171	237	348	704	704

22	120	145	168	235	346	701	701
23	117	143	166	232	343	699	699
24	115	140	163	230	341	696	696
25	113	138	161	227	338	694	694
26	110	136	158	225	336	691	691
27	108	133	156	223	334	689	689
28	106	131	154	221	332	687	687
29	104	129	152	219	330	685	685
30	102	127	150	217	328	683	683

### 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	27	53	113	250	605	1526
2	8	27	53	113	250	605	1218
3	9	30	54	107	248	603	982
4	12	34	58	104	249	604	803
5	16	41	63	106	250	605	665
6	18	44	67	101	251	606	606
7	19	46	66	94	251	607	607
8	16	44	64	92	251	607	607
9	17	45	66	96	252	607	607
10	19	48	69	100	252	607	607
11	20	50	71	103	252	607	607
12	22	52	72	104	252	608	608
13	23	54	72	104	252	608	608
14	23	54	72	104	252	608	608
15	23	54	72	104	252	608	608
16	23	54	72	104	252	607	607
17	23	54	72	104	252	608	608
18	23	54	72	104	252	608	608
19	23	54	72	104	252	608	608
20	23	54	72	104	253	608	608
21	23	54	72	104	253	609	609
22	23	54	72	104	253	609	609
23	23	54	72	104	254	609	609
24	23	54	72	104	254	609	609
25	23	54	72	104	254	609	609
26	23	54	72	104	254	609	609
27	23	54	72	104	254	609	609
28	23	54	72	104	254	609	609
29	23	54	72	104	254	609	609
30	23	54	72	104	253	609	609

### 2.32 Yen

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	0	5	13	96	209	565	1507
2	1	6	12	94	208	563	1201
3	2	6	11	84	203	558	966
4	2	8	13	84	200	556	789
5	3	9	17	86	200	555	653
6	4	9	20	90	199	555	555
7	5	10	22	92	199	555	555
8	6	12	21	90	199	555	555
9	6	12	22	89	199	555	555
10	7	13	23	89	200	555	555
11	8	13	24	89	200	555	555
12	9	15	26	89	200	556	556
13	9	16	28	90	201	556	556
14	10	16	29	90	201	556	556
15	10	17	31	90	201	557	557
16	12	18	32	90	202	557	557
17	12	19	33	91	202	557	557
18	13	19	35	91	202	558	558
19	13	20	36	92	203	558	558
20	14	21	38	93	204	559	559
21	15	22	40	93	205	560	560
22	15	23	41	94	205	561	561
23	16	23	42	95	206	561	561
24	16	25	43	95	206	561	561
25	17	25	44	95	206	562	562
26	18	26	46	95	207	562	562
27	19	26	48	96	207	562	562
28	19	28	49	96	207	562	562
29	19	29	50	96	207	562	562
30	20	29	51	96	207	563	563



### 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	0	15	22	46	170	308	2979
2	0	15	22	46	170	343	2237
3	1	16	25	51	164	354	1700
4	1	17	28	55	162	353	1319
5	2	19	31	57	162	344	1048
6	2	22	34	60	162	330	852
7	4	25	36	62	162	315	705
8	4	25	37	65	162	298	593
9	4	26	39	68	162	282	505
10	5	27	40	70	162	265	435
11	5	27	41	71	162	255	378
12	5	27	41	71	162	255	331
13	5	27	41	71	162	255	292
14	6	27	41	71	162	255	259
15	7	27	44	71	162	255	255
16	7	27	47	71	162	255	255
17	7	27	50	71	162	255	255
18	8	27	51	71	162	255	255
19	8	27	54	71	162	255	255
20	9	27	57	71	162	255	255
21	9	27	60	71	162	255	255
22	9	27	62	71	162	255	255
23	10	27	65	73	162	255	255
24	10	27	68	76	162	255	255
25	11	27	71	78	162	255	255
26	11	27	74	80	162	255	255
27	12	27	76	83	162	255	255
28	12	27	79	85	162	255	255
29	13	28	82	88	162	255	255
30	13	28	84	90	162	255	255

#### 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	5	20	26	50	174	309	2993
2	7	22	29	53	176	344	2250
3	7	23	31	58	171	356	1709
4	7	24	35	62	168	355	1326
5	7	25	38	63	168	345	1053
6	8	28	40	66	168	332	855

7	9	30	41	67	167	316	708
8	9	30	42	70	167	299	595
9	9	31	43	72	166	282	506
10	9	31	44	74	166	265	436
11	9	31	44	75	165	259	379
12	8	30	44	74	165	258	332
13	8	30	43	74	164	258	292
14	7	29	43	73	164	257	259
15	7	29	44	73	163	257	257
16	7	28	47	72	163	256	256
17	7	28	50	72	162	256	256
18	8	28	52	72	162	255	255
19	8	28	54	72	162	255	255
20	9	28	57	72	163	256	256
21	9	28	60	72	163	256	256
22	9	29	62	72	163	256	256
23	10	29	65	74	163	256	256
24	10	29	69	77	163	257	257
25	11	29	71	79	163	257	257
26	11	29	74	82	163	257	257
27	12	29	76	83	163	257	257
28	12	29	80	86	163	257	257
29	13	29	82	88	163	257	257
30	13	29	85	90	163	257	257

