

Commission Implementing Regulation (EU) 2016/1376 of 8 August 2016 laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 June until 29 September 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 (Text with EEA relevance)

COMMISSION IMPLEMENTING REGULATION (EU) 2016/1376

of 8 August 2016

laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 June until 29 September 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

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

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

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

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 7 July 2016, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of June 2016 market data. That information was published on 7 July 2016 in accordance with Article 77e(1) of Directive 2009/138/EC.
- (3) Given the need for the immediate availability of the technical information, it is important that this Regulation enters into force as a matter of urgency.
- (4) For prudential reasons it is necessary that insurance and reinsurance undertakings use the same technical information for calculating technical provisions and basic own funds irrespective of the date on which they report to their competent authorities. This Regulation should therefore apply from the first reporting reference date to which this Regulation applies.

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure, that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council<sup>(2)</sup>,

HAS ADOPTED THIS REGULATION:

*Article 1*

1 Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 30 June until 29 September 2016.

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

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

*Article 2*

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

It shall apply from 30 June 2016.

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

Done at Brussels, 8 August 2016.

*For the Commission*

*The President*

Jean-Claude JUNCKER

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

## ANNEX I

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

<b>Term to maturity (in years)</b>	<b>Euro</b>	<b>Czech koruna</b>	<b>Danish krone</b>	<b>Forint</b>	<b>Krona</b>	<b>Kuna</b>
1	- 0,292 %	0,108 %	- 0,303 %	0,934 %	- 0,628 %	1,394 %
2	- 0,304 %	0,135 %	- 0,314 %	1,269 %	- 0,547 %	1,813 %
3	- 0,295 %	0,140 %	- 0,305 %	1,608 %	- 0,416 %	2,146 %
4	- 0,251 %	0,164 %	- 0,261 %	1,866 %	- 0,268 %	2,446 %
5	- 0,183 %	0,190 %	- 0,193 %	2,085 %	- 0,111 %	2,750 %
6	- 0,091 %	0,218 %	- 0,101 %	2,252 %	0,069 %	3,039 %
7	0,010 %	0,252 %	- 0,001 %	2,395 %	0,243 %	3,304 %
8	0,116 %	0,294 %	0,106 %	2,541 %	0,402 %	3,537 %
9	0,219 %	0,338 %	0,209 %	2,689 %	0,542 %	3,736 %
10	0,324 %	0,384 %	0,314 %	2,840 %	0,656 %	3,898 %
11	0,412 %	0,433 %	0,402 %	2,978 %	0,824 %	4,025 %
12	0,489 %	0,485 %	0,479 %	3,099 %	1,022 %	4,123 %
13	0,560 %	0,544 %	0,549 %	3,207 %	1,220 %	4,200 %
14	0,619 %	0,612 %	0,609 %	3,301 %	1,407 %	4,260 %
15	0,661 %	0,688 %	0,651 %	3,383 %	1,578 %	4,307 %
16	0,685 %	0,774 %	0,675 %	3,454 %	1,733 %	4,345 %
17	0,702 %	0,865 %	0,692 %	3,515 %	1,872 %	4,374 %
18	0,720 %	0,958 %	0,710 %	3,568 %	1,998 %	4,397 %
19	0,746 %	1,053 %	0,735 %	3,614 %	2,112 %	4,415 %
20	0,783 %	1,146 %	0,773 %	3,655 %	2,214 %	4,429 %
21	0,834 %	1,237 %	0,824 %	3,691 %	2,308 %	4,439 %
22	0,896 %	1,327 %	0,886 %	3,723 %	2,393 %	4,447 %
23	0,964 %	1,413 %	0,954 %	3,752 %	2,471 %	4,452 %
24	1,036 %	1,497 %	1,026 %	3,778 %	2,542 %	4,456 %
25	1,110 %	1,577 %	1,101 %	3,801 %	2,608 %	4,458 %
26	1,186 %	1,654 %	1,177 %	3,822 %	2,669 %	4,459 %
27	1,261 %	1,728 %	1,252 %	3,841 %	2,725 %	4,459 %
28	1,335 %	1,799 %	1,327 %	3,859 %	2,777 %	4,458 %
29	1,408 %	1,866 %	1,400 %	3,875 %	2,826 %	4,457 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

30	1,479 %	1,931 %	1,471 %	3,889 %	2,871 %	4,454 %
31	1,548 %	1,993 %	1,541 %	3,902 %	2,914 %	4,452 %
32	1,616 %	2,053 %	1,608 %	3,915 %	2,954 %	4,449 %
33	1,681 %	2,109 %	1,673 %	3,926 %	2,991 %	4,446 %
34	1,743 %	2,163 %	1,736 %	3,936 %	3,027 %	4,443 %
35	1,804 %	2,215 %	1,797 %	3,946 %	3,060 %	4,439 %
36	1,862 %	2,265 %	1,855 %	3,955 %	3,092 %	4,435 %
37	1,918 %	2,313 %	1,911 %	3,963 %	3,121 %	4,432 %
38	1,972 %	2,358 %	1,965 %	3,971 %	3,150 %	4,428 %
39	2,024 %	2,402 %	2,017 %	3,978 %	3,176 %	4,424 %
40	2,074 %	2,443 %	2,067 %	3,985 %	3,202 %	4,421 %
41	2,122 %	2,483 %	2,116 %	3,991 %	3,226 %	4,417 %
42	2,168 %	2,522 %	2,162 %	3,997 %	3,249 %	4,413 %
43	2,212 %	2,559 %	2,206 %	4,003 %	3,271 %	4,409 %
44	2,255 %	2,594 %	2,249 %	4,008 %	3,292 %	4,406 %
45	2,296 %	2,628 %	2,290 %	4,013 %	3,312 %	4,402 %
46	2,335 %	2,661 %	2,330 %	4,018 %	3,332 %	4,399 %
47	2,373 %	2,692 %	2,368 %	4,023 %	3,350 %	4,395 %
48	2,410 %	2,723 %	2,405 %	4,027 %	3,368 %	4,392 %
49	2,445 %	2,752 %	2,440 %	4,031 %	3,385 %	4,389 %
50	2,479 %	2,780 %	2,474 %	4,035 %	3,401 %	4,386 %
51	2,512 %	2,807 %	2,507 %	4,039 %	3,416 %	4,382 %
52	2,543 %	2,833 %	2,539 %	4,042 %	3,431 %	4,379 %
53	2,574 %	2,858 %	2,569 %	4,045 %	3,446 %	4,376 %
54	2,603 %	2,882 %	2,599 %	4,049 %	3,460 %	4,373 %
55	2,632 %	2,906 %	2,627 %	4,052 %	3,473 %	4,371 %
56	2,659 %	2,929 %	2,655 %	4,054 %	3,486 %	4,368 %
57	2,686 %	2,950 %	2,681 %	4,057 %	3,499 %	4,365 %
58	2,711 %	2,972 %	2,707 %	4,060 %	3,511 %	4,363 %
59	2,736 %	2,992 %	2,732 %	4,063 %	3,522 %	4,360 %
60	2,760 %	3,012 %	2,756 %	4,065 %	3,534 %	4,358 %
61	2,784 %	3,031 %	2,779 %	4,067 %	3,544 %	4,355 %
62	2,806 %	3,050 %	2,802 %	4,070 %	3,555 %	4,353 %
63	2,828 %	3,068 %	2,824 %	4,072 %	3,565 %	4,350 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

64	2,849 %	3,085 %	2,845 %	4,074 %	3,575 %	4,348 %
65	2,870 %	3,102 %	2,866 %	4,076 %	3,585 %	4,346 %
66	2,890 %	3,119 %	2,886 %	4,078 %	3,594 %	4,344 %
67	2,909 %	3,135 %	2,905 %	4,080 %	3,603 %	4,342 %
68	2,928 %	3,150 %	2,924 %	4,082 %	3,612 %	4,340 %
69	2,946 %	3,165 %	2,942 %	4,084 %	3,620 %	4,338 %
70	2,964 %	3,180 %	2,960 %	4,085 %	3,629 %	4,336 %
71	2,981 %	3,194 %	2,978 %	4,087 %	3,637 %	4,334 %
72	2,998 %	3,208 %	2,994 %	4,089 %	3,644 %	4,332 %
73	3,014 %	3,222 %	3,011 %	4,090 %	3,652 %	4,331 %
74	3,030 %	3,235 %	3,027 %	4,092 %	3,659 %	4,329 %
75	3,046 %	3,248 %	3,042 %	4,093 %	3,667 %	4,327 %
76	3,061 %	3,260 %	3,057 %	4,095 %	3,674 %	4,325 %
77	3,076 %	3,272 %	3,072 %	4,096 %	3,680 %	4,324 %
78	3,090 %	3,284 %	3,087 %	4,097 %	3,687 %	4,322 %
79	3,104 %	3,295 %	3,101 %	4,099 %	3,693 %	4,321 %
80	3,117 %	3,307 %	3,114 %	4,100 %	3,700 %	4,319 %
81	3,131 %	3,318 %	3,128 %	4,101 %	3,706 %	4,318 %
82	3,144 %	3,328 %	3,141 %	4,103 %	3,712 %	4,316 %
83	3,156 %	3,339 %	3,153 %	4,104 %	3,718 %	4,315 %
84	3,169 %	3,349 %	3,166 %	4,105 %	3,724 %	4,314 %
85	3,181 %	3,359 %	3,178 %	4,106 %	3,729 %	4,312 %
86	3,193 %	3,369 %	3,190 %	4,107 %	3,735 %	4,311 %
87	3,204 %	3,378 %	3,201 %	4,108 %	3,740 %	4,310 %
88	3,215 %	3,388 %	3,212 %	4,109 %	3,745 %	4,309 %
89	3,226 %	3,397 %	3,224 %	4,110 %	3,750 %	4,307 %
90	3,237 %	3,406 %	3,234 %	4,111 %	3,755 %	4,306 %
91	3,248 %	3,414 %	3,245 %	4,112 %	3,760 %	4,305 %
92	3,258 %	3,423 %	3,255 %	4,113 %	3,765 %	4,304 %
93	3,268 %	3,431 %	3,265 %	4,114 %	3,770 %	4,303 %
94	3,278 %	3,439 %	3,275 %	4,115 %	3,774 %	4,302 %
95	3,288 %	3,447 %	3,285 %	4,116 %	3,779 %	4,301 %
96	3,297 %	3,455 %	3,294 %	4,117 %	3,783 %	4,300 %
97	3,306 %	3,463 %	3,304 %	4,118 %	3,787 %	4,298 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

98	3,315 %	3,470 %	3,313 %	4,119 %	3,791 %	4,297 %
99	3,324 %	3,477 %	3,322 %	4,119 %	3,796 %	4,297 %
100	3,333 %	3,485 %	3,330 %	4,120 %	3,800 %	4,296 %
101	3,342 %	3,492 %	3,339 %	4,121 %	3,804 %	4,295 %
102	3,350 %	3,499 %	3,347 %	4,122 %	3,807 %	4,294 %
103	3,358 %	3,505 %	3,356 %	4,123 %	3,811 %	4,293 %
104	3,366 %	3,512 %	3,364 %	4,123 %	3,815 %	4,292 %
105	3,374 %	3,519 %	3,372 %	4,124 %	3,819 %	4,291 %
106	3,382 %	3,525 %	3,379 %	4,125 %	3,822 %	4,290 %
107	3,389 %	3,531 %	3,387 %	4,125 %	3,826 %	4,289 %
108	3,397 %	3,537 %	3,395 %	4,126 %	3,829 %	4,288 %
109	3,404 %	3,544 %	3,402 %	4,127 %	3,833 %	4,288 %
110	3,412 %	3,549 %	3,409 %	4,128 %	3,836 %	4,287 %
111	3,419 %	3,555 %	3,416 %	4,128 %	3,839 %	4,286 %
112	3,426 %	3,561 %	3,423 %	4,129 %	3,842 %	4,285 %
113	3,432 %	3,567 %	3,430 %	4,129 %	3,846 %	4,285 %
114	3,439 %	3,572 %	3,437 %	4,130 %	3,849 %	4,284 %
115	3,446 %	3,578 %	3,443 %	4,131 %	3,852 %	4,283 %
116	3,452 %	3,583 %	3,450 %	4,131 %	3,855 %	4,282 %
117	3,459 %	3,588 %	3,456 %	4,132 %	3,858 %	4,282 %
118	3,465 %	3,593 %	3,463 %	4,132 %	3,861 %	4,281 %
119	3,471 %	3,599 %	3,469 %	4,133 %	3,863 %	4,280 %
120	3,477 %	3,604 %	3,475 %	4,134 %	3,866 %	4,280 %
121	3,483 %	3,608 %	3,481 %	4,134 %	3,869 %	4,279 %
122	3,489 %	3,613 %	3,487 %	4,135 %	3,872 %	4,278 %
123	3,495 %	3,618 %	3,492 %	4,135 %	3,874 %	4,278 %
124	3,500 %	3,623 %	3,498 %	4,136 %	3,877 %	4,277 %
125	3,506 %	3,627 %	3,504 %	4,136 %	3,880 %	4,276 %
126	3,511 %	3,632 %	3,509 %	4,137 %	3,882 %	4,276 %
127	3,517 %	3,636 %	3,515 %	4,137 %	3,885 %	4,275 %
128	3,522 %	3,641 %	3,520 %	4,138 %	3,887 %	4,275 %
129	3,527 %	3,645 %	3,525 %	4,138 %	3,889 %	4,274 %
130	3,532 %	3,649 %	3,530 %	4,139 %	3,892 %	4,274 %
131	3,538 %	3,653 %	3,536 %	4,139 %	3,894 %	4,273 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

132	3,543 %	3,658 %	3,541 %	4,140 %	3,897 %	4,272 %
133	3,547 %	3,662 %	3,546 %	4,140 %	3,899 %	4,272 %
134	3,552 %	3,666 %	3,550 %	4,141 %	3,901 %	4,271 %
135	3,557 %	3,670 %	3,555 %	4,141 %	3,903 %	4,271 %
136	3,562 %	3,674 %	3,560 %	4,141 %	3,905 %	4,270 %
137	3,566 %	3,677 %	3,565 %	4,142 %	3,908 %	4,270 %
138	3,571 %	3,681 %	3,569 %	4,142 %	3,910 %	4,269 %
139	3,576 %	3,685 %	3,574 %	4,143 %	3,912 %	4,269 %
140	3,580 %	3,689 %	3,578 %	4,143 %	3,914 %	4,268 %
141	3,584 %	3,692 %	3,583 %	4,143 %	3,916 %	4,268 %
142	3,589 %	3,696 %	3,587 %	4,144 %	3,918 %	4,267 %
143	3,593 %	3,699 %	3,591 %	4,144 %	3,920 %	4,267 %
144	3,597 %	3,703 %	3,595 %	4,145 %	3,922 %	4,266 %
145	3,601 %	3,706 %	3,600 %	4,145 %	3,924 %	4,266 %
146	3,605 %	3,710 %	3,604 %	4,145 %	3,926 %	4,265 %
147	3,609 %	3,713 %	3,608 %	4,146 %	3,927 %	4,265 %
148	3,613 %	3,716 %	3,612 %	4,146 %	3,929 %	4,265 %
149	3,617 %	3,719 %	3,616 %	4,147 %	3,931 %	4,264 %
150	3,621 %	3,723 %	3,619 %	4,147 %	3,933 %	4,264 %

<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	- 0,342 %	0,424 %	0,773 %	1,569 %	6,066 %	0,715 %
2	- 0,354 %	0,361 %	1,282 %	1,551 %	6,130 %	0,785 %
3	- 0,345 %	0,359 %	1,810 %	1,695 %	6,205 %	0,775 %
4	- 0,301 %	0,394 %	2,241 %	1,881 %	6,220 %	0,795 %
5	- 0,233 %	0,469 %	2,560 %	2,116 %	6,190 %	0,845 %
6	- 0,141 %	0,542 %	2,822 %	2,258 %	6,235 %	0,928 %
7	- 0,041 %	0,621 %	3,044 %	2,443 %	6,278 %	1,015 %
8	0,065 %	0,704 %	3,235 %	2,623 %	6,240 %	1,098 %
9	0,168 %	0,782 %	3,419 %	2,797 %	6,097 %	1,182 %
10	0,273 %	0,852 %	3,599 %	2,878 %	5,920 %	1,255 %
11	0,361 %	0,891 %	3,746 %	2,933 %	5,766 %	1,335 %
12	0,438 %	0,961 %	3,862 %	2,984 %	5,637 %	1,421 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

13	0,508 %	0,981 %	3,955 %	3,032 %	5,528 %	1,510 %
14	0,568 %	1,014 %	4,029 %	3,076 %	5,435 %	1,598 %
15	0,610 %	1,062 %	4,088 %	3,118 %	5,354 %	1,685 %
16	0,634 %	1,056 %	4,137 %	3,157 %	5,284 %	1,770 %
17	0,650 %	1,070 %	4,176 %	3,193 %	5,221 %	1,853 %
18	0,668 %	1,080 %	4,208 %	3,228 %	5,165 %	1,932 %
19	0,694 %	1,076 %	4,235 %	3,260 %	5,116 %	2,007 %
20	0,732 %	1,116 %	4,256 %	3,291 %	5,071 %	2,080 %
21	0,783 %	1,140 %	4,274 %	3,320 %	5,030 %	2,149 %
22	0,846 %	1,139 %	4,288 %	3,348 %	4,993 %	2,215 %
23	0,915 %	1,126 %	4,300 %	3,374 %	4,960 %	2,278 %
24	0,988 %	1,110 %	4,309 %	3,399 %	4,929 %	2,338 %
25	1,064 %	1,098 %	4,316 %	3,423 %	4,900 %	2,395 %
26	1,140 %	1,092 %	4,322 %	3,445 %	4,874 %	2,449 %
27	1,217 %	1,090 %	4,327 %	3,466 %	4,849 %	2,501 %
28	1,292 %	1,088 %	4,330 %	3,487 %	4,827 %	2,551 %
29	1,366 %	1,083 %	4,333 %	3,506 %	4,805 %	2,598 %
30	1,439 %	1,073 %	4,334 %	3,525 %	4,786 %	2,642 %
31	1,509 %	1,058 %	4,336 %	3,542 %	4,767 %	2,685 %
32	1,577 %	1,041 %	4,336 %	3,559 %	4,750 %	2,726 %
33	1,643 %	1,024 %	4,336 %	3,576 %	4,733 %	2,765 %
34	1,707 %	1,009 %	4,336 %	3,591 %	4,718 %	2,802 %
35	1,768 %	0,998 %	4,335 %	3,606 %	4,703 %	2,837 %
36	1,827 %	0,991 %	4,335 %	3,620 %	4,690 %	2,871 %
37	1,884 %	0,988 %	4,334 %	3,634 %	4,677 %	2,904 %
38	1,939 %	0,987 %	4,332 %	3,647 %	4,664 %	2,935 %
39	1,992 %	0,988 %	4,331 %	3,659 %	4,653 %	2,965 %
40	2,042 %	0,989 %	4,330 %	3,671 %	4,642 %	2,993 %
41	2,091 %	0,989 %	4,328 %	3,683 %	4,631 %	3,021 %
42	2,138 %	0,989 %	4,326 %	3,694 %	4,621 %	3,047 %
43	2,183 %	0,986 %	4,325 %	3,705 %	4,611 %	3,072 %
44	2,226 %	0,981 %	4,323 %	3,715 %	4,602 %	3,096 %
45	2,268 %	0,971 %	4,321 %	3,725 %	4,593 %	3,120 %
46	2,308 %	0,958 %	4,319 %	3,734 %	4,585 %	3,142 %



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

47	2,346 %	0,945 %	4,318 %	3,744 %	4,577 %	3,163 %
48	2,384 %	0,934 %	4,316 %	3,752 %	4,569 %	3,184 %
49	2,419 %	0,930 %	4,314 %	3,761 %	4,562 %	3,204 %
50	2,454 %	0,932 %	4,313 %	3,769 %	4,554 %	3,223 %
51	2,487 %	0,944 %	4,311 %	3,777 %	4,548 %	3,242 %
52	2,519 %	0,962 %	4,309 %	3,785 %	4,541 %	3,260 %
53	2,550 %	0,986 %	4,307 %	3,792 %	4,535 %	3,277 %
54	2,580 %	1,014 %	4,306 %	3,800 %	4,528 %	3,294 %
55	2,609 %	1,045 %	4,304 %	3,807 %	4,523 %	3,310 %
56	2,637 %	1,079 %	4,303 %	3,813 %	4,517 %	3,325 %
57	2,664 %	1,115 %	4,301 %	3,820 %	4,511 %	3,340 %
58	2,690 %	1,151 %	4,300 %	3,826 %	4,506 %	3,355 %
59	2,715 %	1,189 %	4,298 %	3,832 %	4,501 %	3,369 %
60	2,739 %	1,227 %	4,297 %	3,838 %	4,496 %	3,382 %
61	2,763 %	1,265 %	4,295 %	3,844 %	4,491 %	3,396 %
62	2,786 %	1,304 %	4,294 %	3,850 %	4,486 %	3,408 %
63	2,808 %	1,342 %	4,293 %	3,855 %	4,482 %	3,421 %
64	2,829 %	1,380 %	4,291 %	3,860 %	4,478 %	3,433 %
65	2,850 %	1,417 %	4,290 %	3,865 %	4,473 %	3,444 %
66	2,871 %	1,455 %	4,289 %	3,870 %	4,469 %	3,456 %
67	2,890 %	1,491 %	4,287 %	3,875 %	4,465 %	3,467 %
68	2,909 %	1,527 %	4,286 %	3,880 %	4,461 %	3,477 %
69	2,928 %	1,563 %	4,285 %	3,884 %	4,458 %	3,488 %
70	2,946 %	1,598 %	4,284 %	3,889 %	4,454 %	3,498 %
71	2,963 %	1,632 %	4,283 %	3,893 %	4,450 %	3,508 %
72	2,980 %	1,665 %	4,282 %	3,897 %	4,447 %	3,517 %
73	2,997 %	1,698 %	4,281 %	3,901 %	4,444 %	3,527 %
74	3,013 %	1,730 %	4,279 %	3,905 %	4,440 %	3,536 %
75	3,029 %	1,761 %	4,278 %	3,909 %	4,437 %	3,544 %
76	3,044 %	1,792 %	4,277 %	3,913 %	4,434 %	3,553 %
77	3,059 %	1,822 %	4,276 %	3,917 %	4,431 %	3,561 %
78	3,074 %	1,852 %	4,276 %	3,920 %	4,428 %	3,569 %
79	3,088 %	1,880 %	4,275 %	3,924 %	4,425 %	3,577 %
80	3,102 %	1,909 %	4,274 %	3,927 %	4,422 %	3,585 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

81	3,115 %	1,936 %	4,273 %	3,931 %	4,420 %	3,593 %
82	3,128 %	1,963 %	4,272 %	3,934 %	4,417 %	3,600 %
83	3,141 %	1,989 %	4,271 %	3,937 %	4,414 %	3,607 %
84	3,154 %	2,015 %	4,270 %	3,940 %	4,412 %	3,614 %
85	3,166 %	2,040 %	4,269 %	3,943 %	4,409 %	3,621 %
86	3,178 %	2,065 %	4,269 %	3,946 %	4,407 %	3,628 %
87	3,190 %	2,089 %	4,268 %	3,949 %	4,404 %	3,634 %
88	3,201 %	2,113 %	4,267 %	3,952 %	4,402 %	3,641 %
89	3,212 %	2,136 %	4,266 %	3,955 %	4,400 %	3,647 %
90	3,223 %	2,158 %	4,266 %	3,957 %	4,398 %	3,653 %
91	3,234 %	2,180 %	4,265 %	3,960 %	4,396 %	3,659 %
92	3,244 %	2,202 %	4,264 %	3,963 %	4,393 %	3,665 %
93	3,254 %	2,223 %	4,263 %	3,965 %	4,391 %	3,671 %
94	3,264 %	2,244 %	4,263 %	3,968 %	4,389 %	3,676 %
95	3,274 %	2,264 %	4,262 %	3,970 %	4,387 %	3,682 %
96	3,284 %	2,284 %	4,262 %	3,972 %	4,385 %	3,687 %
97	3,293 %	2,304 %	4,261 %	3,975 %	4,383 %	3,692 %
98	3,302 %	2,323 %	4,260 %	3,977 %	4,382 %	3,698 %
99	3,311 %	2,342 %	4,260 %	3,979 %	4,380 %	3,703 %
100	3,320 %	2,360 %	4,259 %	3,982 %	4,378 %	3,708 %
101	3,329 %	2,378 %	4,258 %	3,984 %	4,376 %	3,713 %
102	3,337 %	2,396 %	4,258 %	3,986 %	4,374 %	3,717 %
103	3,346 %	2,413 %	4,257 %	3,988 %	4,373 %	3,722 %
104	3,354 %	2,430 %	4,257 %	3,990 %	4,371 %	3,727 %
105	3,362 %	2,447 %	4,256 %	3,992 %	4,369 %	3,731 %
106	3,370 %	2,463 %	4,256 %	3,994 %	4,368 %	3,735 %
107	3,378 %	2,479 %	4,255 %	3,996 %	4,366 %	3,740 %
108	3,385 %	2,495 %	4,255 %	3,998 %	4,365 %	3,744 %
109	3,393 %	2,511 %	4,254 %	4,000 %	4,363 %	3,748 %
110	3,400 %	2,526 %	4,254 %	4,001 %	4,362 %	3,752 %
111	3,407 %	2,541 %	4,253 %	4,003 %	4,360 %	3,756 %
112	3,414 %	2,555 %	4,253 %	4,005 %	4,359 %	3,760 %
113	3,421 %	2,570 %	4,252 %	4,007 %	4,357 %	3,764 %
114	3,428 %	2,584 %	4,252 %	4,008 %	4,356 %	3,768 %

Document Generated: 2024-06-20

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

115	3,435 %	2,598 %	4,251 %	4,010 %	4,355 %	3,772 %
116	3,441 %	2,612 %	4,251 %	4,012 %	4,353 %	3,775 %
117	3,448 %	2,625 %	4,251 %	4,013 %	4,352 %	3,779 %
118	3,454 %	2,638 %	4,250 %	4,015 %	4,351 %	3,783 %
119	3,460 %	2,651 %	4,250 %	4,016 %	4,350 %	3,786 %
120	3,466 %	2,664 %	4,249 %	4,018 %	4,348 %	3,790 %
121	3,472 %	2,677 %	4,249 %	4,019 %	4,347 %	3,793 %
122	3,478 %	2,689 %	4,248 %	4,021 %	4,346 %	3,796 %
123	3,484 %	2,701 %	4,248 %	4,022 %	4,345 %	3,800 %
124	3,490 %	2,713 %	4,248 %	4,024 %	4,344 %	3,803 %
125	3,496 %	2,725 %	4,247 %	4,025 %	4,342 %	3,806 %
126	3,501 %	2,737 %	4,247 %	4,027 %	4,341 %	3,809 %
127	3,507 %	2,748 %	4,247 %	4,028 %	4,340 %	3,812 %
128	3,512 %	2,760 %	4,246 %	4,029 %	4,339 %	3,815 %
129	3,517 %	2,771 %	4,246 %	4,031 %	4,338 %	3,818 %
130	3,523 %	2,782 %	4,245 %	4,032 %	4,337 %	3,821 %
131	3,528 %	2,792 %	4,245 %	4,033 %	4,336 %	3,824 %
132	3,533 %	2,803 %	4,245 %	4,034 %	4,335 %	3,827 %
133	3,538 %	2,813 %	4,244 %	4,036 %	4,334 %	3,830 %
134	3,543 %	2,824 %	4,244 %	4,037 %	4,333 %	3,832 %
135	3,548 %	2,834 %	4,244 %	4,038 %	4,332 %	3,835 %
136	3,552 %	2,844 %	4,243 %	4,039 %	4,331 %	3,838 %
137	3,557 %	2,854 %	4,243 %	4,040 %	4,330 %	3,840 %
138	3,562 %	2,863 %	4,243 %	4,042 %	4,329 %	3,843 %
139	3,566 %	2,873 %	4,243 %	4,043 %	4,328 %	3,846 %
140	3,571 %	2,882 %	4,242 %	4,044 %	4,327 %	3,848 %
141	3,575 %	2,892 %	4,242 %	4,045 %	4,326 %	3,851 %
142	3,580 %	2,901 %	4,242 %	4,046 %	4,325 %	3,853 %
143	3,584 %	2,910 %	4,241 %	4,047 %	4,324 %	3,855 %
144	3,588 %	2,919 %	4,241 %	4,048 %	4,324 %	3,858 %
145	3,593 %	2,927 %	4,241 %	4,049 %	4,323 %	3,860 %
146	3,597 %	2,936 %	4,240 %	4,050 %	4,322 %	3,863 %
147	3,601 %	2,945 %	4,240 %	4,051 %	4,321 %	3,865 %
148	3,605 %	2,953 %	4,240 %	4,052 %	4,320 %	3,867 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

149	3,609 %	2,961 %	4,240 %	4,053 %	4,319 %	3,869 %
150	3,613 %	2,970 %	4,239 %	4,054 %	4,319 %	3,872 %
<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	- 0,925 %	1,855 %	1,239 %	0,691 %	3,246 %	4,216 %
2	- 0,963 %	1,785 %	1,295 %	0,681 %	3,246 %	4,321 %
3	- 0,962 %	1,776 %	1,376 %	0,689 %	3,351 %	4,429 %
4	- 0,924 %	1,798 %	1,494 %	0,715 %	3,458 %	4,761 %
5	- 0,865 %	1,822 %	1,577 %	0,754 %	3,588 %	5,044 %
6	- 0,805 %	1,864 %	1,656 %	0,823 %	3,708 %	5,243 %
7	- 0,709 %	1,906 %	1,729 %	0,866 %	3,820 %	5,388 %
8	- 0,631 %	1,951 %	1,789 %	0,945 %	3,957 %	5,506 %
9	- 0,554 %	1,995 %	1,848 %	1,038 %	4,061 %	5,636 %
10	- 0,497 %	2,039 %	1,916 %	1,131 %	4,092 %	5,754 %
11	- 0,446 %	2,080 %	1,993 %	1,227 %	4,106 %	5,836 %
12	- 0,393 %	2,117 %	2,071 %	1,317 %	4,117 %	5,885 %
13	- 0,353 %	2,151 %	2,140 %	1,393 %	4,126 %	5,912 %
14	- 0,291 %	2,182 %	2,203 %	1,458 %	4,134 %	5,921 %
15	- 0,270 %	2,211 %	2,264 %	1,514 %	4,141 %	5,918 %
16	- 0,248 %	2,236 %	2,324 %	1,563 %	4,147 %	5,905 %
17	- 0,218 %	2,260 %	2,382 %	1,602 %	4,152 %	5,885 %
18	- 0,188 %	2,282 %	2,439 %	1,632 %	4,156 %	5,860 %
19	- 0,162 %	2,303 %	2,494 %	1,649 %	4,160 %	5,831 %
20	- 0,143 %	2,323 %	2,548 %	1,653 %	4,163 %	5,799 %
21	- 0,133 %	2,342 %	2,599 %	1,645 %	4,166 %	5,765 %
22	- 0,126 %	2,359 %	2,648 %	1,633 %	4,169 %	5,731 %
23	- 0,116 %	2,372 %	2,695 %	1,622 %	4,171 %	5,696 %
24	- 0,099 %	2,381 %	2,740 %	1,618 %	4,173 %	5,660 %
25	- 0,072 %	2,386 %	2,783 %	1,624 %	4,175 %	5,625 %
26	- 0,033 %	2,385 %	2,824 %	1,642 %	4,177 %	5,590 %
27	0,014 %	2,382 %	2,864 %	1,670 %	4,178 %	5,556 %
28	0,067 %	2,380 %	2,901 %	1,704 %	4,180 %	5,522 %
29	0,125 %	2,381 %	2,937 %	1,743 %	4,181 %	5,490 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

30	0,185 %	2,387 %	2,972 %	1,785 %	4,182 %	5,458 %
31	0,247 %	2,399 %	3,005 %	1,830 %	4,183 %	5,427 %
32	0,309 %	2,416 %	3,036 %	1,876 %	4,184 %	5,396 %
33	0,371 %	2,437 %	3,066 %	1,922 %	4,185 %	5,367 %
34	0,433 %	2,460 %	3,095 %	1,969 %	4,186 %	5,339 %
35	0,494 %	2,486 %	3,123 %	2,015 %	4,187 %	5,312 %
36	0,553 %	2,512 %	3,149 %	2,061 %	4,187 %	5,286 %
37	0,612 %	2,540 %	3,174 %	2,107 %	4,188 %	5,260 %
38	0,668 %	2,569 %	3,199 %	2,151 %	4,189 %	5,236 %
39	0,723 %	2,597 %	3,222 %	2,195 %	4,189 %	5,212 %
40	0,777 %	2,626 %	3,244 %	2,237 %	4,190 %	5,190 %
41	0,829 %	2,655 %	3,266 %	2,278 %	4,190 %	5,168 %
42	0,879 %	2,683 %	3,286 %	2,318 %	4,191 %	5,147 %
43	0,928 %	2,711 %	3,306 %	2,357 %	4,191 %	5,126 %
44	0,975 %	2,738 %	3,325 %	2,394 %	4,192 %	5,107 %
45	1,020 %	2,765 %	3,343 %	2,431 %	4,192 %	5,088 %
46	1,064 %	2,792 %	3,361 %	2,466 %	4,192 %	5,070 %
47	1,107 %	2,818 %	3,378 %	2,500 %	4,193 %	5,052 %
48	1,148 %	2,843 %	3,394 %	2,533 %	4,193 %	5,035 %
49	1,187 %	2,868 %	3,410 %	2,565 %	4,193 %	5,019 %
50	1,226 %	2,891 %	3,425 %	2,596 %	4,193 %	5,003 %
51	1,263 %	2,915 %	3,439 %	2,626 %	4,194 %	4,988 %
52	1,298 %	2,937 %	3,454 %	2,655 %	4,194 %	4,973 %
53	1,333 %	2,959 %	3,467 %	2,683 %	4,194 %	4,959 %
54	1,366 %	2,981 %	3,480 %	2,710 %	4,194 %	4,946 %
55	1,399 %	3,002 %	3,493 %	2,736 %	4,194 %	4,932 %
56	1,430 %	3,022 %	3,505 %	2,761 %	4,195 %	4,920 %
57	1,460 %	3,041 %	3,517 %	2,786 %	4,195 %	4,907 %
58	1,489 %	3,060 %	3,529 %	2,809 %	4,195 %	4,895 %
59	1,518 %	3,079 %	3,540 %	2,832 %	4,195 %	4,884 %
60	1,545 %	3,097 %	3,551 %	2,855 %	4,195 %	4,872 %
61	1,572 %	3,114 %	3,561 %	2,876 %	4,195 %	4,861 %
62	1,598 %	3,131 %	3,571 %	2,897 %	4,196 %	4,851 %
63	1,623 %	3,148 %	3,581 %	2,918 %	4,196 %	4,841 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

64	1,647 %	3,164 %	3,591 %	2,937 %	4,196 %	4,831 %
65	1,670 %	3,179 %	3,600 %	2,956 %	4,196 %	4,821 %
66	1,693 %	3,194 %	3,609 %	2,975 %	4,196 %	4,812 %
67	1,715 %	3,209 %	3,618 %	2,993 %	4,196 %	4,803 %
68	1,737 %	3,223 %	3,626 %	3,011 %	4,196 %	4,794 %
69	1,758 %	3,237 %	3,634 %	3,028 %	4,196 %	4,785 %
70	1,778 %	3,251 %	3,642 %	3,044 %	4,196 %	4,777 %
71	1,798 %	3,264 %	3,650 %	3,060 %	4,196 %	4,769 %
72	1,817 %	3,277 %	3,658 %	3,076 %	4,196 %	4,761 %
73	1,836 %	3,289 %	3,665 %	3,091 %	4,197 %	4,753 %
74	1,854 %	3,302 %	3,672 %	3,106 %	4,197 %	4,746 %
75	1,872 %	3,313 %	3,679 %	3,121 %	4,197 %	4,738 %
76	1,890 %	3,325 %	3,686 %	3,135 %	4,197 %	4,731 %
77	1,906 %	3,336 %	3,693 %	3,148 %	4,197 %	4,725 %
78	1,923 %	3,347 %	3,699 %	3,162 %	4,197 %	4,718 %
79	1,939 %	3,358 %	3,705 %	3,175 %	4,197 %	4,711 %
80	1,955 %	3,368 %	3,711 %	3,188 %	4,197 %	4,705 %
81	1,970 %	3,379 %	3,717 %	3,200 %	4,197 %	4,699 %
82	1,985 %	3,388 %	3,723 %	3,212 %	4,197 %	4,693 %
83	1,999 %	3,398 %	3,729 %	3,224 %	4,197 %	4,687 %
84	2,014 %	3,408 %	3,735 %	3,236 %	4,197 %	4,681 %
85	2,027 %	3,417 %	3,740 %	3,247 %	4,197 %	4,675 %
86	2,041 %	3,426 %	3,745 %	3,258 %	4,197 %	4,670 %
87	2,054 %	3,435 %	3,751 %	3,269 %	4,197 %	4,664 %
88	2,067 %	3,443 %	3,756 %	3,279 %	4,197 %	4,659 %
89	2,080 %	3,452 %	3,761 %	3,289 %	4,197 %	4,654 %
90	2,092 %	3,460 %	3,766 %	3,300 %	4,197 %	4,649 %
91	2,104 %	3,468 %	3,770 %	3,309 %	4,197 %	4,644 %
92	2,116 %	3,476 %	3,775 %	3,319 %	4,198 %	4,639 %
93	2,128 %	3,484 %	3,780 %	3,328 %	4,198 %	4,634 %
94	2,139 %	3,492 %	3,784 %	3,338 %	4,198 %	4,630 %
95	2,150 %	3,499 %	3,788 %	3,347 %	4,198 %	4,625 %
96	2,161 %	3,506 %	3,793 %	3,356 %	4,198 %	4,621 %
97	2,172 %	3,513 %	3,797 %	3,364 %	4,198 %	4,616 %