### 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	0	15	22	46	170	308	2978
2	0	15	22	46	170	343	2237
3	1	16	24	51	164	354	1699
4	1	17	28	55	162	353	1319
5	2	19	31	57	162	344	1048
6	2	22	34	60	162	330	851
7	4	24	36	62	162	315	705
8	4	25	37	65	162	298	593
9	4	26	38	68	162	282	505
10	5	27	40	70	162	265	435
11	5	27	40	71	162	255	378
12	5	27	40	71	162	255	331
13	5	27	40	71	162	255	292
14	6	27	41	71	162	255	259
15	7	27	44	71	162	255	255
16	7	27	47	71	162	255	255
17	7	27	50	71	162	255	255
18	8	27	51	71	162	255	255
19	8	27	54	71	162	255	255

20	9	27	57	71	162	255	255
21	9	27	60	71	162	255	255
22	9	27	62	71	162	255	255
23	10	27	65	73	162	255	255
24	10	27	68	76	162	255	255
25	11	27	71	78	162	255	255
26	11	27	74	80	162	255	255
27	12	27	76	83	162	255	255
28	12	27	79	85	162	255	255
29	12	28	82	88	162	255	255
30	13	28	84	90	162	255	255

### 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	84	99	106	130	253	349	3041
2	78	93	100	124	248	350	2290
3	80	96	105	132	245	363	1743
4	77	94	105	132	239	362	1355
5	75	93	106	131	236	353	1079
6	74	94	106	132	234	340	878
7	73	94	105	131	231	325	727
8	71	93	104	132	229	322	612
9	70	92	105	134	228	321	522
10	66	89	102	132	223	317	450
11	64	86	99	129	220	314	391
12	62	84	97	128	219	312	343
13	61	83	96	127	218	311	311
14	60	83	96	126	217	310	310
15	60	82	95	126	217	310	310
16	59	81	95	125	216	309	309
17	58	81	94	124	215	308	308
18	58	80	93	124	214	307	307
19	57	79	92	123	213	307	307
20	56	78	91	122	213	306	306
21	55	77	91	121	212	305	305
22	54	76	90	120	211	304	304
23	53	75	89	119	210	303	303
24	52	74	88	118	209	302	302
25	51	73	87	117	208	301	301
26	50	72	86	116	207	300	300
27	49	71	85	115	206	299	299
28	48	70	83	114	205	298	298
29	47	69	85	113	204	297	297
30	46	68	87	112	202	296	296

### 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	20	26	50	174	306	2964
2	6	21	28	52	176	341	2229
3	7	23	32	58	171	354	1696
4	7	24	35	63	169	353	1319
5	8	27	39	65	169	344	1050
6	10	29	41	68	169	332	854
7	11	32	43	69	169	316	708
8	11	32	43	71	168	300	596
9	10	32	45	74	168	284	508
10	10	32	46	75	167	267	438
11	10	32	45	76	167	260	381
12	9	32	45	75	166	259	334
13	9	31	44	75	166	259	294
14	8	31	44	75	165	258	261
15	8	30	44	74	165	258	258
16	7	29	47	73	164	257	257
17	8	29	50	73	164	257	257
18	8	29	53	73	164	257	257
19	8	29	56	73	164	257	257
20	9	29	58	73	164	257	257
21	9	30	61	74	164	258	258
22	10	30	64	74	165	258	258
23	10	30	67	75	165	258	258
24	10	30	69	77	165	258	258
25	11	30	72	79	165	258	258
26	11	30	75	82	165	258	258
27	12	30	78	85	165	258	258
28	12	30	80	87	165	258	258
29	13	30	84	89	165	258	258
30	13	30	86	91	165	258	258

### 3.6 Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	48	63	70	94	218	315	3058
2	52	67	74	98	221	353	2308
3	56	72	81	107	220	366	1758
4	58	75	86	113	220	365	1367
5	59	77	90	115	220	357	1089
6	61	80	92	118	220	344	887
7	61	82	93	119	219	329	736
8	60	81	93	121	218	312	620

9	59	81	93	122	216	309	529
10	57	80	93	123	214	308	456
11	56	78	92	122	213	306	397
12	54	76	90	120	211	304	348
13	53	75	88	119	209	303	306
14	51	73	87	117	208	301	301
15	50	72	85	116	207	300	300
16	49	71	84	115	205	299	299
17	48	70	83	114	204	298	298
18	47	69	82	113	203	297	297
19	46	68	82	112	203	296	296
20	45	67	81	111	202	295	295
21	45	67	80	111	201	294	294
22	44	66	79	110	201	294	294
23	43	65	79	109	200	293	293
24	42	64	78	108	199	292	292
25	41	63	77	107	198	291	291
26	40	63	77	106	197	290	290
27	40	62	80	106	196	289	289
28	39	61	83	105	195	289	289
29	38	60	86	104	195	288	288
30	37	59	89	103	194	287	287

### 3.7 Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	15	21	45	169	307	2976
2	0	15	21	45	169	342	2235
3	1	15	24	50	163	354	1698
4	1	16	27	54	161	353	1318
5	2	18	30	56	161	343	1047
6	2	21	33	59	161	330	851
7	3	24	35	61	161	315	705
8	3	24	36	64	161	298	593
9	4	25	38	67	161	281	505
10	4	26	39	69	161	265	435
11	5	26	40	70	161	254	378
12	5	26	40	70	161	254	331
13	5	26	40	70	161	254	292
14	6	26	41	70	161	254	258
15	7	26	44	70	161	254	254
16	7	26	47	70	161	254	254
17	7	26	50	70	161	254	254
18	8	26	51	70	161	254	254
19	8	26	54	70	161	254	254
20	9	26	57	70	161	254	254
21	9	26	60	70	161	254	254