Document Generated: 2024-06-20

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

98	2,182 %	3,520 %	3,801 %	3,373 %	4,198 %	4,612 %
99	2,192 %	3,527 %	3,805 %	3,381 %	4,198 %	4,608 %
100	2,202 %	3,534 %	3,809 %	3,389 %	4,198 %	4,604 %
101	2,212 %	3,540 %	3,813 %	3,397 %	4,198 %	4,600 %
102	2,222 %	3,547 %	3,817 %	3,405 %	4,198 %	4,596 %
103	2,231 %	3,553 %	3,820 %	3,413 %	4,198 %	4,592 %
104	2,241 %	3,559 %	3,824 %	3,420 %	4,198 %	4,588 %
105	2,250 %	3,566 %	3,827 %	3,428 %	4,198 %	4,585 %
106	2,259 %	3,571 %	3,831 %	3,435 %	4,198 %	4,581 %
107	2,267 %	3,577 %	3,834 %	3,442 %	4,198 %	4,577 %
108	2,276 %	3,583 %	3,838 %	3,449 %	4,198 %	4,574 %
109	2,284 %	3,589 %	3,841 %	3,456 %	4,198 %	4,570 %
110	2,293 %	3,594 %	3,844 %	3,463 %	4,198 %	4,567 %
111	2,301 %	3,600 %	3,848 %	3,469 %	4,198 %	4,564 %
112	2,309 %	3,605 %	3,851 %	3,476 %	4,198 %	4,560 %
113	2,317 %	3,610 %	3,854 %	3,482 %	4,198 %	4,557 %
114	2,324 %	3,615 %	3,857 %	3,488 %	4,198 %	4,554 %
115	2,332 %	3,621 %	3,860 %	3,495 %	4,198 %	4,551 %
116	2,339 %	3,626 %	3,863 %	3,501 %	4,198 %	4,548 %
117	2,347 %	3,630 %	3,866 %	3,507 %	4,198 %	4,545 %
118	2,354 %	3,635 %	3,868 %	3,512 %	4,198 %	4,542 %
119	2,361 %	3,640 %	3,871 %	3,518 %	4,198 %	4,539 %
120	2,368 %	3,645 %	3,874 %	3,524 %	4,198 %	4,536 %
121	2,375 %	3,649 %	3,877 %	3,529 %	4,198 %	4,534 %
122	2,382 %	3,654 %	3,879 %	3,535 %	4,198 %	4,531 %
123	2,388 %	3,658 %	3,882 %	3,540 %	4,198 %	4,528 %
124	2,395 %	3,662 %	3,884 %	3,546 %	4,198 %	4,526 %
125	2,401 %	3,667 %	3,887 %	3,551 %	4,198 %	4,523 %
126	2,407 %	3,671 %	3,889 %	3,556 %	4,198 %	4,520 %
127	2,414 %	3,675 %	3,892 %	3,561 %	4,198 %	4,518 %
128	2,420 %	3,679 %	3,894 %	3,566 %	4,198 %	4,515 %
129	2,426 %	3,683 %	3,897 %	3,571 %	4,198 %	4,513 %
130	2,432 %	3,687 %	3,899 %	3,576 %	4,198 %	4,510 %
131	2,438 %	3,691 %	3,901 %	3,580 %	4,198 %	4,508 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

132	2,443 %	3,695 %	3,904 %	3,585 %	4,198 %	4,506 %
133	2,449 %	3,699 %	3,906 %	3,590 %	4,198 %	4,503 %
134	2,455 %	3,702 %	3,908 %	3,594 %	4,198 %	4,501 %
135	2,460 %	3,706 %	3,910 %	3,599 %	4,198 %	4,499 %
136	2,466 %	3,710 %	3,912 %	3,603 %	4,198 %	4,497 %
137	2,471 %	3,713 %	3,914 %	3,608 %	4,198 %	4,495 %
138	2,476 %	3,717 %	3,916 %	3,612 %	4,198 %	4,492 %
139	2,481 %	3,720 %	3,918 %	3,616 %	4,198 %	4,490 %
140	2,486 %	3,724 %	3,920 %	3,620 %	4,198 %	4,488 %
141	2,491 %	3,727 %	3,922 %	3,624 %	4,198 %	4,486 %
142	2,496 %	3,730 %	3,924 %	3,628 %	4,198 %	4,484 %
143	2,501 %	3,734 %	3,926 %	3,632 %	4,198 %	4,482 %
144	2,506 %	3,737 %	3,928 %	3,636 %	4,199 %	4,480 %
145	2,511 %	3,740 %	3,930 %	3,640 %	4,199 %	4,478 %
146	2,516 %	3,743 %	3,932 %	3,644 %	4,199 %	4,476 %
147	2,520 %	3,746 %	3,934 %	3,648 %	4,199 %	4,475 %
148	2,525 %	3,749 %	3,936 %	3,651 %	4,199 %	4,473 %
149	2,529 %	3,752 %	3,937 %	3,655 %	4,199 %	4,471 %
150	2,534 %	3,755 %	3,939 %	3,659 %	4,199 %	4,469 %

<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	0,632 %	6,745 %	4,074 %	0,258 %	2,041 %	7,331 %
2	0,753 %	6,869 %	4,421 %	0,325 %	2,008 %	7,452 %
3	0,864 %	6,995 %	4,876 %	0,387 %	2,018 %	7,567 %
4	0,946 %	7,116 %	5,109 %	0,445 %	2,057 %	7,693 %
5	1,038 %	7,225 %	5,255 %	0,504 %	2,114 %	7,821 %
6	1,119 %	7,304 %	5,420 %	0,565 %	2,183 %	7,949 %
7	1,193 %	7,388 %	5,529 %	0,627 %	2,263 %	8,073 %
8	1,266 %	7,447 %	5,626 %	0,690 %	2,337 %	8,193 %
9	1,331 %	7,495 %	5,700 %	0,755 %	2,409 %	8,300 %
10	1,383 %	7,533 %	5,784 %	0,820 %	2,475 %	8,376 %
11	1,423 %	7,547 %	5,884 %	0,900 %	2,538 %	8,415 %
12	1,468 %	7,540 %	5,992 %	0,991 %	2,598 %	8,426 %



Document Generated: 2024-06-20

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

13	1,527 %	7,519 %	6,098 %	1,088 %	2,656 %	8,420 %
14	1,595 %	7,486 %	6,196 %	1,187 %	2,708 %	8,400 %
15	1,668 %	7,447 %	6,282 %	1,286 %	2,748 %	8,367 %
16	1,743 %	7,402 %	6,352 %	1,384 %	2,777 %	8,321 %
17	1,818 %	7,354 %	6,407 %	1,478 %	2,799 %	8,266 %
18	1,891 %	7,303 %	6,449 %	1,570 %	2,817 %	8,205 %
19	1,963 %	7,251 %	6,479 %	1,658 %	2,834 %	8,139 %
20	2,033 %	7,199 %	6,498 %	1,742 %	2,853 %	8,071 %
21	2,100 %	7,147 %	6,507 %	1,822 %	2,875 %	8,001 %
22	2,165 %	7,095 %	6,508 %	1,899 %	2,900 %	7,930 %
23	2,227 %	7,045 %	6,503 %	1,973 %	2,926 %	7,859 %
24	2,287 %	6,995 %	6,492 %	2,042 %	2,953 %	7,790 %
25	2,344 %	6,947 %	6,478 %	2,109 %	2,981 %	7,721 %
26	2,398 %	6,899 %	6,460 %	2,172 %	3,009 %	7,653 %
27	2,451 %	6,854 %	6,441 %	2,233 %	3,036 %	7,588 %
28	2,500 %	6,810 %	6,419 %	2,290 %	3,064 %	7,524 %
29	2,548 %	6,767 %	6,397 %	2,345 %	3,091 %	7,462 %
30	2,594 %	6,726 %	6,374 %	2,397 %	3,117 %	7,403 %
31	2,637 %	6,686 %	6,350 %	2,447 %	3,143 %	7,345 %
32	2,679 %	6,648 %	6,327 %	2,494 %	3,168 %	7,289 %
33	2,719 %	6,611 %	6,303 %	2,540 %	3,193 %	7,236 %
34	2,757 %	6,576 %	6,280 %	2,583 %	3,217 %	7,184 %
35	2,793 %	6,542 %	6,256 %	2,624 %	3,239 %	7,134 %
36	2,828 %	6,509 %	6,234 %	2,664 %	3,262 %	7,087 %
37	2,862 %	6,478 %	6,211 %	2,702 %	3,283 %	7,041 %
38	2,894 %	6,448 %	6,190 %	2,738 %	3,304 %	6,997 %
39	2,924 %	6,419 %	6,168 %	2,772 %	3,324 %	6,954 %
40	2,954 %	6,391 %	6,148 %	2,805 %	3,343 %	6,914 %
41	2,982 %	6,364 %	6,128 %	2,837 %	3,362 %	6,875 %
42	3,009 %	6,338 %	6,108 %	2,868 %	3,380 %	6,837 %
43	3,035 %	6,314 %	6,089 %	2,897 %	3,397 %	6,801 %
44	3,060 %	6,290 %	6,071 %	2,925 %	3,414 %	6,766 %
45	3,084 %	6,267 %	6,053 %	2,952 %	3,430 %	6,733 %
46	3,107 %	6,245 %	6,036 %	2,978 %	3,445 %	6,701 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

47	3,129 %	6,223 %	6,019 %	3,003 %	3,460 %	6,670 %
48	3,151 %	6,203 %	6,003 %	3,027 %	3,475 %	6,640 %
49	3,171 %	6,183 %	5,988 %	3,050 %	3,489 %	6,612 %
50	3,191 %	6,164 %	5,973 %	3,072 %	3,502 %	6,584 %
51	3,210 %	6,146 %	5,958 %	3,094 %	3,516 %	6,557 %
52	3,229 %	6,128 %	5,944 %	3,114 %	3,528 %	6,532 %
53	3,246 %	6,111 %	5,931 %	3,134 %	3,540 %	6,507 %
54	3,264 %	6,094 %	5,918 %	3,153 %	3,552 %	6,483 %
55	3,280 %	6,078 %	5,905 %	3,172 %	3,563 %	6,460 %
56	3,296 %	6,063 %	5,893 %	3,190 %	3,575 %	6,438 %
57	3,312 %	6,048 %	5,881 %	3,207 %	3,585 %	6,416 %
58	3,327 %	6,034 %	5,869 %	3,224 %	3,596 %	6,395 %
59	3,341 %	6,020 %	5,858 %	3,240 %	3,606 %	6,375 %
60	3,355 %	6,006 %	5,847 %	3,256 %	3,615 %	6,356 %
61	3,369 %	5,993 %	5,837 %	3,271 %	3,625 %	6,337 %
62	3,382 %	5,980 %	5,827 %	3,286 %	3,634 %	6,318 %
63	3,395 %	5,968 %	5,817 %	3,300 %	3,643 %	6,301 %
64	3,407 %	5,956 %	5,807 %	3,314 %	3,651 %	6,283 %
65	3,420 %	5,945 %	5,798 %	3,328 %	3,659 %	6,267 %
66	3,431 %	5,933 %	5,789 %	3,341 %	3,668 %	6,251 %
67	3,443 %	5,922 %	5,780 %	3,354 %	3,675 %	6,235 %
68	3,454 %	5,912 %	5,772 %	3,366 %	3,683 %	6,220 %
69	3,464 %	5,902 %	5,763 %	3,378 %	3,690 %	6,205 %
70	3,475 %	5,892 %	5,755 %	3,390 %	3,698 %	6,191 %
71	3,485 %	5,882 %	5,748 %	3,401 %	3,705 %	6,177 %
72	3,495 %	5,872 %	5,740 %	3,412 %	3,712 %	6,163 %
73	3,504 %	5,863 %	5,733 %	3,423 %	3,718 %	6,150 %
74	3,514 %	5,854 %	5,725 %	3,433 %	3,725 %	6,137 %
75	3,523 %	5,845 %	5,718 %	3,443 %	3,731 %	6,124 %
76	3,532 %	5,837 %	5,712 %	3,453 %	3,737 %	6,112 %
77	3,540 %	5,829 %	5,705 %	3,463 %	3,743 %	6,100 %
78	3,549 %	5,821 %	5,698 %	3,472 %	3,749 %	6,089 %
79	3,557 %	5,813 %	5,692 %	3,481 %	3,755 %	6,077 %
80	3,565 %	5,805 %	5,686 %	3,490 %	3,760 %	6,066 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

81	3,573 %	5,798 %	5,680 %	3,499 %	3,765 %	6,056 %
82	3,580 %	5,790 %	5,674 %	3,507 %	3,771 %	6,045 %
83	3,588 %	5,783 %	5,668 %	3,516 %	3,776 %	6,035 %
84	3,595 %	5,776 %	5,663 %	3,524 %	3,781 %	6,025 %
85	3,602 %	5,769 %	5,657 %	3,532 %	3,786 %	6,015 %
86	3,609 %	5,763 %	5,652 %	3,540 %	3,791 %	6,006 %
87	3,616 %	5,756 %	5,647 %	3,547 %	3,795 %	5,997 %
88	3,622 %	5,750 %	5,642 %	3,554 %	3,800 %	5,987 %
89	3,629 %	5,744 %	5,637 %	3,562 %	3,804 %	5,979 %
90	3,635 %	5,738 %	5,632 %	3,569 %	3,809 %	5,970 %
91	3,641 %	5,732 %	5,627 %	3,576 %	3,813 %	5,961 %
92	3,647 %	5,726 %	5,623 %	3,582 %	3,817 %	5,953 %
93	3,653 %	5,720 %	5,618 %	3,589 %	3,821 %	5,945 %
94	3,659 %	5,715 %	5,614 %	3,596 %	3,825 %	5,937 %
95	3,665 %	5,709 %	5,609 %	3,602 %	3,829 %	5,929 %
96	3,670 %	5,704 %	5,605 %	3,608 %	3,833 %	5,922 %
97	3,676 %	5,699 %	5,601 %	3,614 %	3,837 %	5,914 %
98	3,681 %	5,694 %	5,597 %	3,620 %	3,841 %	5,907 %
99	3,686 %	5,689 %	5,593 %	3,626 %	3,844 %	5,900 %
100	3,691 %	5,684 %	5,589 %	3,632 %	3,848 %	5,893 %
101	3,696 %	5,679 %	5,585 %	3,637 %	3,851 %	5,886 %
102	3,701 %	5,674 %	5,581 %	3,643 %	3,855 %	5,879 %
103	3,706 %	5,670 %	5,577 %	3,648 %	3,858 %	5,872 %
104	3,711 %	5,665 %	5,574 %	3,653 %	3,861 %	5,866 %
105	3,716 %	5,661 %	5,570 %	3,659 %	3,865 %	5,860 %
106	3,720 %	5,656 %	5,567 %	3,664 %	3,868 %	5,853 %
107	3,725 %	5,652 %	5,563 %	3,669 %	3,871 %	5,847 %
108	3,729 %	5,648 %	5,560 %	3,674 %	3,874 %	5,841 %
109	3,733 %	5,644 %	5,557 %	3,678 %	3,877 %	5,835 %
110	3,738 %	5,640 %	5,553 %	3,683 %	3,880 %	5,829 %
111	3,742 %	5,636 %	5,550 %	3,688 %	3,883 %	5,824 %
112	3,746 %	5,632 %	5,547 %	3,692 %	3,885 %	5,818 %
113	3,750 %	5,628 %	5,544 %	3,697 %	3,888 %	5,813 %
114	3,754 %	5,624 %	5,541 %	3,701 %	3,891 %	5,807 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

115	3,758 %	5,621 %	5,538 %	3,706 %	3,894 %	5,802 %
116	3,761 %	5,617 %	5,535 %	3,710 %	3,896 %	5,797 %
117	3,765 %	5,613 %	5,532 %	3,714 %	3,899 %	5,792 %
118	3,769 %	5,610 %	5,529 %	3,718 %	3,901 %	5,787 %
119	3,772 %	5,606 %	5,527 %	3,722 %	3,904 %	5,782 %
120	3,776 %	5,603 %	5,524 %	3,726 %	3,906 %	5,777 %
121	3,780 %	5,600 %	5,521 %	3,730 %	3,909 %	5,772 %
122	3,783 %	5,596 %	5,518 %	3,734 %	3,911 %	5,767 %
123	3,786 %	5,593 %	5,516 %	3,738 %	3,914 %	5,763 %
124	3,790 %	5,590 %	5,513 %	3,741 %	3,916 %	5,758 %
125	3,793 %	5,587 %	5,511 %	3,745 %	3,918 %	5,754 %
126	3,796 %	5,584 %	5,508 %	3,749 %	3,920 %	5,749 %
127	3,799 %	5,581 %	5,506 %	3,752 %	3,923 %	5,745 %
128	3,802 %	5,578 %	5,504 %	3,756 %	3,925 %	5,741 %
129	3,806 %	5,575 %	5,501 %	3,759 %	3,927 %	5,737 %
130	3,809 %	5,572 %	5,499 %	3,763 %	3,929 %	5,732 %
131	3,812 %	5,569 %	5,497 %	3,766 %	3,931 %	5,728 %
132	3,815 %	5,566 %	5,494 %	3,769 %	3,933 %	5,724 %
133	3,817 %	5,564 %	5,492 %	3,772 %	3,935 %	5,720 %
134	3,820 %	5,561 %	5,490 %	3,776 %	3,937 %	5,716 %
135	3,823 %	5,558 %	5,488 %	3,779 %	3,939 %	5,713 %
136	3,826 %	5,556 %	5,486 %	3,782 %	3,941 %	5,709 %
137	3,829 %	5,553 %	5,484 %	3,785 %	3,943 %	5,705 %
138	3,831 %	5,550 %	5,482 %	3,788 %	3,945 %	5,701 %
139	3,834 %	5,548 %	5,479 %	3,791 %	3,946 %	5,698 %
140	3,837 %	5,545 %	5,477 %	3,794 %	3,948 %	5,694 %
141	3,839 %	5,543 %	5,476 %	3,797 %	3,950 %	5,691 %
142	3,842 %	5,541 %	5,474 %	3,799 %	3,952 %	5,687 %
143	3,844 %	5,538 %	5,472 %	3,802 %	3,954 %	5,684 %
144	3,847 %	5,536 %	5,470 %	3,805 %	3,955 %	5,681 %
145	3,849 %	5,533 %	5,468 %	3,808 %	3,957 %	5,677 %
146	3,851 %	5,531 %	5,466 %	3,810 %	3,959 %	5,674 %
147	3,854 %	5,529 %	5,464 %	3,813 %	3,960 %	5,671 %
148	3,856 %	5,527 %	5,462 %	3,816 %	3,962 %	5,668 %

Document Generated: 2024-06-20

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

149	3,858 %	5,525 %	5,461 %	3,818 %	3,963 %	5,664 %
150	3,861 %	5,522 %	5,459 %	3,821 %	3,965 %	5,661 %
<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	13,072 %	2,203 %	3,280 %	10,235 %	1,096 %	1,127 %
2	12,277 %	2,224 %	3,274 %	9,558 %	1,236 %	1,084 %
3	11,951 %	2,302 %	3,285 %	9,144 %	1,377 %	1,069 %
4	11,928 %	2,375 %	3,323 %	8,887 %	1,500 %	1,076 %
5	12,037 %	2,498 %	3,361 %	8,706 %	1,596 %	1,090 %
6	12,145 %	2,589 %	3,416 %	8,599 %	1,695 %	1,103 %
7	12,162 %	2,664 %	3,495 %	8,400 %	1,791 %	1,118 %
8	12,084 %	2,685 %	3,557 %	8,337 %	1,865 %	1,136 %
9	12,058 %	2,688 %	3,609 %	8,241 %	1,942 %	1,156 %
10	12,085 %	2,716 %	3,673 %	8,141 %	2,012 %	1,176 %
11	12,076 %	2,752 %	3,726 %	8,039 %	2,063 %	1,195 %
12	12,023 %	2,791 %	3,768 %	7,933 %	2,104 %	1,210 %
13	11,937 %	2,832 %	3,807 %	7,825 %	2,146 %	1,220 %
14	11,827 %	2,872 %	3,848 %	7,717 %	2,182 %	1,224 %
15	11,699 %	2,912 %	3,891 %	7,610 %	2,209 %	1,223 %
16	11,557 %	2,951 %	3,940 %	7,504 %	2,224 %	1,218 %
17	11,407 %	2,990 %	3,989 %	7,401 %	2,234 %	1,215 %
18	11,251 %	3,027 %	4,038 %	7,300 %	2,243 %	1,219 %
19	11,092 %	3,062 %	4,082 %	7,203 %	2,255 %	1,233 %
20	10,931 %	3,097 %	4,122 %	7,109 %	2,272 %	1,259 %
21	10,771 %	3,130 %	4,155 %	7,018 %	2,297 %	1,298 %
22	10,613 %	3,162 %	4,182 %	6,931 %	2,328 %	1,346 %
23	10,458 %	3,192 %	4,205 %	6,847 %	2,362 %	1,401 %
24	10,306 %	3,221 %	4,223 %	6,767 %	2,400 %	1,461 %
25	10,158 %	3,249 %	4,239 %	6,690 %	2,438 %	1,522 %
26	10,015 %	3,276 %	4,252 %	6,616 %	2,478 %	1,585 %
27	9,876 %	3,302 %	4,262 %	6,545 %	2,518 %	1,649 %
28	9,743 %	3,326 %	4,271 %	6,477 %	2,557 %	1,711 %
29	9,614 %	3,350 %	4,278 %	6,413 %	2,597 %	1,773 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

30	9,490 %	3,372 %	4,284 %	6,351 %	2,635 %	1,834 %
31	9,371 %	3,394 %	4,288 %	6,292 %	2,673 %	1,893 %
32	9,257 %	3,414 %	4,292 %	6,235 %	2,710 %	1,951 %
33	9,148 %	3,434 %	4,295 %	6,181 %	2,746 %	2,006 %
34	9,043 %	3,453 %	4,297 %	6,129 %	2,780 %	2,060 %
35	8,942 %	3,471 %	4,298 %	6,079 %	2,814 %	2,112 %
36	8,846 %	3,489 %	4,299 %	6,032 %	2,847 %	2,163 %
37	8,754 %	3,505 %	4,300 %	5,987 %	2,878 %	2,211 %
38	8,666 %	3,521 %	4,300 %	5,943 %	2,908 %	2,258 %
39	8,581 %	3,537 %	4,300 %	5,902 %	2,938 %	2,302 %
40	8,500 %	3,552 %	4,300 %	5,862 %	2,966 %	2,346 %
41	8,423 %	3,566 %	4,299 %	5,823 %	2,993 %	2,387 %
42	8,348 %	3,580 %	4,298 %	5,787 %	3,019 %	2,427 %
43	8,277 %	3,593 %	4,298 %	5,751 %	3,045 %	2,466 %
44	8,209 %	3,605 %	4,297 %	5,718 %	3,069 %	2,503 %
45	8,143 %	3,618 %	4,296 %	5,685 %	3,092 %	2,538 %
46	8,080 %	3,629 %	4,295 %	5,654 %	3,115 %	2,573 %
47	8,020 %	3,641 %	4,294 %	5,624 %	3,137 %	2,606 %
48	7,961 %	3,652 %	4,292 %	5,595 %	3,158 %	2,638 %
49	7,905 %	3,662 %	4,291 %	5,567 %	3,178 %	2,668 %
50	7,852 %	3,672 %	4,290 %	5,540 %	3,198 %	2,698 %
51	7,800 %	3,682 %	4,289 %	5,514 %	3,217 %	2,727 %
52	7,750 %	3,692 %	4,288 %	5,490 %	3,235 %	2,754 %
53	7,702 %	3,701 %	4,286 %	5,466 %	3,253 %	2,781 %
54	7,655 %	3,710 %	4,285 %	5,442 %	3,270 %	2,806 %
55	7,611 %	3,718 %	4,284 %	5,420 %	3,286 %	2,831 %
56	7,568 %	3,727 %	4,283 %	5,398 %	3,302 %	2,855 %
57	7,526 %	3,735 %	4,282 %	5,378 %	3,317 %	2,878 %
58	7,486 %	3,743 %	4,280 %	5,357 %	3,332 %	2,901 %
59	7,447 %	3,750 %	4,279 %	5,338 %	3,347 %	2,922 %
60	7,409 %	3,757 %	4,278 %	5,319 %	3,361 %	2,943 %
61	7,373 %	3,764 %	4,277 %	5,301 %	3,374 %	2,964 %
62	7,337 %	3,771 %	4,276 %	5,283 %	3,387 %	2,983 %
63	7,303 %	3,778 %	4,275 %	5,266 %	3,400 %	3,002 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

64	7,270 %	3,784 %	4,274 %	5,249 %	3,413 %	3,021 %
65	7,238 %	3,791 %	4,273 %	5,233 %	3,425 %	3,039 %
66	7,207 %	3,797 %	4,272 %	5,218 %	3,436 %	3,056 %
67	7,177 %	3,803 %	4,271 %	5,202 %	3,447 %	3,073 %
68	7,148 %	3,808 %	4,270 %	5,188 %	3,458 %	3,090 %
69	7,119 %	3,814 %	4,269 %	5,173 %	3,469 %	3,106 %
70	7,091 %	3,819 %	4,268 %	5,159 %	3,479 %	3,121 %
71	7,065 %	3,825 %	4,267 %	5,146 %	3,489 %	3,136 %
72	7,039 %	3,830 %	4,266 %	5,133 %	3,499 %	3,151 %
73	7,013 %	3,835 %	4,265 %	5,120 %	3,509 %	3,165 %
74	6,988 %	3,840 %	4,264 %	5,107 %	3,518 %	3,179 %
75	6,964 %	3,845 %	4,264 %	5,095 %	3,527 %	3,193 %
76	6,941 %	3,849 %	4,263 %	5,083 %	3,536 %	3,206 %
77	6,918 %	3,854 %	4,262 %	5,072 %	3,545 %	3,219 %
78	6,896 %	3,858 %	4,261 %	5,061 %	3,553 %	3,231 %
79	6,874 %	3,862 %	4,260 %	5,050 %	3,561 %	3,243 %
80	6,853 %	3,867 %	4,260 %	5,039 %	3,569 %	3,255 %
81	6,833 %	3,871 %	4,259 %	5,029 %	3,577 %	3,267 %
82	6,813 %	3,875 %	4,258 %	5,019 %	3,584 %	3,278 %
83	6,793 %	3,879 %	4,258 %	5,009 %	3,592 %	3,289 %
84	6,774 %	3,882 %	4,257 %	4,999 %	3,599 %	3,300 %
85	6,755 %	3,886 %	4,256 %	4,990 %	3,606 %	3,310 %
86	6,737 %	3,890 %	4,256 %	4,980 %	3,613 %	3,321 %
87	6,719 %	3,893 %	4,255 %	4,971 %	3,620 %	3,331 %
88	6,702 %	3,897 %	4,254 %	4,963 %	3,626 %	3,341 %
89	6,685 %	3,900 %	4,254 %	4,954 %	3,633 %	3,350 %
90	6,668 %	3,904 %	4,253 %	4,946 %	3,639 %	3,360 %
91	6,652 %	3,907 %	4,253 %	4,937 %	3,645 %	3,369 %
92	6,636 %	3,910 %	4,252 %	4,929 %	3,651 %	3,378 %
93	6,621 %	3,913 %	4,251 %	4,922 %	3,657 %	3,387 %
94	6,606 %	3,916 %	4,251 %	4,914 %	3,663 %	3,395 %
95	6,591 %	3,919 %	4,250 %	4,906 %	3,668 %	3,404 %
96	6,576 %	3,922 %	4,250 %	4,899 %	3,674 %	3,412 %
97	6,562 %	3,925 %	4,249 %	4,892 %	3,679 %	3,420 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

98	6,548 %	3,928 %	4,249 %	4,885 %	3,685 %	3,428 %
99	6,534 %	3,930 %	4,248 %	4,878 %	3,690 %	3,436 %
100	6,521 %	3,933 %	4,248 %	4,871 %	3,695 %	3,443 %
101	6,508 %	3,936 %	4,247 %	4,864 %	3,700 %	3,451 %
102	6,495 %	3,938 %	4,247 %	4,858 %	3,705 %	3,458 %
103	6,482 %	3,941 %	4,246 %	4,851 %	3,709 %	3,465 %
104	6,470 %	3,943 %	4,246 %	4,845 %	3,714 %	3,472 %
105	6,457 %	3,946 %	4,246 %	4,839 %	3,719 %	3,479 %
106	6,445 %	3,948 %	4,245 %	4,833 %	3,723 %	3,486 %
107	6,434 %	3,951 %	4,245 %	4,827 %	3,728 %	3,493 %
108	6,422 %	3,953 %	4,244 %	4,821 %	3,732 %	3,499 %
109	6,411 %	3,955 %	4,244 %	4,815 %	3,736 %	3,506 %
110	6,400 %	3,957 %	4,244 %	4,810 %	3,741 %	3,512 %
111	6,389 %	3,959 %	4,243 %	4,804 %	3,745 %	3,518 %
112	6,378 %	3,962 %	4,243 %	4,799 %	3,749 %	3,524 %
113	6,368 %	3,964 %	4,242 %	4,793 %	3,753 %	3,530 %
114	6,358 %	3,966 %	4,242 %	4,788 %	3,757 %	3,536 %
115	6,347 %	3,968 %	4,242 %	4,783 %	3,761 %	3,542 %
116	6,338 %	3,970 %	4,241 %	4,778 %	3,764 %	3,547 %
117	6,328 %	3,972 %	4,241 %	4,773 %	3,768 %	3,553 %
118	6,318 %	3,974 %	4,241 %	4,768 %	3,772 %	3,558 %
119	6,309 %	3,976 %	4,240 %	4,763 %	3,775 %	3,564 %
120	6,299 %	3,977 %	4,240 %	4,759 %	3,779 %	3,569 %
121	6,290 %	3,979 %	4,240 %	4,754 %	3,782 %	3,574 %
122	6,281 %	3,981 %	4,239 %	4,750 %	3,786 %	3,579 %
123	6,272 %	3,983 %	4,239 %	4,745 %	3,789 %	3,584 %
124	6,264 %	3,985 %	4,239 %	4,741 %	3,792 %	3,589 %
125	6,255 %	3,986 %	4,238 %	4,736 %	3,796 %	3,594 %
126	6,247 %	3,988 %	4,238 %	4,732 %	3,799 %	3,599 %
127	6,239 %	3,990 %	4,238 %	4,728 %	3,802 %	3,604 %
128	6,230 %	3,991 %	4,237 %	4,724 %	3,805 %	3,608 %
129	6,222 %	3,993 %	4,237 %	4,720 %	3,808 %	3,613 %
130	6,214 %	3,995 %	4,237 %	4,716 %	3,811 %	3,617 %
131	6,207 %	3,996 %	4,237 %	4,712 %	3,814 %	3,622 %



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

132	6,199 %	3,998 %	4,236 %	4,708 %	3,817 %	3,626 %
133	6,191 %	3,999 %	4,236 %	4,704 %	3,820 %	3,631 %
134	6,184 %	4,001 %	4,236 %	4,700 %	3,823 %	3,635 %
135	6,177 %	4,002 %	4,235 %	4,697 %	3,826 %	3,639 %
136	6,169 %	4,004 %	4,235 %	4,693 %	3,828 %	3,643 %
137	6,162 %	4,005 %	4,235 %	4,689 %	3,831 %	3,647 %
138	6,155 %	4,006 %	4,235 %	4,686 %	3,834 %	3,651 %
139	6,148 %	4,008 %	4,234 %	4,682 %	3,836 %	3,655 %
140	6,142 %	4,009 %	4,234 %	4,679 %	3,839 %	3,659 %
141	6,135 %	4,011 %	4,234 %	4,675 %	3,841 %	3,663 %
142	6,128 %	4,012 %	4,234 %	4,672 %	3,844 %	3,667 %
143	6,122 %	4,013 %	4,233 %	4,669 %	3,846 %	3,670 %
144	6,115 %	4,015 %	4,233 %	4,665 %	3,849 %	3,674 %
145	6,109 %	4,016 %	4,233 %	4,662 %	3,851 %	3,678 %
146	6,103 %	4,017 %	4,233 %	4,659 %	3,854 %	3,681 %
147	6,097 %	4,018 %	4,233 %	4,656 %	3,856 %	3,685 %
148	6,091 %	4,020 %	4,232 %	4,653 %	3,858 %	3,688 %
149	6,085 %	4,021 %	4,232 %	4,650 %	3,861 %	3,692 %
150	6,079 %	4,022 %	4,232 %	4,647 %	3,863 %	3,695 %

Term to maturity (in years)	Turkish lira	US dollar	Yen
1	9,327 %	0,576 %	- 0,177 %
2	9,372 %	0,636 %	- 0,236 %
3	9,525 %	0,710 %	- 0,260 %
4	9,579 %	0,796 %	- 0,262 %
5	9,609 %	0,888 %	- 0,252 %
6	9,637 %	0,979 %	- 0,234 %
7	9,660 %	1,063 %	- 0,211 %
8	9,675 %	1,145 %	- 0,188 %
9	9,674 %	1,217 %	- 0,165 %
10	9,649 %	1,284 %	- 0,143 %
11	9,597 %	1,346 %	- 0,103 %
12	9,526 %	1,404 %	- 0,098 %
13	9,440 %	1,451 %	- 0,053 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

14	9,345 %	1,495 %	- 0,032 %
15	9,243 %	1,536 %	- 0,037 %
16	9,138 %	1,572 %	0,005 %
17	9,031 %	1,604 %	0,021 %
18	8,924 %	1,632 %	0,035 %
19	8,818 %	1,657 %	0,048 %
20	8,713 %	1,678 %	0,028 %
21	8,610 %	1,695 %	0,019 %
22	8,510 %	1,710 %	0,025 %
23	8,412 %	1,723 %	0,036 %
24	8,318 %	1,736 %	0,047 %
25	8,227 %	1,748 %	0,053 %
26	8,139 %	1,759 %	0,051 %
27	8,055 %	1,770 %	0,047 %
28	7,973 %	1,779 %	0,046 %
29	7,895 %	1,785 %	0,051 %
30	7,821 %	1,788 %	0,066 %
31	7,749 %	1,788 %	0,091 %
32	7,680 %	1,787 %	0,125 %
33	7,614 %	1,786 %	0,166 %
34	7,551 %	1,786 %	0,211 %
35	7,491 %	1,788 %	0,259 %
36	7,433 %	1,792 %	0,309 %
37	7,377 %	1,797 %	0,361 %
38	7,324 %	1,802 %	0,413 %
39	7,273 %	1,803 %	0,465 %
40	7,225 %	1,801 %	0,517 %
41	7,178 %	1,795 %	0,569 %
42	7,133 %	1,786 %	0,619 %
43	7,090 %	1,776 %	0,669 %
44	7,048 %	1,767 %	0,718 %
45	7,009 %	1,759 %	0,765 %
46	6,970 %	1,754 %	0,812 %
47	6,934 %	1,752 %	0,857 %

Document Generated: 2024-06-20

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

48	6,898 %	1,754 %	0,901 %
49	6,864 %	1,759 %	0,944 %
50	6,832 %	1,769 %	0,985 %
51	6,800 %	1,783 %	1,025 %
52	6,770 %	1,801 %	1,064 %
53	6,740 %	1,822 %	1,102 %
54	6,712 %	1,846 %	1,139 %
55	6,685 %	1,870 %	1,175 %
56	6,658 %	1,897 %	1,209 %
57	6,633 %	1,924 %	1,243 %
58	6,608 %	1,951 %	1,275 %
59	6,584 %	1,980 %	1,307 %
60	6,561 %	2,008 %	1,337 %
61	6,539 %	2,036 %	1,367 %
62	6,518 %	2,065 %	1,396 %
63	6,497 %	2,093 %	1,424 %
64	6,476 %	2,121 %	1,451 %
65	6,457 %	2,149 %	1,477 %
66	6,438 %	2,176 %	1,503 %
67	6,419 %	2,203 %	1,528 %
68	6,401 %	2,229 %	1,552 %
69	6,384 %	2,255 %	1,575 %
70	6,367 %	2,281 %	1,598 %
71	6,350 %	2,306 %	1,621 %
72	6,334 %	2,331 %	1,642 %
73	6,319 %	2,355 %	1,663 %
74	6,303 %	2,378 %	1,684 %
75	6,289 %	2,401 %	1,704 %
76	6,274 %	2,424 %	1,723 %
77	6,260 %	2,446 %	1,742 %
78	6,247 %	2,468 %	1,761 %
79	6,233 %	2,489 %	1,779 %
80	6,220 %	2,510 %	1,796 %
81	6,208 %	2,530 %	1,814 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

82	6,195 %	2,550 %	1,830 %
83	6,183 %	2,569 %	1,847 %
84	6,172 %	2,588 %	1,863 %
85	6,160 %	2,607 %	1,878 %
86	6,149 %	2,625 %	1,894 %
87	6,138 %	2,643 %	1,909 %
88	6,127 %	2,660 %	1,923 %
89	6,117 %	2,677 %	1,937 %
90	6,107 %	2,694 %	1,951 %
91	6,097 %	2,710 %	1,965 %
92	6,087 %	2,726 %	1,978 %
93	6,077 %	2,742 %	1,991 %
94	6,068 %	2,757 %	2,004 %
95	6,059 %	2,772 %	2,017 %
96	6,050 %	2,787 %	2,029 %
97	6,041 %	2,801 %	2,041 %
98	6,032 %	2,816 %	2,053 %
99	6,024 %	2,829 %	2,064 %
100	6,016 %	2,843 %	2,075 %
101	6,007 %	2,856 %	2,087 %
102	6,000 %	2,869 %	2,097 %
103	5,992 %	2,882 %	2,108 %
104	5,984 %	2,895 %	2,118 %
105	5,977 %	2,907 %	2,129 %
106	5,969 %	2,919 %	2,139 %
107	5,962 %	2,931 %	2,149 %
108	5,955 %	2,943 %	2,158 %
109	5,948 %	2,954 %	2,168 %
110	5,941 %	2,965 %	2,177 %
111	5,934 %	2,977 %	2,186 %
112	5,928 %	2,987 %	2,195 %
113	5,921 %	2,998 %	2,204 %
114	5,915 %	3,009 %	2,213 %
115	5,909 %	3,019 %	2,221 %