22	9	26	62	71	161	254	254
23	10	26	65	73	161	254	254
24	10	26	68	76	161	254	254
25	11	26	71	78	161	254	254
26	11	26	74	80	161	254	254
27	12	26	76	83	161	254	254
28	12	27	79	85	161	254	254
29	12	28	82	88	161	254	254
30	13	28	84	90	161	254	254

### 3.8 Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	11	23	46	188	312	3021
2	0	11	23	46	188	347	2271
3	1	10	24	51	182	359	1726
4	1	13	27	57	179	358	1340
5	2	15	29	59	178	349	1065
6	2	18	33	60	177	335	865
7	3	21	36	60	176	319	716
8	3	23	37	59	175	303	602
9	6	31	41	58	174	286	513
10	8	34	41	56	173	269	442
11	7	32	40	55	172	265	384
12	5	31	40	55	171	264	336
13	5	30	40	55	170	263	296
14	6	30	42	55	170	263	263
15	7	30	44	55	169	262	262
16	7	30	47	57	167	260	260
17	8	30	50	60	166	259	259
18	8	30	53	62	166	259	259
19	8	30	55	65	166	259	259
20	9	30	58	67	166	259	259
21	9	30	61	70	166	260	260
22	9	30	64	72	166	259	259
23	10	30	66	75	166	259	259
24	10	30	69	77	165	259	259
25	11	30	71	79	165	258	258
26	11	30	74	82	165	258	258
27	12	30	76	83	164	257	257
28	12	30	80	86	164	257	257
29	13	30	82	88	164	257	257
30	13	30	85	90	163	256	256

### 3.9 Romanian leu

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	85	100	107	131	255	350	3028
2	82	97	104	128	252	350	2288
3	79	95	104	130	243	364	1748
4	76	93	104	131	238	364	1362
5	73	92	104	129	234	356	1086
6	72	92	104	130	232	343	884
7	71	91	103	129	229	328	732
8	68	89	101	129	226	319	617
9	66	88	100	129	223	316	526
10	64	86	100	130	221	314	453
11	63	85	98	129	219	313	394
12	61	83	96	127	218	311	345
13	59	81	95	125	216	309	309
14	57	80	93	124	214	307	307
15	56	78	91	122	213	306	306
16	55	77	90	121	211	305	305
17	53	76	89	120	210	303	303
18	52	75	88	118	209	302	302
19	51	74	87	118	208	301	301
20	51	73	86	117	207	300	300
21	50	72	85	116	206	300	300
22	49	71	84	115	205	299	299
23	48	70	83	114	204	298	298
24	47	69	82	113	203	297	297
25	46	68	81	112	202	296	296
26	45	67	80	111	201	295	295
27	44	66	79	110	200	294	294
28	43	65	83	109	199	293	293
29	42	64	85	108	198	292	292
30	41	63	88	107	198	291	291

### 3.10 Zloty

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	57	71	78	102	226	322	3053
2	55	70	77	101	224	351	2297
3	53	69	77	104	217	363	1747
4	51	68	79	106	213	363	1360
5	49	68	80	106	210	355	1083
6	49	68	80	106	208	341	880
7	49	69	80	107	206	325	729
8	47	68	80	107	205	308	613
9	45	67	80	109	203	296	523
10	44	67	80	110	201	295	450

11	44	66	79	110	200	294	391
12	43	65	78	109	199	293	343
13	42	64	78	108	199	292	302
14	41	63	77	107	198	291	291
15	41	63	76	107	197	290	290
16	39	62	75	106	196	289	289
17	39	61	74	105	195	289	289
18	38	60	74	104	195	288	288
19	37	60	73	104	194	287	287
20	37	59	73	103	194	287	287
21	37	59	73	103	194	287	287
22	37	59	72	103	193	286	286
23	36	58	72	102	193	286	286
24	35	58	71	102	192	285	285
25	35	57	73	101	192	285	285
26	34	56	76	100	191	284	284
27	34	56	79	100	190	283	283
28	33	55	81	99	190	283	283
29	32	54	85	98	189	282	282
30	32	54	87	98	188	281	281

### 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	25	40	47	71	195	312	3024
2	26	41	48	72	195	348	2273
3	24	40	49	76	189	359	1726
4	23	40	51	78	185	358	1339
5	23	42	54	79	184	349	1065
6	24	43	55	82	183	335	865
7	25	45	56	83	183	319	716
8	24	45	57	85	182	303	602
9	24	45	58	87	181	286	513
10	23	45	59	89	180	273	442
11	23	45	58	89	179	273	384
12	22	44	57	88	179	272	336
13	21	43	57	87	178	271	296
14	20	42	56	86	177	270	270
15	19	42	55	86	176	269	269
16	18	41	54	85	175	268	268
17	18	40	53	84	175	268	268
18	17	40	53	83	174	267	267
19	17	39	56	83	174	267	267
20	17	39	58	83	174	267	267
21	17	39	61	83	174	267	267
22	17	39	64	83	174	267	267
23	17	39	66	83	174	267	267



24	17	39	69	83	173	267	267
25	16	39	72	83	173	266	266
26	16	38	75	82	173	266	266
27	16	38	78	85	173	266	266
28	16	38	80	87	172	266	266
29	15	38	83	89	172	265	265
30	15	37	86	92	172	265	265