Document Generated: 2024-06-20

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

116	5,903 %	3,029 %	2,230 %
117	5,897 %	3,039 %	2,238 %
118	5,891 %	3,049 %	2,246 %
119	5,885 %	3,058 %	2,254 %
120	5,879 %	3,068 %	2,262 %
121	5,874 %	3,077 %	2,270 %
122	5,868 %	3,086 %	2,277 %
123	5,863 %	3,095 %	2,285 %
124	5,857 %	3,104 %	2,292 %
125	5,852 %	3,113 %	2,299 %
126	5,847 %	3,121 %	2,306 %
127	5,842 %	3,130 %	2,313 %
128	5,837 %	3,138 %	2,320 %
129	5,832 %	3,146 %	2,327 %
130	5,827 %	3,154 %	2,334 %
131	5,822 %	3,162 %	2,340 %
132	5,817 %	3,170 %	2,347 %
133	5,813 %	3,178 %	2,353 %
134	5,808 %	3,185 %	2,360 %
135	5,804 %	3,193 %	2,366 %
136	5,799 %	3,200 %	2,372 %
137	5,795 %	3,208 %	2,378 %
138	5,790 %	3,215 %	2,384 %
139	5,786 %	3,222 %	2,390 %
140	5,782 %	3,229 %	2,395 %
141	5,778 %	3,236 %	2,401 %
142	5,774 %	3,242 %	2,407 %
143	5,770 %	3,249 %	2,412 %
144	5,766 %	3,256 %	2,418 %
145	5,762 %	3,262 %	2,423 %
146	5,758 %	3,268 %	2,428 %
147	5,754 %	3,275 %	2,434 %
148	5,750 %	3,281 %	2,439 %
149	5,747 %	3,287 %	2,444 %

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

150	5,743 %	3,293 %	2,449 %
-----	---------	---------	---------

## 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	34	5	2	435	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	179	0
6	2	6	59	5	9	176	0
7	3	7	62	5	11	172	0
8	3	8	64	5	13	177	0
9	4	9	66	5	14	179	0
10	4	9	68	5	15	182	1

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	435	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	179	4	31
6	6	0	0	0	176	4	32
7	7	0	0	0	172	4	33
8	8	1	2	0	177	2	34

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

9	9	1	3	0	179	0	34
10	9	1	3	0	182	4	34

<b>Duration (in years)</b>	<b>Italy</b>	<b>Latvia</b>	<b>Lithuania</b>	<b>Luxembourg</b>	<b>Malta</b>	<b>Netherlands</b>	<b>Portugal</b>
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	32	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	34	1	50

<b>Duration (in years)</b>	<b>Rumania</b>	<b>Slovakia</b>	<b>Slovenia</b>	<b>Spain</b>	<b>Sweden</b>	<b>United Kingdom</b>	<b>Liechtenstein</b>
1	10	14	21	6	0	0	0
2	19	18	25	13	0	0	0
3	21	21	29	16	0	0	0
4	23	23	34	18	0	0	0
5	24	24	38	20	0	0	0
6	26	25	41	22	0	0	0
7	28	27	43	23	0	0	0
8	29	28	44	24	0	0	0
9	31	28	45	25	0	0	0
10	28	28	44	26	0	0	0

<b>Duration (in years)</b>	<b>Norway</b>	<b>Australia</b>	<b>Brazil</b>	<b>Canada</b>	<b>Chile</b>	<b>China</b>	<b>Colombia</b>
1	0	0	12	0	17	0	10
2	0	0	12	0	19	0	18
3	0	0	12	0	18	1	30
4	0	0	12	0	17	2	39

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

5	0	0	12	0	16	3	41
6	0	0	12	0	15	3	44
7	0	0	12	0	14	4	47
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 (in years)	Singapore	South Africa	South Korea	Thailand	Taiwan	United States
1	0	3	10	0	4	0
2	0	7	13	0	4	0
3	0	6	13	0	4	0
4	0	5	14	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



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	22	49	131	245	597	1 504
2	6	22	49	131	245	597	1 199
3	7	24	49	122	241	594	965
4	8	26	52	124	240	592	788
5	10	29	57	126	239	592	653
6	11	32	61	131	239	592	592
7	12	34	63	133	239	592	592
8	12	35	62	130	239	592	592
9	12	36	62	129	239	592	592
10	13	37	62	129	239	592	592
11	13	38	62	129	239	592	592
12	14	39	62	129	239	592	592
13	14	39	62	129	239	592	592
14	14	40	62	129	239	592	592
15	14	39	62	129	239	592	592
16	14	39	62	129	239	592	592
17	14	39	62	129	239	592	592
18	14	39	62	129	239	592	592
19	14	39	62	129	239	592	592
20	14	39	62	129	239	592	592
21	15	39	62	129	239	592	592
22	15	39	62	129	239	592	592
23	16	39	62	129	239	592	592
24	16	39	62	129	239	592	592
25	17	39	62	129	239	592	592
26	18	40	62	129	239	592	592
27	19	40	62	129	239	592	592
28	19	40	62	129	239	592	592
29	19	40	62	129	239	592	592
30	20	40	62	129	239	592	592

## 2.2. Czech koruna

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

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	135	249	602	1 513
2	12	28	55	137	251	604	1 207
3	14	31	56	129	248	600	972
4	15	33	59	130	246	599	793
5	16	36	64	133	246	599	657
6	17	38	67	137	245	598	598
7	18	39	68	138	245	598	598
8	17	40	67	135	244	597	597
9	17	40	66	134	244	597	597
10	17	41	66	133	244	596	596
11	17	41	66	132	243	596	596
12	17	42	65	132	243	595	595
13	17	42	65	131	242	595	595
14	16	42	64	131	241	594	594
15	16	41	64	130	241	594	594
16	15	40	63	130	240	593	593
17	15	40	63	129	240	593	593
18	15	40	63	129	240	593	593
19	15	40	63	129	240	593	593
20	15	40	63	129	240	593	593
21	15	41	63	130	241	593	593
22	16	41	64	130	241	594	594
23	16	41	64	130	241	594	594
24	16	41	64	130	241	594	594
25	17	41	64	130	241	594	594
26	18	41	64	130	241	594	594
27	19	41	64	130	241	594	594
28	19	41	64	130	241	594	594
29	20	41	64	130	241	594	594
30	20	41	64	130	241	594	594

### 2.3. Danish krone

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	48	131	244	597	1 504
2	6	21	48	131	244	597	1 199
3	7	24	49	122	241	593	965
4	8	26	52	123	239	592	788
5	9	29	57	126	239	592	653
6	11	31	61	130	239	592	592
7	12	34	63	132	239	592	592
8	12	35	62	130	239	592	592
9	12	35	62	129	239	592	592
10	13	37	62	129	239	592	592
11	13	38	62	129	239	592	592
12	14	38	62	129	239	592	592
13	14	39	62	129	239	592	592
14	14	39	62	129	239	592	592
15	14	39	62	129	239	592	592
16	14	39	62	129	239	592	592
17	14	39	62	129	239	592	592
18	14	39	62	129	239	592	592
19	14	39	62	129	239	592	592
20	14	39	62	129	239	592	592
21	15	39	62	129	239	592	592
22	15	39	62	129	239	592	592
23	16	39	62	129	239	592	592
24	16	39	62	129	239	592	592
25	17	39	62	129	239	592	592
26	18	39	62	129	239	592	592
27	19	39	62	129	239	592	592
28	19	39	62	129	239	592	592
29	19	39	62	129	239	592	592
30	20	39	62	129	239	592	592

#### 2.4. Forint

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	89	104	132	214	327	680	1 533
2	83	99	126	208	322	675	1 227
3	87	104	130	202	321	674	992
4	85	104	129	201	317	669	812
5	84	103	132	200	313	666	674
6	82	103	132	202	311	664	664
7	81	103	131	201	308	661	661
8	79	102	129	198	307	660	660
9	78	101	128	195	305	658	658
10	74	98	124	190	301	654	654
11	72	96	121	187	298	651	651
12	71	95	119	185	296	649	649
13	70	95	118	185	295	648	648
14	70	95	117	184	295	648	648
15	69	94	117	183	294	647	647
16	68	93	116	183	293	646	646
17	68	93	116	182	293	646	646
18	67	92	115	181	292	645	645
19	66	91	114	180	291	644	644
20	65	90	113	180	290	643	643
21	64	90	112	179	290	642	642
22	64	89	111	178	289	642	642
23	63	88	110	177	288	641	641
24	61	87	109	176	287	640	640
25	60	86	108	175	286	638	638
26	59	85	107	174	284	637	637
27	58	83	106	173	283	636	636
28	57	82	105	172	282	635	635
29	56	81	104	170	281	634	634
30	55	80	103	169	280	633	633

## 2.5. *Krona*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	10	26	53	135	249	602	1 496
2	12	28	55	137	251	603	1 194
3	14	31	57	129	248	601	962
4	16	34	60	131	247	600	787
5	17	37	65	134	247	600	653
6	18	39	68	138	247	600	600
7	19	41	70	140	246	599	599
8	19	41	69	137	246	599	599
9	18	42	68	135	245	598	598
10	18	42	67	134	245	598	598
11	18	43	67	134	244	597	597
12	18	43	67	133	244	597	597
13	18	43	66	133	243	596	596
14	18	43	66	132	243	596	596
15	17	43	65	132	243	595	595
16	17	42	65	131	242	595	595
17	16	42	64	131	242	595	595
18	16	41	64	131	241	594	594
19	16	41	64	131	241	594	594
20	17	42	65	131	242	595	595
21	17	42	65	131	242	595	595
22	17	42	65	132	242	595	595
23	17	43	65	132	243	595	595
24	17	43	65	132	243	596	596
25	18	43	65	132	243	596	596
26	18	43	65	132	243	596	596
27	19	43	65	132	243	596	596
28	19	43	65	132	243	596	596
29	20	43	65	132	243	596	596
30	21	43	65	132	243	595	595

## 2.6. Kuna

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	53	69	96	179	292	645	1 544
2	57	73	100	182	296	649	1 238
3	63	80	105	178	297	649	1 001
4	66	84	110	182	297	650	819
5	68	88	116	185	298	651	681
6	69	90	119	189	298	650	650
7	69	91	120	190	297	650	650
8	68	91	118	186	295	648	648
9	67	90	116	183	294	647	647
10	65	89	115	181	292	645	645
11	64	89	113	180	290	643	643
12	63	88	112	178	289	642	642
13	62	87	110	176	287	640	640
14	61	86	108	175	286	639	639
15	59	84	107	174	284	637	637
16	58	83	106	172	283	636	636
17	57	82	105	171	282	635	635
18	56	81	104	171	281	634	634
19	55	81	103	170	281	633	633
20	55	80	103	169	280	633	633
21	54	79	102	168	279	632	632
22	53	78	101	168	278	631	631
23	52	78	100	167	278	630	630
24	52	77	99	166	277	630	630
25	51	76	99	165	276	629	629
26	50	75	98	164	275	628	628
27	49	74	97	163	274	627	627
28	48	73	96	162	273	626	626
29	47	72	95	162	272	625	625
30	46	72	94	161	272	624	624

## 2.7. Lev

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	5	21	48	130	244	597	1 503
2	5	21	48	130	244	597	1 198
3	6	23	49	121	240	593	964
4	7	26	51	123	239	592	787
5	9	28	57	125	239	591	652
6	10	31	60	130	239	591	591
7	11	33	62	132	239	591	591
8	11	34	61	129	239	591	591
9	11	35	61	128	239	591	591
10	12	36	61	128	239	591	591
11	12	37	61	128	239	591	591
12	13	38	61	128	239	591	591
13	13	38	61	128	239	591	591
14	13	39	61	128	239	591	591
15	13	39	61	128	239	591	591
16	13	39	61	128	239	591	591
17	13	39	61	128	239	591	591
18	13	39	61	128	239	591	591
19	13	39	61	128	239	591	591
20	14	39	61	128	239	591	591
21	15	39	61	128	239	591	591
22	15	39	61	128	239	591	591
23	16	39	61	128	239	591	591
24	16	39	61	128	239	591	591
25	17	39	61	128	239	592	592
26	18	39	61	128	239	592	592
27	19	39	61	128	239	592	592
28	19	39	61	128	239	592	592
29	19	39	61	128	239	592	592
30	20	39	61	128	239	592	592

## 2.8. Pound sterling

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	25	59	162	263	616	1 521
2	7	25	59	162	263	616	1 212
3	8	28	58	145	259	612	975
4	9	30	60	133	257	610	796
5	10	31	60	119	256	609	660
6	13	35	63	110	255	607	607
7	15	37	63	101	253	606	606
8	15	38	61	94	252	605	605
9	18	45	64	88	251	604	604
10	17	44	62	83	250	603	603
11	16	43	60	82	250	602	602
12	16	43	60	82	249	602	602
13	16	43	60	82	248	601	601
14	16	44	60	82	247	600	600
15	16	44	60	82	246	599	599
16	16	44	60	82	245	598	598
17	16	44	60	82	244	597	597
18	16	44	60	82	243	596	596
19	16	44	60	82	243	596	596
20	16	44	60	82	244	597	597
21	16	44	60	82	244	597	597
22	16	44	60	82	244	597	597
23	16	44	60	82	244	596	596
24	16	44	60	82	243	596	596
25	17	44	60	82	243	596	596
26	18	44	60	82	242	595	595
27	19	44	60	82	242	595	595
28	19	44	60	82	242	594	594
29	19	44	60	82	241	594	594
30	20	44	60	82	241	594	594

## 2.9. Romanian leu



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	90	106	133	215	329	682	1 529
2	87	103	130	212	326	679	1 227
3	85	103	128	201	319	672	994
4	84	102	128	199	315	668	815
5	82	102	130	199	312	665	678
6	81	102	131	201	309	662	662
7	79	101	129	199	306	659	659
8	76	99	126	194	303	656	656
9	74	97	123	190	301	654	654
10	72	96	121	188	299	652	652
11	71	95	120	186	297	650	650
12	70	94	118	184	295	648	648
13	68	93	116	183	293	646	646
14	67	92	115	181	292	645	645
15	65	90	113	180	290	643	643
16	64	89	112	178	289	642	642
17	63	88	111	177	288	641	641
18	62	87	110	176	287	640	640
19	61	86	109	175	286	639	639
20	60	85	108	174	285	638	638
21	59	84	107	173	284	637	637
22	58	83	106	173	283	636	636
23	57	82	105	172	282	635	635
24	56	81	104	170	281	634	634
25	55	80	103	169	280	633	633
26	54	79	102	168	279	632	632
27	53	78	101	167	278	631	631
28	52	77	100	166	277	630	630
29	51	76	99	166	276	629	629
30	50	75	98	165	275	628	628

## 2.10. Zloty

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	77	104	187	300	653	1 548
2	60	76	103	185	299	652	1 235
3	59	77	102	175	293	646	996
4	59	77	103	175	291	643	814
5	58	78	106	175	288	641	676
6	57	78	107	177	286	639	639
7	57	79	107	177	284	637	637
8	55	78	105	173	282	635	635
9	53	77	103	170	280	633	633
10	52	76	102	168	279	632	632
11	52	76	101	167	278	631	631
12	52	76	100	166	277	630	630
13	51	76	99	166	276	629	629
14	51	76	99	165	276	629	629
15	50	75	98	164	275	628	628
16	49	74	97	163	274	627	627
17	48	73	96	163	273	626	626
18	47	73	95	162	273	625	625
19	47	72	95	161	272	625	625
20	47	72	95	161	272	625	625
21	46	72	94	161	272	624	624
22	46	71	94	160	271	624	624
23	45	71	93	160	271	624	624
24	45	70	93	159	270	623	623
25	44	69	92	159	269	622	622
26	44	69	91	158	269	622	622
27	43	68	91	157	268	621	621
28	42	67	90	157	267	620	620
29	42	67	89	156	267	620	620
30	41	66	89	155	266	619	619

## 2.11. Norwegian krone

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

<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	31	47	74	156	270	622	1 528
2	31	47	74	156	270	623	1 219
3	31	48	74	147	265	618	982
4	31	50	76	147	263	616	801
5	32	52	80	149	262	615	664
6	33	53	83	152	261	614	614
7	33	55	83	153	260	613	613
8	32	55	82	150	259	612	612
9	31	55	81	148	259	612	612
10	31	55	81	147	258	611	611
11	31	55	80	146	257	610	610
12	31	55	79	146	256	609	609
13	30	55	78	145	255	608	608
14	30	55	77	144	255	608	608
15	29	54	77	143	254	607	607
16	28	53	76	142	253	606	606
17	27	52	75	142	252	605	605
18	27	52	75	141	252	605	605
19	26	51	74	141	251	604	604
20	26	52	74	141	252	604	604
21	26	52	74	141	252	604	604
22	26	52	74	141	251	604	604
23	26	51	74	141	251	604	604
24	26	51	74	140	251	604	604
25	26	51	74	140	251	604	604
26	26	51	73	140	251	604	604
27	25	51	73	140	250	603	603
28	25	50	73	139	250	603	603
29	25	50	73	139	250	603	603
30	25	50	72	139	250	603	603

## 2.12. *Swiss franc*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	27	110	223	576	1 489
2	1	6	28	111	224	577	1 186
3	2	6	30	102	221	574	955
4	2	8	32	104	220	573	780
5	3	9	38	106	220	573	646
6	4	12	41	111	220	573	573
7	5	14	43	113	220	572	572
8	6	15	42	110	220	572	572
9	6	16	42	109	220	572	572
10	7	17	42	109	220	572	572
11	8	19	44	110	221	574	574
12	9	19	42	109	219	572	572
13	9	20	43	110	221	574	574
14	10	21	43	110	220	573	573
15	10	19	42	108	219	572	572
16	12	18	41	107	218	571	571
17	12	19	41	107	218	571	571
18	13	19	41	107	218	571	571
19	13	20	41	108	218	571	571
20	13	21	42	108	219	572	572
21	15	22	42	109	220	573	573
22	15	22	43	109	220	573	573
23	16	23	43	109	220	573	573
24	16	25	43	109	220	573	573
25	17	25	44	109	220	573	573
26	17	26	45	109	220	573	573
27	18	26	47	109	220	573	573
28	19	27	49	109	220	573	573
29	19	28	50	109	220	573	573
30	20	29	51	109	220	573	573