### 3.12 Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	25	149	305	2951
2	0	1	6	26	150	340	2216
3	1	2	10	31	144	351	1683
4	1	3	13	35	142	350	1306
5	2	4	16	37	142	341	1038
6	2	5	19	40	142	327	843
7	3	6	22	42	142	312	698
8	3	7	24	45	142	295	587
9	4	8	27	48	142	279	500
10	4	9	30	50	142	262	431
11	5	10	33	52	143	246	374
12	5	11	36	51	142	235	328
13	5	12	38	52	143	236	289
14	6	13	41	52	143	236	256
15	7	14	44	53	141	234	234
16	7	15	46	56	140	233	233
17	7	16	48	59	140	233	233
18	8	17	51	62	140	233	233
19	8	17	54	63	141	234	234
20	9	19	57	65	141	235	235
21	9	20	59	68	142	235	235
22	9	20	62	71	142	235	235
23	10	22	65	73	142	235	235
24	10	23	67	75	142	235	235
25	11	23	70	77	142	235	235
26	11	25	72	80	142	235	235
27	11	25	75	82	144	235	235
28	12	26	78	84	145	235	235
29	12	27	81	86	146	235	235
30	13	28	84	89	148	235	235

### 3.13 Australian dollar

Duration (in years)	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step	Credit quality step
------------------------	------------------------	------------------------	------------------------	------------------------	------------------------	------------------------	------------------------

	<b>0</b>	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>
1	42	57	64	88	212	318	3090
2	42	57	64	88	212	354	2321
3	41	57	66	92	205	366	1762
4	40	57	68	95	202	364	1368
5	40	58	70	96	201	355	1086
6	40	60	72	98	200	341	882
7	41	61	72	99	198	325	730
8	40	61	73	100	197	308	613
9	39	61	73	102	196	290	522
10	38	61	74	104	195	289	449
11	38	60	73	104	194	288	390
12	37	59	72	103	194	287	342
13	36	58	72	102	193	286	301
14	35	58	71	102	192	285	285
15	35	57	70	101	191	285	285
16	34	56	69	100	190	284	284
17	33	55	69	99	190	283	283
18	33	55	68	99	189	282	282
19	32	54	68	98	189	282	282
20	32	54	67	98	189	282	282
21	32	54	67	98	188	282	282
22	31	54	67	98	188	281	281
23	31	53	67	97	188	281	281
24	30	53	70	97	187	280	280
25	30	52	73	96	187	280	280
26	29	52	75	95	186	279	279
27	29	51	78	95	185	279	279
28	28	50	81	94	185	278	278
29	28	50	84	94	184	277	277
30	27	49	87	93	184	277	277

### 3.14 Baht

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	8	23	30	54	178	315	3052
2	13	28	34	58	182	350	2294
3	15	31	40	67	180	363	1744
4	18	35	46	73	180	361	1354
5	20	39	51	77	181	352	1076
6	20	39	51	77	179	338	874
7	26	46	57	84	183	322	723
8	24	45	57	85	182	305	608
9	25	47	60	89	183	288	518
10	28	50	63	93	184	278	445
11	29	51	65	95	186	279	387
12	30	52	65	96	187	280	339

13	30	53	66	96	187	280	299
14	31	53	66	97	187	281	281
15	31	53	66	97	188	281	281
16	30	52	66	96	187	280	280
17	30	52	66	96	187	280	280
18	29	52	65	95	186	279	279
19	29	51	64	95	186	279	279
20	29	51	64	95	186	279	279
21	29	51	64	95	186	279	279
22	29	51	64	95	185	279	279
23	28	50	67	94	185	278	278
24	28	50	69	94	185	278	278
25	27	50	73	94	184	277	277
26	27	49	75	93	184	277	277
27	26	49	78	93	183	276	276
28	26	48	81	92	183	276	276
29	25	48	84	92	182	275	275
30	25	47	87	92	182	275	275

### 3.15 Canadian dollar

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	7	22	29	53	177	312	3027
2	9	24	30	54	178	348	2274
3	9	25	34	61	174	360	1727
4	10	27	38	65	172	358	1340
5	11	29	41	67	172	349	1064
6	13	32	44	70	172	335	865
7	14	35	46	72	172	319	716
8	14	35	47	75	172	303	602
9	15	37	49	78	172	286	513
10	15	38	51	81	172	269	442
11	16	38	51	82	173	266	384
12	16	38	52	82	173	266	336
13	16	39	52	82	173	266	296
14	16	39	52	83	173	266	266
15	17	39	52	83	173	266	266
16	16	38	52	82	173	266	266
17	16	38	52	82	173	266	266
18	16	38	53	82	173	266	266
19	16	38	56	82	173	266	266
20	16	39	58	83	173	266	266
21	17	39	61	83	173	266	266
22	16	39	64	83	173	266	266
23	16	38	66	82	173	266	266
24	16	38	69	82	173	266	266
25	16	38	71	82	172	266	266

26	15	38	74	82	172	265	265
27	15	37	77	84	172	265	265
28	15	37	80	86	171	265	265
29	14	37	83	89	171	264	264
30	14	36	86	91	171	264	264