### 2.13. Australian dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	47	63	90	172	286	639	1 555
2	47	63	90	172	286	639	1 239
3	48	65	90	163	282	635	998
4	48	67	92	164	280	633	814
5	49	68	96	165	278	631	675
6	49	69	99	168	277	630	630
7	49	71	99	169	276	629	629
8	48	70	98	166	275	628	628
9	47	70	96	163	274	627	627
10	46	70	96	162	273	626	626
11	46	70	95	161	272	625	625
12	46	70	94	161	271	624	624
13	45	70	93	160	271	623	623
14	45	70	93	159	270	623	623
15	44	69	92	158	269	622	622
16	43	68	91	157	268	621	621
17	42	68	90	157	268	620	620
18	42	67	90	156	267	620	620
19	41	66	89	156	266	619	619
20	41	66	89	156	266	619	619
21	41	66	89	155	266	619	619
22	41	66	89	155	266	619	619
23	40	65	88	155	265	618	618
24	40	65	88	154	265	618	618
25	39	64	87	154	264	617	617
26	39	64	86	153	264	617	617
27	38	63	86	152	263	616	616
28	37	63	85	152	263	615	615
29	37	62	85	151	262	615	615
30	36	61	84	151	261	614	614

2.14. *Baht*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	30	57	139	253	605	1 540
2	18	34	61	143	257	610	1 229
3	22	40	65	138	257	609	991
4	26	45	70	142	258	611	810
5	29	49	77	146	259	612	671
6	28	49	78	148	257	610	610
7	34	56	84	154	261	614	614
8	32	55	82	151	260	612	612
9	33	57	83	150	261	613	613
10	35	59	85	151	262	615	615
11	37	62	86	153	263	616	616
12	39	63	87	153	264	617	617
13	39	64	87	154	265	618	618
14	40	65	88	154	265	618	618
15	40	65	88	155	265	618	618
16	39	65	87	154	265	618	618
17	39	65	87	154	265	618	618
18	39	64	87	153	264	617	617
19	38	63	86	153	263	616	616
20	38	63	86	153	263	616	616
21	38	63	86	153	263	616	616
22	38	63	86	152	263	616	616
23	38	63	85	152	263	616	616
24	37	62	85	152	262	615	615
25	37	62	85	151	262	615	615
26	36	61	84	151	261	614	614
27	36	61	84	150	261	614	614
28	35	60	83	150	260	613	613
29	35	60	83	149	260	613	613
30	34	59	82	149	259	612	612

## 2.15. Canadian dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	13	29	56	138	251	604	1 527
2	14	30	57	139	253	606	1 218
3	16	33	59	132	250	603	980
4	18	36	62	134	250	602	800
5	20	39	68	136	249	602	663
6	21	42	71	141	250	603	603
7	22	44	73	143	250	603	603
8	22	45	72	141	250	603	603
9	23	46	72	139	250	603	603
10	23	47	73	139	250	603	603
11	24	49	73	140	250	603	603
12	25	50	73	140	251	603	603
13	25	51	74	140	251	604	604
14	26	51	74	140	251	604	604
15	26	51	74	140	251	604	604
16	26	51	73	140	251	604	604
17	26	51	74	140	251	604	604
18	25	51	73	140	251	604	604
19	25	51	73	140	251	604	604
20	26	51	74	140	251	604	604
21	26	51	74	140	251	604	604
22	26	51	74	140	251	604	604
23	25	51	73	140	251	604	604
24	25	50	73	140	250	603	603
25	25	50	73	139	250	603	603
26	25	50	72	139	250	603	603
27	24	50	72	139	249	602	602
28	24	49	72	138	249	602	602
29	24	49	72	138	249	602	602
30	23	49	71	138	249	601	601

2.16. *Chilean peso*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	49	65	92	174	288	641	1 589
2	52	68	95	177	291	644	1 267
3	56	73	99	172	290	643	1 022
4	58	77	102	174	290	643	835
5	60	80	108	177	290	643	692
6	62	83	112	182	291	644	644
7	63	85	113	183	290	643	643
8	62	85	112	181	290	643	643
9	62	86	112	179	289	642	642
10	63	87	112	179	289	642	642
11	63	87	112	178	289	642	642
12	62	87	111	177	288	641	641
13	62	87	110	177	287	640	640
14	61	86	109	176	286	639	639
15	60	86	108	175	285	638	638
16	59	85	107	174	285	638	638
17	59	84	107	173	284	637	637
18	58	83	106	172	283	636	636
19	57	82	105	171	282	635	635
20	56	82	104	171	282	634	634
21	56	81	104	170	281	634	634
22	55	80	103	169	280	633	633
23	54	79	102	168	279	632	632
24	53	78	101	167	278	631	631
25	52	77	100	167	277	630	630
26	51	76	99	166	276	629	629
27	50	76	98	165	275	628	628
28	49	75	97	164	275	628	628
29	49	74	96	163	274	627	627
30	48	73	96	162	273	626	626

## 2.17. Colombian peso



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	80	96	123	205	319	672	1 612
2	84	100	127	210	323	676	1 288
3	86	103	128	201	320	672	1 039
4	86	104	130	202	317	670	851
5	89	109	137	206	319	672	707
6	91	112	141	211	320	672	672
7	93	114	143	213	320	673	673
8	93	116	143	212	321	674	674
9	94	117	144	211	321	674	674
10	95	119	144	211	321	674	674
11	95	119	143	210	321	674	674
12	94	119	143	209	320	673	673
13	93	118	141	208	318	671	671
14	92	117	140	206	317	670	670
15	90	116	138	205	316	668	668
16	89	114	137	203	314	667	667
17	87	113	135	202	313	666	666
18	86	111	134	200	311	664	664
19	85	110	133	199	310	663	663
20	83	109	131	198	309	661	661
21	82	107	130	196	307	660	660
22	81	106	128	195	306	659	659
23	79	104	127	193	304	657	657
24	77	103	125	192	303	656	656
25	76	101	124	190	301	654	654
26	74	100	122	189	299	652	652
27	73	98	121	187	298	651	651
28	71	97	119	186	296	649	649
29	70	95	118	184	295	648	648
30	68	94	116	183	294	646	646

2.18. *Hong Kong dollar*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	5	21	48	131	244	597	1 526
2	9	25	52	134	248	601	1 218
3	13	30	55	128	247	599	982
4	16	34	60	131	247	600	802
5	19	38	66	135	248	601	665
6	21	41	71	140	249	602	602
7	22	44	73	143	250	602	602
8	22	45	72	141	250	603	603
9	23	46	72	139	250	603	603
10	23	47	73	139	250	603	603
11	24	48	73	139	250	603	603
12	24	49	72	139	250	603	603
13	24	49	72	138	249	602	602
14	23	49	71	138	248	601	601
15	23	48	71	137	248	601	601
16	22	47	70	136	247	600	600
17	21	46	69	136	246	599	599
18	21	46	69	135	246	599	599
19	20	46	68	135	246	599	599
20	21	46	69	135	246	599	599
21	21	46	69	135	246	599	599
22	21	46	69	135	246	599	599
23	21	46	69	135	246	599	599
24	21	46	69	135	246	599	599
25	21	46	69	135	246	599	599
26	21	46	68	135	246	599	599
27	20	46	68	135	246	598	598
28	20	45	68	135	245	598	598
29	20	45	68	134	245	598	598
30	21	45	68	134	245	598	598

2.19. *Indian rupee*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	216	330	683	1 675
2	91	107	134	216	330	683	1 339
3	92	109	135	207	326	679	1 080
4	93	111	137	209	325	677	883
5	94	114	142	211	324	677	732
6	94	115	145	214	323	676	676
7	95	117	146	216	323	675	675
8	95	118	145	213	322	675	675
9	94	117	144	211	321	674	674
10	93	117	142	209	320	673	673
11	92	116	141	207	318	671	671
12	90	115	139	205	316	669	669
13	89	114	137	203	314	667	667
14	87	112	135	201	312	665	665
15	85	110	133	199	310	663	663
16	83	108	131	197	308	661	661
17	81	106	129	196	306	659	659
18	80	105	128	194	305	658	658
19	78	103	126	193	303	656	656
20	77	102	125	192	302	655	655
21	76	101	124	191	301	654	654
22	75	100	123	190	300	653	653
23	74	99	122	188	299	652	652
24	73	98	121	187	298	651	651
25	72	97	120	186	297	650	650
26	71	96	119	185	296	649	649
27	70	95	118	184	295	648	648
28	69	94	117	183	294	647	647
29	68	93	116	182	293	646	646
30	67	92	115	181	292	645	645

## 2.20. Mexican peso

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	360	376	403	485	599	952	1 609
2	75	91	118	200	314	667	1 289
3	79	96	122	195	313	666	1 044
4	83	102	127	199	315	667	854
5	86	106	134	203	316	669	709
6	88	109	138	208	317	670	670
7	90	112	140	210	317	670	670
8	91	113	141	209	318	671	671
9	91	114	141	208	318	671	671
10	91	115	141	207	318	671	671
11	92	116	141	207	318	671	671
12	92	117	141	207	318	671	671
13	93	118	141	208	318	671	671
14	94	119	142	208	319	672	672
15	95	120	143	209	320	673	673
16	96	121	144	210	321	674	674
17	97	122	145	211	322	675	675
18	98	123	146	212	323	676	676
19	99	124	147	213	324	677	677
20	100	125	147	214	325	678	678
21	100	125	148	214	325	678	678
22	100	125	148	214	325	678	678
23	99	124	147	214	324	677	677
24	98	124	146	213	324	677	677
25	98	123	145	212	323	676	676
26	97	122	144	211	322	675	675
27	95	121	143	210	320	673	673
28	94	119	142	209	319	672	672
29	93	118	141	207	318	671	671
30	92	117	139	206	317	670	670

## 2.21. New Taiwan dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

<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	10	37	119	233	585	1 517
2	1	9	37	119	232	585	1 210
3	2	12	37	110	228	581	975
4	2	13	39	111	226	579	796
5	3	15	43	112	225	578	660
6	4	17	46	116	225	578	578
7	5	19	47	117	224	577	577
8	6	19	46	114	223	576	576
9	6	18	45	112	222	575	575
10	7	19	44	111	222	575	575
11	8	20	44	111	222	575	575
12	9	21	44	111	222	575	575
13	9	22	45	111	222	575	575
14	10	22	45	111	222	575	575
15	10	22	45	111	222	575	575
16	12	22	45	111	222	575	575
17	12	22	45	112	222	575	575
18	13	23	46	112	223	576	576
19	13	23	46	113	223	576	576
20	14	24	47	114	224	577	577
21	15	25	48	114	225	578	578
22	16	26	49	115	226	579	579
23	16	27	49	116	226	579	579
24	16	27	50	116	227	580	580
25	18	28	50	117	227	580	580
26	18	28	51	117	228	581	581
27	19	28	51	118	228	581	581
28	19	29	51	118	229	582	582
29	20	29	52	118	229	582	582
30	20	30	53	119	229	582	582

## 2.22. New Zealand dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	54	70	97	179	293	645	1 560
2	55	70	98	180	293	646	1 243
3	55	73	98	171	289	642	1 001
4	56	74	100	171	287	640	818
5	56	76	104	173	286	639	677
6	57	78	107	177	286	639	639
7	57	79	107	177	284	637	637
8	56	79	106	174	284	636	636
9	55	79	105	172	283	636	636
10	55	78	104	170	281	634	634
11	53	78	102	169	280	632	632
12	52	77	101	167	278	631	631
13	51	76	99	165	276	629	629
14	49	75	97	164	275	627	627
15	48	73	96	162	273	626	626
16	46	71	94	160	271	624	624
17	45	70	93	159	270	623	623
18	43	69	91	158	269	622	622
19	42	68	90	157	268	621	621
20	42	67	90	156	267	620	620
21	41	67	89	156	266	619	619
22	41	66	89	155	266	619	619
23	40	65	88	154	265	618	618
24	39	64	87	154	264	617	617
25	39	64	86	153	264	617	617
26	38	63	86	152	263	616	616
27	37	62	85	152	262	615	615
28	37	62	84	151	262	615	615
29	36	61	84	150	261	614	614
30	35	61	83	150	260	613	613

### 2.23. Rand

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	113	129	156	238	352	705	1 689
2	115	130	157	240	353	706	1 350
3	117	134	160	232	351	704	1 089
4	119	137	163	234	350	703	890
5	121	140	168	237	350	703	738
6	121	142	172	241	350	703	703
7	122	144	172	242	349	702	702
8	121	144	171	239	348	701	701
9	120	143	170	237	347	700	700
10	119	143	169	235	346	699	699
11	118	143	167	234	344	697	697
12	117	142	165	232	342	695	695
13	115	140	163	230	340	693	693
14	113	138	161	227	338	691	691
15	110	136	158	225	336	688	688
16	108	133	156	222	333	686	686
17	105	130	153	220	330	683	683
18	103	128	151	217	328	681	681
19	101	126	149	215	326	679	679
20	99	124	147	214	324	677	677
21	97	123	145	212	323	676	676
22	96	121	144	210	321	674	674
23	94	119	142	208	319	672	672
24	92	117	140	206	317	670	670
25	90	116	138	205	315	668	668
26	89	114	137	203	314	667	667
27	87	112	135	201	312	665	665
28	85	111	133	200	311	663	663
29	84	109	132	198	309	662	662
30	82	108	130	197	307	660	660

2.24. *Real*

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	174	189	216	299	412	765	1 834
2	183	199	226	308	422	775	1 453
3	188	205	231	304	422	775	1 167
4	190	209	234	306	422	775	952
5	191	211	239	308	421	774	789
6	191	212	241	311	420	772	772
7	191	213	241	311	418	771	771
8	189	212	239	307	416	769	769
9	188	211	237	304	415	768	768
10	187	211	236	303	413	766	766
11	185	210	234	301	411	764	764
12	183	208	231	298	409	762	762
13	180	205	228	295	406	759	759
14	177	203	225	292	403	755	755
15	174	199	222	289	399	752	752
16	171	196	219	285	396	749	749
17	168	193	215	282	393	746	746
18	164	190	212	279	390	742	742
19	161	186	209	276	386	739	739
20	158	183	206	273	383	736	736
21	155	180	203	269	380	733	733
22	152	177	200	266	377	730	730
23	149	174	197	263	374	727	727
24	146	171	193	260	371	724	724
25	142	168	190	257	368	720	720
26	139	165	187	254	364	717	717
27	136	162	184	251	362	714	714
28	134	159	181	248	359	712	712
29	131	156	179	245	356	709	709
30	128	153	176	242	353	706	706

## 2.25. Renminbi-yuan



**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	25	41	68	151	264	617	1 564
2	26	42	69	152	265	618	1 247
3	28	45	70	143	262	614	1 005
4	29	47	73	144	260	613	821
5	30	49	77	146	259	612	681
6	30	51	80	150	259	612	612
7	31	52	81	151	258	611	611
8	29	52	79	148	257	610	610
9	29	52	78	145	256	609	609
10	28	52	78	144	255	608	608
11	28	53	77	144	254	607	607
12	28	53	76	143	254	607	607
13	28	53	76	142	253	606	606
14	28	53	75	142	253	606	606
15	27	52	75	142	252	605	605
16	27	52	75	141	252	605	605
17	27	52	75	141	252	605	605
18	27	52	75	141	252	605	605
19	27	52	75	142	252	605	605
20	27	52	75	142	252	605	605
21	27	53	75	142	253	605	605
22	27	53	75	142	253	605	605
23	27	53	75	142	252	605	605
24	27	52	75	142	252	605	605
25	27	52	75	141	252	605	605
26	27	52	75	141	252	605	605
27	27	52	75	141	252	605	605
28	26	52	74	141	252	604	604
29	26	51	74	141	251	604	604
30	26	51	74	140	251	604	604

## 2.26. Ringgit

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	21	37	64	146	260	613	1 590
2	23	39	66	148	262	615	1 268
3	26	43	68	141	260	612	1 021
4	28	47	72	144	260	613	834
5	31	51	79	148	261	614	691
6	33	53	83	152	261	614	614
7	34	56	85	155	262	615	615
8	34	57	84	153	262	615	615
9	35	58	84	152	262	615	615
10	36	60	85	152	263	615	615
11	37	61	86	152	263	616	616
12	37	62	86	152	263	616	616
13	38	63	86	152	263	616	616
14	38	63	86	152	263	616	616
15	38	63	86	152	263	616	616
16	37	62	85	152	262	615	615
17	37	62	85	152	262	615	615
18	37	62	85	151	262	615	615
19	37	62	85	152	262	615	615
20	37	63	85	152	263	616	616
21	38	63	86	152	263	616	616
22	38	63	86	152	263	616	616
23	37	63	85	152	263	616	616
24	37	62	85	152	262	615	615
25	37	62	85	151	262	615	615
26	37	62	84	151	262	615	615
27	36	61	84	151	261	614	614
28	36	61	84	150	261	614	614
29	35	60	83	150	260	613	613
30	35	60	83	149	260	613	613

## 2.27. Russian rouble

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	122	137	164	247	360	713	1 762
2	121	136	164	246	359	712	1 397
3	121	138	164	236	355	708	1 120
4	122	140	166	237	353	706	912
5	123	142	170	239	352	705	753
6	122	143	172	242	351	704	704
7	123	145	173	243	350	703	703
8	122	144	172	240	349	702	702
9	121	144	170	237	348	701	701
10	121	145	170	237	348	700	700
11	121	145	170	236	347	700	700
12	120	145	169	235	346	699	699
13	119	144	167	234	345	698	698
14	118	144	166	233	343	696	696
15	116	141	164	231	341	694	694
16	114	139	162	228	339	692	692
17	111	136	159	226	336	689	689
18	109	134	157	223	334	687	687
19	107	132	155	221	332	685	685
20	105	130	152	219	330	683	683
21	102	127	150	217	327	680	680
22	100	125	148	214	325	678	678
23	98	123	146	212	323	676	676
24	96	121	144	210	321	674	674
25	94	119	141	208	319	672	672
26	91	117	139	206	317	669	669
27	89	115	137	204	314	667	667
28	87	113	135	202	312	665	665
29	85	111	133	200	311	663	663
30	84	109	131	198	309	662	662

## 2.28. Singapore dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	8	35	117	231	584	1 537
2	1	10	37	119	233	586	1 228
3	2	14	39	112	231	583	990
4	2	18	43	115	231	584	809
5	3	21	50	118	232	584	671
6	4	24	54	123	232	585	585
7	5	27	56	126	232	585	585
8	6	28	55	124	233	586	586
9	6	29	55	122	233	586	586
10	8	30	55	122	232	585	585
11	8	31	55	122	232	585	585
12	9	31	55	121	232	585	585
13	9	32	55	121	232	585	585
14	10	32	54	121	232	585	585
15	11	32	54	121	232	584	584
16	12	31	54	120	231	584	584
17	12	31	54	120	231	584	584
18	13	31	54	121	231	584	584
19	13	31	54	121	231	584	584
20	15	32	55	121	232	585	585
21	15	33	55	122	233	586	586
22	16	33	56	122	233	586	586
23	16	34	56	123	234	586	586
24	17	34	57	123	234	587	587
25	18	34	57	123	234	587	587
26	18	34	57	124	234	587	587
27	19	35	57	124	235	588	588
28	19	35	58	124	235	588	588
29	20	35	58	124	235	588	588
30	21	35	58	124	235	588	588