### 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	44	59	66	90	213	325	3164
2	47	62	69	93	216	363	2381
3	49	65	74	100	213	375	1811
4	50	67	78	105	212	374	1407
5	51	70	82	107	212	365	1118
6	53	73	85	111	213	351	908
7	55	75	86	113	212	334	752
8	54	75	87	115	212	317	632
9	54	76	88	118	212	305	538
10	55	77	90	120	211	305	463
11	54	77	90	120	211	304	402
12	54	76	89	120	210	304	352
13	53	75	88	119	210	303	310
14	52	74	87	118	209	302	302
15	51	73	86	117	208	301	301
16	50	72	86	116	207	300	300
17	49	71	85	115	206	299	299
18	48	71	84	115	205	298	298
19	48	70	83	114	204	298	298
20	47	69	83	113	204	297	297
21	46	68	82	112	203	296	296
22	45	68	81	112	202	295	295
23	45	67	80	111	201	294	294
24	44	66	79	110	200	294	294
25	43	65	78	109	199	293	293
26	42	64	77	108	199	292	292
27	41	63	80	107	198	291	291
28	40	62	83	106	197	290	290
29	39	61	86	105	196	289	289
30	38	61	89	104	195	288	288

### 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	75	90	97	121	244	340	3202

2	79	94	101	125	249	367	2411
3	79	95	104	130	243	380	1834
4	78	95	106	133	240	379	1425
5	80	99	111	136	241	369	1132
6	82	102	114	140	242	355	919
7	84	105	116	142	242	339	761
8	85	106	118	146	243	336	640
9	86	108	120	150	244	337	546
10	87	109	122	152	244	337	471
11	86	108	122	152	243	336	409
12	85	108	121	151	242	335	358
13	84	106	120	150	241	334	334
14	83	105	118	149	239	332	332
15	81	103	117	147	238	331	331
16	80	102	115	146	236	329	329
17	78	100	114	144	235	328	328
18	77	99	112	143	233	327	327
19	75	98	111	141	232	325	325
20	74	96	110	140	231	324	324
21	73	95	108	139	229	323	323
22	71	93	107	137	228	321	321
23	70	92	105	136	226	320	320
24	68	90	104	134	225	318	318
25	67	89	102	133	223	316	316
26	65	87	101	131	222	315	315
27	63	86	99	130	220	313	313
28	62	84	97	128	219	312	312
29	60	83	96	127	217	310	310
30	59	81	95	125	216	309	309

### 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	0	15	22	46	170	311	3013
2	3	18	25	49	173	347	2269
3	5	21	30	57	170	360	1726
4	7	24	35	63	169	358	1340
5	10	28	40	66	171	349	1066
6	12	31	43	70	171	336	865
7	14	35	46	72	172	320	716
8	14	35	47	75	172	303	602
9	15	37	49	78	172	286	512
10	15	37	51	81	172	269	441
11	16	38	51	81	172	265	383
12	15	37	51	81	172	265	335
13	15	37	50	81	171	265	295
14	14	36	50	80	171	264	264

15	13	35	49	79	170	263	263
16	12	34	48	78	169	262	262
17	12	34	50	78	169	262	262
18	11	34	53	77	168	261	261
19	11	33	55	77	168	261	261
20	11	33	58	77	168	261	261
21	11	34	61	78	168	261	261
22	11	34	64	78	168	261	261
23	11	34	66	78	168	261	261
24	11	34	69	77	168	261	261
25	11	33	72	79	168	261	261
26	11	33	75	82	168	261	261
27	12	33	78	84	168	261	261
28	12	33	80	86	168	261	261
29	13	33	83	89	167	261	261
30	13	33	86	91	167	260	260

### 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	85	100	107	131	255	350	3339
2	86	101	107	131	255	381	2518
3	85	101	110	136	249	395	1916
4	84	101	112	140	246	394	1488
5	85	103	115	141	246	384	1182
6	86	105	117	143	245	369	960
7	87	107	118	145	244	352	794
8	86	108	119	147	244	337	667
9	86	108	120	149	243	336	567
10	85	107	120	150	242	335	488
11	83	105	119	149	240	333	423
12	81	103	117	147	238	331	370
13	79	101	115	145	236	329	329
14	77	99	113	143	234	327	327
15	75	98	111	142	232	325	325
16	73	95	109	139	230	323	323
17	72	94	107	138	228	321	321
18	70	92	106	136	227	320	320
19	69	91	104	135	225	318	318
20	68	90	103	134	224	317	317
21	67	89	102	133	223	317	317
22	66	88	101	132	222	315	315
23	64	87	100	131	221	314	314
24	63	86	99	129	220	313	313
25	62	84	98	128	219	312	312
26	61	83	97	127	218	311	311
27	60	82	96	126	217	310	310

28	59	81	95	125	216	309	309
29	58	80	94	124	215	308	308
30	57	79	93	123	214	307	307

### 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	357	372	379	403	527	622	3177
2	70	85	91	115	239	365	2398
3	72	88	97	123	236	380	1833
4	75	92	103	130	237	380	1426
5	77	95	108	133	238	371	1135
6	79	99	111	137	239	357	924
7	82	102	113	140	239	341	765
8	82	104	115	143	240	333	643
9	83	105	117	147	240	334	548
10	83	105	119	148	240	333	472
11	83	106	119	149	240	333	410
12	83	106	119	150	240	333	359
13	84	106	119	150	241	334	334
14	84	107	120	151	241	334	334
15	85	107	121	151	242	335	335
16	86	108	122	152	243	336	336
17	87	110	123	153	244	337	337
18	88	111	124	155	245	338	338
19	89	112	125	156	246	339	339
20	90	112	126	156	247	340	340
21	90	113	126	157	247	340	340
22	90	112	126	156	247	340	340
23	90	112	125	156	247	340	340
24	89	111	125	155	246	339	339
25	88	110	124	154	245	338	338
26	87	109	123	153	244	337	337
27	86	108	122	152	243	336	336
28	85	107	120	151	241	335	335
29	83	106	119	150	240	333	333
30	82	104	118	148	239	332	332

### 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	3	10	34	158	309	2995
2	0	3	10	34	158	345	2252
3	1	3	12	39	152	357	1711

4	1	4	14	42	148	355	1328
5	2	5	17	43	148	346	1055
6	2	7	19	45	147	332	857
7	3	9	22	47	146	317	709
8	3	9	25	48	145	300	596
9	4	9	28	51	144	283	508
10	4	9	30	52	144	266	437
11	5	11	33	53	144	250	380
12	5	11	36	53	144	237	333
13	5	13	39	53	144	237	293
14	6	13	41	53	144	237	260
15	7	14	44	55	144	237	237
16	7	16	47	57	144	237	237
17	7	16	50	60	144	238	238
18	8	17	53	62	145	238	238
19	8	19	55	65	145	239	239
20	9	19	58	67	146	240	240
21	9	20	61	70	147	240	240
22	9	21	64	72	148	241	241
23	10	22	66	74	149	242	242
24	10	23	69	77	149	242	242
25	11	24	71	79	150	243	243
26	11	25	74	82	150	243	243
27	12	26	77	84	150	244	244
28	12	27	80	86	151	244	244
29	13	28	82	88	151	244	244
30	13	29	86	91	152	245	245

### 3.22 New Zealand dollar

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	48	63	70	94	218	318	3083
2	49	64	71	95	219	354	2317
3	49	65	73	100	213	366	1762
4	48	65	76	103	210	365	1368
5	48	66	78	104	209	356	1087
6	49	68	80	106	208	342	883
7	49	69	80	107	206	326	731
8	48	69	81	109	206	309	615
9	48	69	82	111	205	298	524
10	47	69	82	112	204	297	451
11	45	67	81	111	202	295	392
12	43	66	79	110	200	293	343
13	42	64	77	108	199	292	302
14	40	62	76	106	197	290	290
15	39	61	74	105	195	288	288
16	37	59	72	103	193	287	287



17	35	58	71	102	192	285	285
18	34	56	70	100	191	284	284
19	33	55	69	99	190	283	283
20	33	55	68	99	189	282	282
21	32	54	68	98	189	282	282
22	31	54	67	97	188	281	281
23	31	53	68	97	187	281	281
24	30	52	70	96	187	280	280
25	29	51	73	95	186	279	279
26	29	51	76	95	185	278	278
27	28	50	79	94	185	278	278
28	27	49	81	93	184	277	277
29	27	49	85	93	183	276	276
30	26	48	87	93	183	276	276

### 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	123	130	154	277	373	3363
2	109	124	131	155	278	385	2542
3	110	126	135	161	274	399	1937
4	110	127	138	165	272	398	1505
5	111	130	142	167	272	389	1196
6	113	132	144	170	272	374	972
7	114	134	145	172	271	364	804
8	113	134	146	173	270	363	676
9	112	134	146	175	269	362	575
10	111	133	147	176	268	361	495
11	110	132	145	176	266	360	429
12	108	130	143	174	264	358	376
13	106	128	141	172	262	355	355
14	103	125	139	169	260	353	353
15	101	123	136	167	258	351	351
16	98	120	134	164	255	348	348
17	96	118	131	162	252	346	346
18	93	116	129	159	250	343	343
19	91	113	127	157	248	341	341
20	90	112	125	156	246	339	339
21	88	110	123	154	245	338	338
22	86	108	122	152	243	336	336
23	84	106	120	150	241	334	334
24	82	105	118	149	239	332	332
25	81	103	116	147	237	331	331
26	79	101	115	145	236	329	329
27	77	100	113	143	234	327	327
28	76	98	111	142	233	326	326
29	74	96	110	140	231	324	324

30	73	95	108	139	229	323	323
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### 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	168	183	190	214	337	433	3681
2	177	192	199	223	347	443	2777
3	181	197	206	232	345	441	2114
4	182	199	210	237	344	438	1641
5	182	200	213	238	343	436	1305
6	182	202	214	240	342	435	1060
7	182	203	214	240	340	433	877
8	181	202	213	241	338	431	736
9	179	201	214	243	337	430	626
10	178	200	214	244	335	428	538
11	177	199	212	242	333	426	466
12	174	196	209	240	331	424	424
13	171	193	206	237	328	421	421
14	168	190	203	234	324	418	418
15	165	187	200	231	321	414	414
16	161	183	197	227	318	411	411
17	158	180	194	224	315	408	408
18	155	177	190	221	311	405	405
19	152	174	187	218	308	402	402
20	149	171	184	215	305	398	398
21	145	168	181	212	302	395	395
22	142	164	178	208	299	392	392
23	139	161	175	205	296	389	389
24	136	158	172	202	293	386	386
25	133	155	168	199	290	383	383
26	130	152	165	196	287	380	380
27	127	149	162	193	284	377	377
28	124	146	159	190	281	374	374
29	121	143	157	187	278	371	371
30	118	141	154	185	275	368	368