## 2.29. South Korean won

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	35	51	78	160	274	627	1 538
2	35	51	78	160	274	627	1 226
3	35	52	78	151	269	622	987
4	36	54	80	151	267	620	805
5	36	56	84	153	266	619	667
6	39	60	89	159	267	620	620
7	36	58	87	157	264	616	616
8	41	63	90	159	268	621	621
9	40	63	89	156	267	620	620
10	34	58	83	150	261	614	614
11	29	54	78	145	256	608	608
12	26	51	75	141	252	605	605
13	24	49	72	138	249	602	602
14	22	47	70	136	247	600	600
15	20	46	68	135	246	599	599
16	19	44	67	133	244	597	597
17	18	43	66	132	243	596	596
18	17	42	65	132	242	595	595
19	17	42	65	131	242	595	595
20	17	42	65	131	242	595	595
21	17	42	65	132	242	595	595
22	17	42	65	132	242	595	595
23	17	42	65	132	242	595	595
24	17	42	65	131	242	595	595
25	17	42	65	131	242	595	595
26	18	42	65	131	242	595	595
27	19	42	65	131	242	595	595
28	19	42	65	131	242	595	595
29	20	42	64	131	242	595	595
30	20	42	64	131	242	595	595

### 2.30. Turkish lira

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	186	202	229	311	425	778	1 739
2	183	199	226	309	422	775	1 390
3	180	198	223	296	414	767	1 121
4	178	196	222	293	409	762	916
5	175	194	223	291	405	758	759
6	172	192	222	291	400	753	753
7	169	191	219	289	396	749	749
8	165	187	215	283	392	745	745
9	161	184	210	277	388	741	741
10	157	181	207	273	384	737	737
11	154	178	203	269	380	733	733
12	150	175	199	265	376	729	729
13	147	172	195	261	372	725	725
14	143	169	191	258	369	721	721
15	140	165	188	254	365	718	718
16	137	162	185	251	362	715	715
17	133	159	181	248	359	712	712
18	131	156	179	245	356	709	709
19	128	153	176	242	353	706	706
20	125	150	173	240	350	703	703
21	123	148	171	237	348	701	701
22	120	145	168	235	345	698	698
23	118	143	166	232	343	696	696
24	115	140	163	230	340	693	693
25	113	138	161	227	338	691	691
26	111	136	158	225	336	689	689
27	108	134	156	223	333	686	686
28	106	131	154	221	331	684	684
29	104	129	152	219	329	682	682
30	102	127	150	217	327	680	680

### 2.31. US dollar

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

<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	9	27	53	113	249	602	1 525
2	9	27	53	113	249	602	1 216
3	10	30	54	107	248	600	980
4	12	34	58	104	248	601	801
5	17	41	63	106	249	602	664
6	18	44	67	101	250	603	603
7	19	46	66	94	250	603	603
8	17	44	64	92	251	604	604
9	17	45	66	96	251	604	604
10	19	48	69	100	251	604	604
11	20	50	71	103	251	604	604
12	22	52	72	104	252	604	604
13	23	54	72	104	252	605	605
14	23	54	72	104	252	605	605
15	23	54	72	104	252	605	605
16	23	54	72	104	251	604	604
17	23	54	72	104	251	604	604
18	23	54	72	104	251	604	604
19	23	54	72	104	252	605	605
20	23	54	72	104	252	605	605
21	23	54	72	104	253	605	605
22	23	54	72	104	253	606	606
23	23	54	72	104	253	606	606
24	23	54	72	104	253	606	606
25	23	54	72	104	253	606	606
26	23	54	72	104	253	606	606
27	23	54	72	104	253	606	606
28	23	54	72	104	253	606	606
29	23	54	72	104	253	606	606
30	23	54	72	104	253	606	606

## 2.32. Yen

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

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	13	95	209	562	1 507
2	1	6	12	94	208	561	1 200
3	2	6	11	84	202	555	966
4	2	8	13	84	200	553	788
5	3	9	17	86	199	552	653
6	4	9	21	90	199	552	552
7	5	10	22	92	199	552	552
8	6	12	22	90	199	552	552
9	6	12	22	89	199	552	552
10	7	13	23	89	199	552	552
11	8	13	24	89	200	553	553
12	9	15	26	89	200	553	553
13	9	16	27	90	200	553	553
14	10	16	29	90	201	554	554
15	10	17	31	90	201	554	554
16	12	18	32	90	201	554	554
17	12	19	33	91	202	555	555
18	13	19	35	91	202	555	555
19	13	20	36	92	203	556	556
20	14	21	37	93	203	556	556
21	15	22	39	93	204	557	557
22	15	23	41	94	205	558	558
23	16	23	42	95	205	558	558
24	16	25	43	95	206	559	559
25	17	25	44	95	206	559	559
26	17	26	45	95	206	559	559
27	18	26	47	96	206	559	559
28	19	27	49	96	206	559	559
29	19	29	50	96	207	559	559
30	20	29	51	96	207	560	560

### 3. Other exposures



---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

---

## 3.1. Euro

<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	15	22	46	170	307	2 976
2	0	15	22	46	170	342	2 235
3	1	16	25	51	164	354	1 698
4	1	17	28	55	162	352	1 317
5	2	19	31	57	162	343	1 047
6	2	22	34	60	162	330	850
7	4	25	36	62	162	314	704
8	4	25	37	65	162	298	592
9	5	26	39	68	162	281	504
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	291
14	6	27	41	71	162	255	258
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	75	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

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	2 996
2	7	22	29	52	176	345	2 252
3	7	22	31	58	171	356	1 710
4	7	24	34	62	168	355	1 327
5	7	25	38	63	168	345	1 054
6	8	28	40	66	167	332	855
7	9	30	41	67	167	316	707
8	9	30	42	69	166	299	595
9	9	31	43	72	166	282	506
10	9	31	44	74	166	265	436
11	9	31	44	74	165	258	379
12	8	30	44	74	165	258	331
13	8	30	43	74	164	257	292
14	7	29	43	73	164	257	259
15	7	29	44	73	163	256	256
16	7	28	47	72	162	256	256
17	7	28	50	72	162	255	255
18	8	28	52	71	162	255	255
19	8	28	54	71	162	255	255
20	9	28	57	72	162	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	256	256
25	11	29	71	79	163	256	256
26	11	29	74	81	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	256	256

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

---

### 3.3. 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	0	15	22	46	170	307	2 976
2	0	15	22	46	170	342	2 235
3	1	16	24	51	164	354	1 697
4	1	17	28	55	161	352	1 317
5	2	19	31	57	161	343	1 047
6	2	22	34	60	161	330	850
7	4	24	35	62	161	314	704
8	4	25	37	64	161	298	592
9	4	26	38	68	161	281	504
10	5	27	40	70	161	265	434
11	5	27	40	71	161	255	378
12	5	27	40	71	161	255	331
13	5	27	40	71	161	255	291
14	6	27	41	71	161	255	258
15	7	27	44	71	161	255	255
16	7	27	47	71	161	255	255
17	7	27	50	71	161	255	255
18	8	27	51	71	161	255	255
19	8	27	54	71	161	255	255
20	9	27	57	71	161	255	255
21	9	27	60	71	161	255	255
22	9	27	62	71	161	255	255
23	10	27	65	73	161	255	255
24	10	27	68	75	161	255	255
25	11	27	71	78	161	255	255
26	11	27	74	80	161	255	255
27	12	27	76	83	161	255	255
28	12	27	79	85	161	255	255
29	12	28	82	88	161	255	255
30	13	28	84	90	161	255	255

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 3.4. Forint

<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	83	98	105	129	253	348	3 037
2	78	93	100	124	247	350	2 291
3	80	96	105	131	244	364	1 747
4	77	94	105	132	239	363	1 359
5	75	93	105	131	236	355	1 082
6	74	93	105	131	233	341	879
7	73	93	104	131	230	325	728
8	71	92	104	132	229	322	613
9	70	92	104	134	227	321	522
10	66	88	102	131	223	316	450
11	64	86	99	129	220	313	391
12	62	84	97	128	218	312	343
13	61	83	96	127	217	311	311
14	60	82	96	126	217	310	310
15	60	82	95	126	216	310	310
16	59	81	94	125	215	309	309
17	58	81	94	124	215	308	308
18	58	80	93	124	214	307	307
19	57	79	92	123	213	306	306
20	56	78	91	122	212	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	84	115	205	299	299
28	48	70	83	114	204	298	298
29	47	69	85	113	203	297	297
30	46	68	87	112	202	296	296

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	19	26	50	174	306	2 960
2	6	21	28	52	176	341	2 225
3	7	23	32	58	171	353	1 692
4	7	24	35	62	169	352	1 315
5	9	27	39	64	169	343	1 046
6	10	29	41	67	169	330	850
7	11	32	43	69	169	315	705
8	11	32	43	71	168	299	593
9	11	32	45	74	168	282	506
10	10	32	46	75	167	266	436
11	10	32	45	76	166	260	379
12	10	32	45	75	166	259	332
13	9	31	44	75	165	259	293
14	9	31	44	75	165	258	260
15	8	30	44	74	165	258	258
16	8	30	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	30	58	73	164	257	257
21	9	30	61	74	164	258	258
22	10	30	64	74	164	258	258
23	10	30	66	75	165	258	258
24	10	30	69	77	165	258	258
25	11	30	72	79	165	258	258
26	11	30	74	82	165	258	258
27	12	30	78	84	165	258	258
28	12	30	80	87	165	258	258
29	13	30	83	89	165	258	258
30	13	30	86	91	165	258	258

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	217	315	3 060
2	52	67	74	97	221	353	2 311
3	56	71	80	107	220	367	1 763
4	58	75	86	113	219	366	1 372
5	59	77	90	115	220	358	1 093
6	61	80	92	118	220	345	889
7	61	82	93	119	219	329	737
8	60	81	93	121	217	313	621
9	59	81	93	122	216	309	530
10	58	80	93	123	214	308	457
11	56	78	92	122	213	306	397
12	54	77	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	206	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	46	68	81	111	202	295	295
21	45	67	80	111	201	295	295
22	44	66	79	110	200	294	294
23	43	65	79	109	200	293	293
24	42	64	78	108	199	292	292
25	42	64	77	107	198	291	291
26	41	63	77	107	197	290	290
27	40	62	80	106	196	289	289
28	39	61	83	105	195	289	289
29	38	60	85	104	194	288	288
30	37	59	89	103	194	287	287

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

## 3.7. Lev

<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	14	21	45	169	307	2 974
2	0	14	21	45	169	342	2 233
3	1	15	24	50	163	354	1 696
4	1	16	27	54	161	352	1 316
5	2	18	30	56	161	343	1 046
6	2	21	33	59	161	330	850
7	3	24	35	61	161	314	703
8	3	24	36	64	161	298	592
9	4	25	38	67	161	281	504
10	4	26	39	69	161	264	434
11	5	26	40	70	161	254	377
12	5	26	40	70	161	254	330
13	5	26	40	70	161	254	291
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	49	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	75	161	254	254
25	11	26	70	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

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	47	188	311	3 012
2	0	11	23	47	188	346	2 261
3	1	11	24	51	182	358	1 717
4	1	13	27	57	179	356	1 332
5	2	16	29	60	178	347	1 058
6	2	18	33	61	177	333	860
7	3	21	36	60	175	317	711
8	3	23	37	59	174	301	598
9	6	31	41	58	173	284	510
10	8	34	41	57	172	267	439
11	7	33	40	56	172	265	381
12	6	31	40	55	171	264	334
13	5	30	40	55	170	263	294
14	6	30	41	55	169	263	263
15	7	30	44	55	168	262	262
16	7	30	47	57	167	260	260
17	7	30	50	60	166	259	259
18	8	30	52	62	165	259	259
19	8	30	55	65	165	259	259
20	9	30	57	67	166	259	259
21	9	30	60	69	166	259	259
22	9	30	62	71	166	259	259
23	10	30	65	74	166	259	259
24	10	30	69	77	165	258	258
25	11	30	71	78	165	258	258
26	11	30	74	80	164	258	258
27	12	30	76	83	164	257	257
28	12	30	79	85	164	257	257
29	12	30	82	87	163	257	257
30	13	30	84	90	163	256	256



---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

### 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	130	254	350	3 029
2	82	97	104	127	251	350	2 290
3	79	94	103	130	243	365	1 750
4	76	93	104	131	237	365	1 364
5	73	91	104	129	234	357	1 087
6	72	92	104	130	231	344	885
7	71	91	102	129	228	328	733
8	68	89	101	129	225	319	617
9	66	87	100	129	223	316	527
10	64	86	100	129	221	314	454
11	63	85	98	128	219	312	395
12	61	83	96	127	217	311	346
13	59	81	95	125	216	309	309
14	58	80	93	123	214	307	307
15	56	78	92	122	212	306	306
16	55	77	90	121	211	304	304
17	54	76	89	120	210	303	303
18	53	75	88	118	209	302	302
19	52	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	197	291	291

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 3.10. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	56	71	78	102	226	321	3 069
2	55	69	76	100	224	352	2 306
3	52	68	77	104	217	365	1 754
4	51	68	79	106	213	364	1 363
5	50	68	80	105	210	355	1 085
6	49	68	80	106	208	341	882
7	49	69	80	107	206	326	730
8	47	68	80	107	204	309	615
9	46	67	80	109	203	296	524
10	45	67	80	110	201	295	451
11	44	66	79	109	200	293	392
12	43	65	78	109	199	293	343
13	42	64	78	108	199	292	302
14	41	64	77	107	198	291	291
15	41	63	76	107	197	290	290
16	40	62	75	106	196	289	289
17	39	61	74	105	195	289	289
18	38	60	74	104	195	288	288
19	38	60	73	104	194	287	287
20	38	60	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	36	58	71	102	192	285	285
25	35	57	73	101	191	285	285
26	34	56	76	100	191	284	284
27	34	56	79	100	190	283	283
28	33	55	81	99	189	283	283
29	32	54	85	98	189	282	282
30	32	54	87	98	188	281	281

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

## 3.11. Norwegian 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	25	40	47	71	195	312	3 026
2	26	41	48	72	195	348	2 276
3	24	40	49	75	188	360	1 728
4	23	40	51	78	185	358	1 341
5	23	41	54	79	184	349	1 065
6	24	43	55	82	183	335	865
7	25	45	56	83	182	319	716
8	24	45	57	85	181	302	602
9	24	45	58	87	181	285	513
10	23	45	59	88	180	273	441
11	23	45	58	89	179	273	384
12	22	44	57	88	178	272	336
13	21	43	57	87	178	271	296
14	20	42	56	86	177	270	270
15	20	42	55	86	176	269	269
16	19	41	54	84	175	268	268
17	18	40	53	84	174	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	173	267	267
24	17	39	69	83	173	267	267
25	17	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	16	38	83	89	172	265	265
30	15	37	86	91	172	265	265

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	2 945
2	0	1	6	26	150	339	2 211
3	1	2	10	31	144	350	1 679
4	1	3	13	35	142	349	1 303
5	2	4	16	37	142	340	1 035
6	2	5	19	40	142	326	840
7	3	6	22	42	142	311	696
8	3	7	24	45	142	294	585
9	4	8	27	48	142	278	498
10	4	9	30	50	142	261	429
11	5	10	33	52	143	245	373
12	5	11	35	51	142	235	326
13	5	12	38	52	143	236	287
14	6	13	41	52	143	236	255
15	7	14	43	53	141	234	234
16	7	15	45	56	140	233	233
17	7	16	48	59	140	233	233
18	8	17	51	60	140	233	233
19	8	17	54	63	140	234	234
20	9	19	57	65	141	234	234
21	9	20	59	67	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	81	143	235	235
28	12	26	77	84	145	235	235
29	12	27	80	86	146	235	235
30	13	28	83	88	148	235	235

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

## 3.13. Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	42	57	64	88	211	318	3 083
2	42	57	64	88	211	353	2 315
3	41	57	66	92	205	365	1 758
4	40	57	68	95	202	364	1 364
5	40	58	70	96	201	354	1 083
6	40	60	72	98	199	340	879
7	41	61	72	99	198	324	727
8	40	61	72	100	197	307	611
9	39	61	73	102	196	289	520
10	39	60	74	104	195	288	448
11	38	60	73	104	194	288	389
12	37	59	72	103	193	287	340
13	36	58	72	102	193	286	300
14	36	58	71	101	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	188	282	282
21	32	54	67	98	188	282	282
22	32	54	67	97	188	281	281
23	31	53	66	97	187	281	281
24	31	53	69	96	187	280	280
25	30	52	73	96	186	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	83	94	184	277	277
30	27	49	86	93	183	277	277

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 3.14. Baht

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	8	23	30	54	178	315	3 052
2	13	28	35	58	182	351	2 295
3	16	31	40	67	180	363	1 745
4	18	35	46	73	180	362	1 355
5	21	39	51	76	181	352	1 077
6	20	39	51	77	179	339	874
7	26	46	57	84	183	323	724
8	24	45	57	85	182	306	608
9	26	47	60	89	183	288	518
10	28	50	63	93	184	278	446
11	29	51	64	95	185	279	387
12	30	52	65	96	186	280	339
13	30	53	66	96	187	280	299
14	31	53	66	97	187	280	280
15	31	53	66	97	187	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	185	279	279
20	29	51	64	95	185	279	279
21	29	51	64	95	185	279	279
22	29	51	64	95	185	278	278
23	28	51	67	94	185	278	278
24	28	50	69	94	184	278	278
25	28	50	73	94	184	277	277
26	27	49	75	93	183	277	277
27	27	49	78	93	183	276	276
28	26	48	81	92	182	276	276
29	26	48	84	91	182	275	275
30	25	47	87	92	181	275	275

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

## 3.15. Canadian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	22	29	53	177	312	3 025
2	9	24	30	54	178	347	2 273
3	9	25	34	61	173	359	1 726
4	10	27	38	65	171	358	1 339
5	11	29	41	67	172	348	1 064
6	13	32	44	70	172	335	864
7	14	35	46	72	172	319	714
8	14	35	47	75	172	302	601
9	15	37	49	78	172	285	512
10	16	38	51	81	172	268	441
11	16	38	51	82	172	266	383
12	16	38	52	82	173	266	335
13	16	39	52	82	173	266	295
14	17	39	52	83	173	266	266
15	17	39	52	83	173	266	266
16	16	38	52	82	173	266	266
17	16	39	52	82	173	266	266
18	16	38	53	82	173	266	266
19	16	38	55	82	173	266	266
20	17	39	58	83	173	266	266
21	17	39	61	83	173	266	266
22	17	39	64	83	173	266	266
23	16	38	66	82	173	266	266
24	16	38	69	82	172	266	266
25	16	38	71	82	172	265	265
26	15	37	74	82	172	265	265
27	15	37	77	83	172	265	265
28	15	37	80	86	171	264	264
29	15	37	82	88	171	264	264
30	14	36	85	90	171	264	264

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	324	3 153
2	47	62	69	93	216	361	2 371
3	49	65	74	100	213	374	1 803
4	50	67	78	105	212	373	1 400
5	52	70	82	107	212	363	1 113
6	54	73	85	111	213	349	904
7	55	75	86	113	212	333	748
8	54	75	87	115	212	316	629
9	55	76	89	118	211	305	536
10	55	77	90	120	211	305	461
11	55	77	90	120	211	304	400
12	54	76	89	120	210	304	350
13	53	75	88	119	209	303	308
14	52	74	88	118	209	302	302
15	51	73	87	117	208	301	301
16	50	72	86	116	207	300	300
17	49	72	85	115	206	299	299
18	49	71	84	115	205	298	298
19	48	70	83	114	204	298	298
20	47	69	83	113	204	297	297
21	47	69	82	112	203	296	296
22	46	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	78	108	198	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	39	61	88	104	195	288	288



---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

---

## 3.17. Colombian peso

<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	75	90	97	121	244	340	3 202
2	79	94	101	125	248	367	2 411
3	79	95	103	130	243	380	1 834
4	78	95	106	133	239	379	1 428
5	80	99	111	136	241	371	1 136
6	83	102	114	140	242	357	924
7	85	105	116	142	242	340	765
8	85	106	118	146	243	336	643
9	86	108	120	150	243	337	548
10	87	109	122	152	243	337	472
11	86	109	122	152	243	336	410
12	86	108	121	151	242	335	359
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	76	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	64	86	99	130	220	313	313
28	62	84	98	128	219	312	312
29	61	83	96	127	217	310	310
30	59	81	95	125	216	309	309

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	169	312	3 022
2	4	18	25	49	173	348	2 274
3	6	21	30	57	170	360	1 729
4	8	24	35	63	169	359	1 343
5	10	28	40	66	171	349	1 067
6	12	31	43	70	171	336	867
7	14	35	46	72	172	320	717
8	14	35	47	75	172	303	603
9	15	37	49	78	172	286	514
10	16	37	51	81	172	269	442
11	16	38	51	81	172	265	384
12	15	38	51	81	172	265	336
13	15	37	50	81	171	265	296
14	14	36	50	80	171	264	264
15	13	36	49	79	170	263	263
16	12	35	48	78	169	262	262
17	12	34	50	78	168	262	262
18	12	34	53	77	168	261	261
19	11	33	56	77	168	261	261
20	12	34	58	77	168	261	261
21	12	34	61	78	168	261	261
22	12	34	64	78	168	261	261
23	12	34	66	78	168	261	261
24	12	34	69	78	168	261	261
25	11	34	72	80	168	261	261
26	11	33	75	82	168	261	261
27	12	33	78	85	168	261	261
28	12	33	80	87	167	261	261
29	13	33	83	89	167	261	261
30	13	33	86	91	167	260	260

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

## 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	86	101	107	131	255	351	3 332
2	86	101	108	132	255	380	2 512
3	85	101	110	136	249	394	1 911
4	85	102	113	140	246	393	1 484
5	85	103	116	141	246	383	1 179
6	86	105	117	144	245	369	957
7	87	108	119	145	245	351	792
8	87	108	120	147	244	338	665
9	86	108	120	150	243	337	566
10	85	107	120	150	242	335	487
11	84	106	119	149	240	333	423
12	82	104	117	148	238	331	369
13	80	102	115	146	236	329	329
14	78	100	113	144	234	327	327
15	76	98	111	142	232	326	326
16	74	96	109	140	230	323	323
17	72	94	107	138	228	322	322
18	70	93	106	136	227	320	320
19	69	91	104	135	225	319	319
20	68	90	103	134	224	318	318
21	67	89	102	133	223	317	317
22	66	88	101	132	222	316	316
23	65	87	100	131	221	315	315
24	64	86	99	130	220	313	313
25	63	85	98	129	219	312	312
26	62	84	97	128	218	311	311
27	61	83	96	126	217	310	310
28	60	82	95	125	216	309	309
29	59	81	94	124	215	308	308
30	58	80	93	123	214	307	307

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	355	370	377	401	524	620	3 195
2	70	85	91	115	239	367	2 413
3	72	88	97	123	236	382	1 843
4	75	92	103	130	237	381	1 433
5	77	95	108	133	238	372	1 139
6	80	99	111	137	239	358	926
7	82	102	113	140	239	341	766
8	83	104	115	143	240	333	644
9	83	105	117	147	240	334	549
10	84	105	119	149	240	333	472
11	84	106	119	149	240	333	410
12	84	106	119	150	240	333	359
13	84	106	120	150	240	334	334
14	85	107	120	151	241	334	334
15	85	108	121	151	242	335	335
16	87	109	122	152	243	336	336
17	88	110	123	154	244	337	337
18	89	111	124	155	245	338	338
19	90	112	125	156	246	339	339
20	90	112	126	156	247	340	340
21	91	113	126	157	247	340	340
22	91	113	126	156	247	340	340
23	90	112	125	156	246	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	84	106	119	150	240	333	333
30	82	104	118	148	239	332	332

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

3.21. *New Taiwan 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	0	3	10	34	158	310	3 004
2	0	3	10	34	158	346	2 258
3	1	3	12	39	152	358	1 716
4	1	4	15	42	148	356	1 332
5	2	5	17	43	148	347	1 058
6	2	7	19	45	147	333	859
7	3	9	22	47	146	317	711
8	3	9	25	48	145	301	598
9	4	9	28	51	144	284	509
10	4	9	30	52	144	267	438
11	5	11	33	53	144	251	381
12	5	11	36	53	144	237	334
13	5	13	39	53	144	237	294
14	6	13	41	53	144	237	261
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	22	64	72	148	241	241
23	10	22	66	75	149	242	242
24	10	23	69	77	149	242	242
25	11	25	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	89	151	244	244
30	13	29	86	91	152	245	245

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 3.22. New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	48	63	70	94	218	318	3 092
2	49	64	71	95	219	355	2 323
3	49	64	73	100	213	367	1 765
4	48	65	76	103	209	365	1 369
5	48	66	78	104	208	356	1 088
6	49	68	80	106	208	342	883
7	49	69	80	107	206	325	731
8	48	69	81	109	206	308	614
9	48	69	82	111	205	298	523
10	47	69	82	112	203	297	450
11	45	67	81	111	202	295	391
12	44	66	79	109	200	293	342
13	42	64	77	108	198	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	36	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	32	54	67	97	188	281	281
23	31	53	68	97	187	280	280
24	30	52	70	96	187	280	280
25	29	51	73	95	186	279	279
26	29	51	75	95	185	278	278
27	28	50	79	94	184	278	278
28	27	49	81	93	184	277	277
29	27	49	84	93	183	276	276
30	26	48	87	92	183	276	276

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

3.23. *Rand*

<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	108	123	130	154	277	373	3 362
2	109	124	131	155	278	384	2 535
3	110	126	135	161	274	398	1 929
4	111	128	139	166	272	396	1 498
5	112	130	142	168	272	387	1 190
6	113	132	144	170	272	372	966
7	114	134	145	172	271	365	800
8	113	134	146	174	270	364	672
9	112	134	146	176	269	363	572
10	112	134	147	177	268	361	493
11	110	132	146	176	267	360	428
12	108	130	144	174	265	358	374
13	106	128	141	172	262	356	356
14	104	126	139	170	260	353	353
15	101	123	137	167	258	351	351
16	98	121	134	164	255	348	348
17	96	118	132	162	253	346	346
18	94	116	129	160	250	343	343
19	92	114	127	158	248	341	341
20	90	112	125	156	246	340	340
21	88	110	124	154	245	338	338
22	87	109	122	152	243	336	336
23	85	107	120	151	241	334	334
24	83	105	118	149	239	333	333
25	81	103	117	147	238	331	331
26	79	102	115	145	236	329	329
27	78	100	113	144	234	327	327
28	76	98	112	142	233	326	326
29	75	97	110	141	231	324	324
30	73	95	109	139	230	323	323

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

## 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	338	433	3 666
2	178	193	200	224	347	443	2 741
3	181	197	206	233	345	441	2 076
4	182	199	210	237	344	438	1 609
5	183	201	213	238	343	437	1 277
6	183	202	214	240	342	435	1 036
7	183	203	214	241	340	433	856
8	181	202	214	242	338	432	718
9	180	201	214	243	337	430	610
10	179	201	214	244	335	429	524
11	177	199	212	243	333	427	455
12	174	196	210	240	331	424	424
13	171	193	207	237	328	421	421
14	168	190	204	234	325	418	418
15	165	187	200	231	321	415	415
16	162	184	197	228	318	411	411
17	158	181	194	224	315	408	408
18	155	177	191	221	312	405	405
19	152	174	187	218	308	402	402
20	149	171	184	215	305	399	399
21	146	168	181	212	302	396	396
22	143	165	178	209	299	392	392
23	140	162	175	205	296	389	389
24	136	158	172	202	293	386	386
25	133	155	169	199	290	383	383
26	130	152	166	196	287	380	380
27	127	149	163	193	284	377	377
28	124	146	160	190	281	374	374
29	122	144	157	187	278	371	371
30	119	141	154	185	275	368	368



---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

## 3.25. Renminbi-yuan

<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	20	35	42	66	189	319	3 100
2	21	36	43	67	190	356	2 331
3	21	37	45	72	185	368	1 772
4	20	37	48	75	182	367	1 376
5	21	39	51	77	182	357	1 093
6	22	41	53	79	181	344	888
7	23	43	54	80	180	327	735
8	21	42	54	82	179	310	617
9	21	42	55	84	178	292	525
10	21	42	56	86	177	275	452
11	20	42	55	86	176	270	393
12	19	41	55	85	176	269	344
13	19	41	54	85	175	269	303
14	18	40	54	84	175	268	268
15	18	40	54	84	174	268	268
16	18	40	53	84	174	268	268
17	18	40	53	84	174	268	268
18	18	40	54	84	174	268	268
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	268	268
26	18	40	75	84	174	267	267
27	17	40	79	85	174	267	267
28	17	39	81	88	174	267	267
29	17	39	85	91	173	267	267
30	17	39	87	92	173	266	266

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	16	31	37	61	185	324	3 155
2	18	32	39	63	187	361	2 372
3	19	35	44	70	183	374	1 802
4	20	37	48	75	182	372	1 398
5	22	40	53	78	183	362	1 110
6	24	43	55	82	183	348	901
7	26	47	58	84	184	332	746
8	26	47	59	87	184	314	627
9	27	49	61	90	184	296	533
10	28	50	63	93	185	279	459
11	29	51	64	94	185	278	399
12	29	51	64	95	185	279	349
13	29	51	64	95	185	279	307
14	29	51	64	95	185	278	278
15	29	51	64	94	185	278	278
16	28	50	63	94	184	278	278
17	28	50	63	94	184	278	278
18	28	50	63	94	184	278	278
19	28	50	63	94	184	278	278
20	28	50	64	94	185	278	278
21	29	51	64	94	185	278	278
22	29	51	65	94	185	278	278
23	28	50	68	94	185	278	278
24	28	50	72	94	184	278	278
25	28	50	74	94	184	277	277
26	27	49	77	93	184	277	277
27	27	49	80	93	183	277	277
28	27	49	83	92	183	276	276
29	26	48	86	92	182	276	276
30	26	48	88	94	182	275	275

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

## 3.27. Russian rouble

<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	116	131	138	162	286	381	3 514
2	115	130	137	161	285	396	2 628
3	114	130	139	165	278	408	1 988
4	113	130	141	168	275	405	1 537
5	114	132	144	170	274	393	1 217
6	114	133	145	171	273	377	986
7	115	135	146	172	272	365	813
8	114	135	147	174	271	365	681
9	113	135	147	176	270	363	579
10	113	135	148	178	270	363	497
11	113	135	148	178	269	362	431
12	112	134	147	177	268	361	376
13	110	132	146	176	267	360	360
14	109	131	145	175	266	359	359
15	107	129	142	173	263	357	357
16	105	127	140	171	261	354	354
17	102	124	137	168	258	352	352
18	100	122	135	166	256	349	349
19	98	120	133	163	254	347	347
20	95	117	131	161	252	345	345
21	93	115	129	159	250	343	343
22	91	113	126	157	247	341	341
23	89	111	124	155	245	338	338
24	87	109	122	152	243	336	336
25	84	106	120	150	241	334	334
26	82	104	118	148	239	332	332
27	80	102	116	146	237	330	330
28	78	100	114	144	235	328	328
29	76	98	112	142	233	326	326
30	74	96	110	140	231	324	324

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	2	9	32	156	314	3 045
2	0	4	11	34	158	350	2 292
3	1	6	15	41	154	363	1 744
4	1	8	19	46	153	362	1 354
5	2	11	23	49	154	352	1 076
6	3	14	26	53	154	339	874
7	3	18	29	55	155	323	724
8	3	18	30	58	155	306	608
9	4	19	32	61	155	289	518
10	4	20	33	63	155	272	446
11	5	20	33	64	154	255	388
12	5	20	36	64	154	247	339
13	6	20	39	63	154	247	299
14	6	19	42	63	154	247	265
15	7	19	45	63	154	247	247
16	7	19	47	63	153	246	246
17	8	19	50	63	153	247	247
18	8	19	53	63	153	247	247
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	249	249
23	10	22	66	75	156	249	249
24	10	23	69	77	156	249	249
25	11	25	73	80	156	250	250
26	11	25	75	82	156	250	250
27	12	26	78	85	157	250	250
28	12	27	81	87	157	250	250
29	13	28	83	89	157	250	250
30	13	29	87	92	157	250	250

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

### 3.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	30	44	51	75	199	314	3 047
2	30	45	52	76	199	350	2 288
3	28	44	53	80	192	361	1 738
4	27	44	55	82	189	360	1 348
5	27	45	58	83	188	350	1 070
6	30	50	62	88	189	336	868
7	28	49	60	86	186	320	718
8	33	54	65	93	190	303	603
9	32	54	66	95	189	286	514
10	26	48	61	91	183	276	442
11	21	43	57	87	178	271	384
12	18	40	53	84	174	267	336
13	15	37	50	81	171	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	257	257
20	9	30	58	74	164	258	258
21	9	30	61	74	164	258	258
22	9	30	64	74	164	258	258
23	10	30	66	75	164	258	258
24	10	30	69	77	164	258	258
25	11	30	71	79	164	257	257
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	90	164	257	257

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

### 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	181	195	202	226	350	445	3 466
2	178	193	200	224	347	443	2 613
3	173	189	198	225	338	433	1 989
4	170	187	197	225	331	425	1 543
5	166	184	196	222	327	420	1 225
6	163	182	194	221	322	416	994
7	161	181	192	219	318	411	821
8	157	178	189	217	314	407	689
9	153	175	187	216	310	403	586
10	149	171	185	214	306	399	504
11	146	168	181	211	302	395	437
12	142	164	177	208	298	391	391
13	138	160	173	204	294	388	388
14	134	156	170	200	291	384	384
15	131	153	166	197	287	380	380
16	127	150	163	193	284	377	377
17	124	146	160	190	281	374	374
18	121	144	157	187	278	371	371
19	119	141	154	185	275	368	368
20	116	138	152	182	273	366	366
21	114	136	149	180	270	363	363
22	111	133	146	177	267	361	361
23	109	131	144	174	265	358	358
24	106	128	142	172	263	356	356
25	104	126	139	170	260	353	353
26	101	123	137	167	258	351	351
27	99	121	135	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

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

## 3.31. US 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	0	15	27	55	174	312	3 019
2	0	15	27	55	174	347	2 270
3	1	17	29	58	171	359	1 726
4	1	20	32	63	170	358	1 340
5	2	22	37	69	171	349	1 065
6	3	26	40	70	172	335	865
7	6	30	42	72	173	319	716
8	8	34	46	74	173	303	602
9	9	36	49	75	173	285	513
10	10	38	51	76	173	269	441
11	11	39	52	77	173	267	383
12	11	40	53	78	174	267	336
13	12	42	54	79	174	267	296
14	13	42	54	79	174	267	267
15	13	42	54	79	174	267	267
16	13	42	54	79	173	267	267
17	13	42	54	79	174	267	267
18	13	42	54	79	174	267	267
19	13	42	55	79	174	267	267
20	13	42	58	79	174	267	267
21	13	42	61	79	175	268	268
22	13	42	64	79	175	268	268
23	13	42	66	79	175	268	268
24	13	42	69	79	175	268	268
25	13	42	71	79	175	269	269
26	13	42	74	82	175	269	269
27	13	42	77	83	175	269	269
28	13	42	80	86	175	268	268
29	13	42	82	88	175	268	268
30	13	42	85	91	175	268	268

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

## 3.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	13	134	308	2 982
2	0	1	6	17	133	343	2 238
3	1	2	10	20	126	354	1 699
4	1	3	13	23	122	352	1 318
5	2	4	16	26	122	343	1 046
6	2	5	19	29	121	329	849
7	3	6	22	32	121	313	703
8	3	7	25	35	121	297	590
9	4	8	27	38	121	280	503
10	4	9	30	41	122	263	433
11	5	11	33	44	122	247	376
12	5	11	36	46	122	232	329
13	5	12	38	48	122	217	290
14	6	13	41	51	123	216	256
15	7	14	44	53	123	216	228
16	7	15	46	56	123	217	217
17	7	16	48	59	125	217	217
18	8	17	51	62	128	218	218
19	8	17	54	63	131	218	218
20	9	19	57	65	132	219	219
21	9	20	59	69	134	220	220
22	9	20	62	71	136	220	220
23	10	22	65	73	138	221	221
24	10	23	67	75	139	221	221
25	11	23	70	77	141	221	221
26	11	25	72	80	142	222	222
27	11	25	75	81	143	222	222
28	12	26	78	84	145	222	222
29	12	27	80	86	146	222	222
30	13	28	83	88	148	222	222



---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) View outstanding changes

---

## ANNEX III

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

<b>Currency</b>	<b>National insurance market</b>	<b>Volatility adjustment(in bps)</b>
Euro	Austria	18
Euro	Belgium	18
Euro	Cyprus	18
Euro	Estonia	18
Euro	Finland	18
Euro	France	18
Euro	Germany	18
Euro	Greece	66
Euro	Ireland	18
Euro	Italy	18
Euro	Latvia	18
Euro	Lithuania	18
Euro	Luxembourg	18
Euro	Malta	18
Euro	Netherlands	18
Euro	Portugal	18
Euro	Slovakia	18
Euro	Slovenia	18
Euro	Spain	18
Czech koruna	Czech Republic	8
Danish krone	Denmark	59
Forint	Hungary	19
Krona	Sweden	3
Kuna	Croatia	11
Lev	Bulgaria	40
Pound sterling	United Kingdom	36
Romanian leu	Romania	3
Zloty	Poland	7
Króna	Iceland	11
Norwegian krone	Norway	16

---

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

Swiss franc	Liechtenstein	5
Swiss franc	Switzerland	5
Australian dollar	Australia	10
Canadian dollar	Canada	6
US dollar	United States	68
Yen	Japan	3

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations. (See end of Document for details) [View outstanding changes](#)

---

- (1) [OJ L 335, 17.12.2009, p. 1.](#)
- (2) Regulation (EU) No 182/2011 of the European Parliament and of the Council of 16 February 2011 laying down the rules and general principles concerning mechanisms for control by Member States of the Commission's exercise of implementing powers ([OJ L 55, 28.2.2011, p. 13](#)).

**Changes to legislation:**

There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1376. Any changes that have already been made to the legislation appear in the content and are referenced with annotations.

[View outstanding changes](#)

**Changes and effects yet to be applied to :**

- Regulation power to modify conferred by [2023 c. 29 s. 3 Sch. 1 Pt. 3](#)
- Regulation revoked by [2023 c. 29 Sch. 1 Pt. 3](#)