### 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	20	35	42	66	190	318	3089
2	21	36	43	67	190	354	2322
3	20	36	45	72	185	367	1765
4	20	37	48	75	182	365	1371
5	21	39	51	77	182	356	1090

6	21	41	53	79	181	342	885
7	22	43	54	80	180	326	732
8	21	42	54	82	179	309	615
9	21	42	55	84	178	291	524
10	20	42	56	85	177	274	451
11	20	42	55	86	176	270	392
12	19	41	55	85	176	269	343
13	19	41	54	85	175	268	302
14	18	40	54	84	175	268	268
15	18	40	53	84	174	268	268
16	18	40	53	84	174	267	267
17	18	40	53	84	174	267	267
18	18	40	54	84	174	267	267
19	18	40	57	84	174	268	268
20	18	40	60	84	175	268	268
21	18	40	62	84	175	268	268
22	18	40	65	84	175	268	268
23	18	40	68	84	175	268	268
24	18	40	70	84	174	268	268
25	18	40	73	84	174	267	267
26	17	40	77	84	174	267	267
27	17	39	79	86	174	267	267
28	17	39	81	88	174	267	267
29	17	39	85	91	173	267	267
30	16	39	87	93	173	266	266

### 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	15	30	37	61	185	325	3160
2	17	32	39	63	187	362	2375
3	18	34	43	70	183	374	1805
4	20	37	48	75	182	372	1400
5	22	40	52	78	183	363	1112
6	24	43	55	81	183	349	903
7	26	46	58	84	184	332	747
8	26	47	59	87	184	315	628
9	27	48	61	90	184	297	535
10	28	50	63	93	185	280	460
11	28	50	64	94	185	278	400
12	28	51	64	95	185	278	350
13	28	51	64	95	185	278	308
14	28	50	64	94	185	278	278
15	28	50	64	94	185	278	278
16	28	50	63	94	184	277	277
17	28	50	63	94	184	277	277
18	28	50	63	94	184	277	277

19	28	50	63	94	184	277	277
20	28	50	63	94	185	278	278
21	28	50	64	94	185	278	278
22	28	50	66	94	185	278	278
23	28	50	69	94	185	278	278
24	28	50	72	94	184	278	278
25	27	50	74	94	184	277	277
26	27	49	77	93	184	277	277
27	27	49	80	93	183	277	277
28	26	48	83	92	183	276	276
29	26	48	86	92	182	276	276
30	25	47	89	94	182	275	275

### 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	116	131	137	161	285	381	3552
2	115	130	137	161	284	400	2659
3	113	129	138	165	278	412	2014
4	113	130	141	168	275	410	1558
5	113	131	144	169	274	398	1234
6	113	133	145	171	273	382	999
7	114	135	146	172	272	365	824
8	113	135	146	174	271	364	691
9	113	134	147	176	270	363	587
10	113	135	148	178	270	363	505
11	112	134	148	178	269	362	437
12	111	133	147	177	268	361	382
13	110	132	146	176	267	360	360
14	109	131	144	175	266	359	359
15	107	129	142	173	263	357	357
16	104	127	140	171	261	354	354
17	102	124	137	168	258	352	352
18	99	122	135	166	256	349	349
19	97	119	133	163	254	347	347
20	95	117	131	161	252	345	345
21	93	115	128	159	250	343	343
22	91	113	126	157	247	341	341
23	88	111	124	155	245	338	338
24	86	108	122	152	243	336	336
25	84	106	120	150	241	334	334
26	82	104	118	148	239	332	332
27	80	102	115	146	237	330	330
28	78	100	113	144	235	328	328
29	76	98	112	142	233	326	326
30	74	96	110	140	231	324	324

### 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	1	8	32	156	313	3039
2	0	3	10	34	158	350	2288
3	1	5	14	41	154	362	1741
4	1	8	19	46	153	361	1352
5	2	11	23	49	154	352	1075
6	2	14	26	52	154	338	873
7	3	17	28	55	154	323	723
8	3	18	30	58	155	306	608
9	4	19	31	61	155	288	518
10	4	20	33	63	154	271	446
11	5	20	33	63	154	255	387
12	5	20	36	63	154	247	339
13	6	19	39	63	154	247	299
14	6	19	42	63	154	247	264
15	7	19	45	63	154	247	247
16	7	19	47	63	153	246	246
17	8	19	50	63	153	246	246
18	8	19	53	63	153	246	246
19	8	19	56	65	154	247	247
20	9	20	58	68	154	247	247
21	9	20	61	70	155	248	248
22	10	22	64	73	155	248	248
23	10	22	66	75	156	249	249
24	10	23	69	77	156	249	249
25	11	25	73	80	156	249	249
26	11	25	75	82	156	250	250
27	12	26	78	85	157	250	250
28	12	27	80	87	157	250	250
29	13	28	83	89	157	250	250
30	13	29	86	92	157	250	250

### 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	29	44	51	75	199	314	3046
2	30	45	52	76	199	350	2288
3	28	44	53	80	193	361	1738
4	27	44	55	82	189	360	1348
5	27	45	58	83	188	350	1070
6	30	50	62	88	190	336	869
7	28	49	60	86	186	320	719
8	32	54	65	93	190	303	604

9	32	54	66	95	189	286	514
10	26	48	62	91	183	276	442
11	21	43	57	87	178	271	384
12	17	40	53	84	174	267	336
13	15	37	50	81	172	265	296
14	13	35	48	79	169	263	263
15	11	33	47	77	168	261	261
16	10	32	47	76	166	259	259
17	9	31	50	75	165	259	259
18	8	30	53	74	165	258	258
19	8	30	55	74	164	258	258
20	9	30	58	74	164	258	258
21	9	30	61	74	165	258	258
22	9	30	64	74	165	258	258
23	10	30	66	75	165	258	258
24	10	30	69	77	164	258	258
25	11	30	71	79	164	258	258
26	11	30	74	82	164	257	257
27	12	30	77	83	164	257	257
28	12	30	80	86	164	257	257
29	13	29	82	88	164	257	257
30	13	29	85	91	164	257	257

### 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	180	195	202	226	350	446	3552
2	178	193	200	224	348	443	2671
3	173	189	198	225	338	433	2029
4	169	186	197	225	331	425	1573
5	166	184	196	222	327	420	1248
6	163	182	194	221	322	416	1011
7	160	181	192	218	318	411	835
8	156	177	189	217	314	407	700
9	153	174	187	216	310	403	595
10	149	171	185	214	306	399	511
11	145	168	181	211	302	395	443
12	141	164	177	207	298	391	391
13	138	160	173	204	294	387	387
14	134	156	169	200	291	384	384
15	130	153	166	196	287	380	380
16	127	149	163	193	284	377	377
17	124	146	160	190	281	374	374
18	121	143	157	187	278	371	371
19	118	141	154	184	275	368	368
20	116	138	151	182	272	366	366
21	113	135	149	179	270	363	363

22	111	133	146	177	267	361	361
23	108	130	144	174	265	358	358
24	106	128	141	172	262	356	356
25	103	126	139	169	260	353	353
26	101	123	137	167	258	351	351
27	99	121	134	165	256	349	349
28	97	119	132	163	253	347	347
29	95	117	130	161	251	345	345
30	93	115	128	159	249	343	343

### 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	15	27	55	175	312	3023
2	0	15	27	55	175	348	2274
3	1	17	29	58	171	360	1729
4	1	19	32	63	170	359	1343
5	2	22	37	69	172	350	1067
6	3	26	40	70	172	336	867
7	6	30	42	72	173	320	718
8	8	34	46	74	173	304	604
9	9	36	49	75	173	287	514
10	10	37	51	76	174	270	443
11	10	39	52	77	174	267	385
12	11	40	53	78	174	267	337
13	12	41	54	79	174	267	297
14	12	42	54	79	174	267	267
15	12	42	54	79	174	267	267
16	12	42	54	79	174	267	267
17	12	42	54	79	174	267	267
18	12	42	54	79	174	267	267
19	12	42	56	79	174	267	267
20	12	42	58	79	175	268	268
21	12	42	61	79	175	268	268
22	12	42	64	79	175	268	268
23	12	42	66	79	175	269	269
24	12	42	69	79	176	269	269
25	12	42	72	79	176	269	269
26	12	42	75	82	176	269	269
27	12	42	77	84	176	269	269
28	12	42	80	86	176	269	269
29	13	42	83	89	175	269	269
30	13	42	86	91	175	268	268

### 3.32 Yen

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	0	0	3	13	134	308	2984
2	0	1	6	17	133	343	2239
3	1	2	10	20	125	354	1700
4	1	3	13	23	122	353	1319
5	2	4	16	26	121	343	1048
6	2	5	19	29	121	330	850
7	3	6	22	32	121	314	704
8	3	7	25	35	121	297	591
9	4	8	27	38	121	280	504
10	4	9	30	41	122	264	433
11	5	11	33	44	122	248	377
12	5	11	36	46	122	232	330
13	5	13	38	49	122	218	290
14	6	13	41	52	123	216	257
15	7	14	44	54	123	216	229
16	7	16	47	56	123	217	217
17	7	16	48	59	126	217	217
18	8	17	51	62	129	217	217
19	8	18	54	64	131	218	218
20	9	19	57	67	133	219	219
21	9	20	60	69	135	220	220
22	9	20	62	71	136	220	220
23	10	22	65	73	138	221	221
24	10	23	67	75	140	221	221
25	11	23	70	78	142	221	221
26	11	25	72	80	143	222	222
27	12	25	76	83	145	222	222
28	12	26	78	84	146	222	222
29	12	27	81	87	147	222	222
30	13	28	84	89	148	222	222



### Annex III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	22
Euro	Belgium	22
Euro	Cyprus	22
Euro	Estonia	22
Euro	Finland	22
Euro	France	22
Euro	Germany	22
Euro	Greece	67
Euro	Ireland	22
Euro	Italy	22
Euro	Latvia	22
Euro	Lithuania	22
Euro	Luxembourg	22
Euro	Malta	22
Euro	Netherlands	22
Euro	Portugal	22
Euro	Slovakia	22
Euro	Slovenia	22
Euro	Spain	22
Czech koruna	Czech Republic	7
Danish krone	Denmark	62
Forint	Hungary	19
Krona	Sweden	4
Kuna	Croatia	11
Lev	Bulgaria	33
Pound sterling	United Kingdom	37
Romanian leu	Romania	2
Zloty	Poland	7
Króna	Iceland	11
Norwegian krone	Norway	16
Swiss franc	Liechtenstein	8
Swiss franc	Switzerland	8
Australian dollar	Australia	14
Canadian dollar	Canada	7
US dollar	United States	78
Yen	Japan	3