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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	28	2
2	0	0	43	5	2	46	1
3	0	2	48	5	4	51	1
4	0	4	51	5	5	51	1
5	1	5	56	5	7	54	0
6	2	6	59	5	9	55	0
7	3	7	62	5	11	56	0
8	3	8	63	5	13	55	0
9	4	9	65	5	14	52	0
10	4	9	68	5	15	51	1

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	433	4	19
2	0	0	0	0	261	4	26
3	2	0	0	0	230	4	29
4	4	0	0	0	198	4	30
5	5	0	0	0	180	4	31
6	6	0	0	0	176	4	32
7	7	0	0	0	173	4	33
8	8	1	2	0	178	2	34
9	9	1	3	0	180	1	34
10	9	1	3	0	182	4	34

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

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

Duration (in years)	Norway	Australia	Brazil	Canada	Chile	China	Colombia
1	0	0	12	0	17	0	11
2	0	0	12	0	19	0	18
3	0	0	12	0	18	1	30
4	0	0	12	0	17	2	39
5	0	0	12	0	16	3	41
6	0	0	12	0	15	3	45
7	0	0	12	0	14	4	47

ANNEX II

Document Generated: 2024-07-26

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8	0	0	12	0	15	8	44
9	0	0	12	0	16	5	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	12	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	5	16	0	4	0
7	0	6	16	0	4	0
8	0	7	16	0	4	0
9	0	7	16	0	4	0
10	0	8	16	0	4	0

2. Exposures to financial institutions

2.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	21	48	130	244	594	1503

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2	6	21	48	130	244	594	1198
3	7	24	49	122	240	590	965
4	8	26	52	123	239	589	788
5	10	29	57	126	239	589	652
6	11	32	61	130	239	589	589
7	12	34	62	132	239	589	589
8	12	35	62	130	239	589	589
9	12	35	62	129	239	589	589
10	13	37	62	128	239	589	589
11	13	38	62	128	239	589	589
12	14	38	62	128	239	589	589
13	14	39	62	128	239	589	589
14	14	39	62	128	239	589	589
15	14	39	62	128	239	589	589
16	14	39	62	128	239	589	589
17	14	39	62	128	239	589	589
18	14	39	62	128	239	589	589
19	14	39	62	128	239	589	589
20	14	39	62	128	239	589	589
21	15	39	62	128	239	589	589
22	15	39	62	128	239	589	589
23	16	39	62	128	239	589	589
24	16	39	62	128	239	589	589
25	17	39	62	128	239	589	589
26	18	39	62	128	239	589	589
27	19	39	62	128	239	589	589
28	19	39	62	128	239	589	589
29	19	39	62	128	239	589	589
30	20	39	62	128	239	589	589

2.2 Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	10	26	53	134	248	599	1514

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2	12	28	55	136	250	601	1208
3	14	31	56	128	247	597	973
4	15	33	59	130	246	596	794
5	16	36	64	132	245	596	658
6	17	37	67	136	245	595	595
7	18	39	68	138	244	595	595
8	17	39	67	135	244	594	594
9	17	40	66	133	243	594	594
10	17	41	66	133	243	593	593
11	17	41	66	132	243	593	593
12	17	42	65	132	242	592	592
13	17	42	65	131	241	592	592
14	16	41	64	130	241	591	591
15	16	41	64	130	240	591	591
16	15	40	63	129	240	590	590
17	15	40	63	129	240	590	590
18	15	40	62	129	239	590	590
19	15	40	62	129	239	590	590
20	15	40	63	129	240	590	590
21	16	41	63	130	240	590	590
22	16	41	63	130	240	591	591
23	16	41	64	130	240	591	591
24	16	41	64	130	241	591	591
25	17	41	64	130	241	591	591
26	18	41	64	130	241	591	591
27	19	41	64	130	241	591	591
28	19	41	64	130	241	591	591
29	20	41	64	130	241	591	591
30	20	41	64	130	241	591	591

2.3 Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	21	48	130	244	594	1 503

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2	6	21	48	130	244	594	1 198
3	7	24	49	121	240	590	965
4	8	26	52	123	239	589	787
5	10	29	57	126	239	589	652
6	11	31	61	130	239	589	589
7	12	34	62	132	239	589	589
8	12	34	62	130	239	589	589
9	12	35	61	129	239	589	589
10	13	36	62	128	239	589	589
11	13	37	62	128	239	589	589
12	14	38	62	128	239	589	589
13	14	39	62	128	239	589	589
14	14	39	62	128	239	589	589
15	14	39	62	128	239	589	589
16	14	39	62	128	239	589	589
17	14	39	62	128	239	589	589
18	14	39	62	128	239	589	589
19	14	39	62	128	239	589	589
20	14	39	62	128	239	589	589
21	15	39	62	128	239	589	589
22	15	39	62	128	239	589	589
23	16	39	62	128	239	589	589
24	16	39	62	128	239	589	589
25	17	39	62	128	239	589	589
26	18	39	62	128	239	589	589
27	19	39	62	128	239	589	589
28	19	39	62	128	239	589	589
29	19	39	62	128	239	589	589
30	20	39	62	128	239	589	589

2.4 Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	88	104	131	212	326	677	1 524

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2	83	99	126	207	321	671	1 221
3	87	104	129	201	320	670	985
4	85	103	129	200	316	666	807
5	83	103	131	199	313	663	670
6	82	103	132	201	310	660	660
7	81	102	131	201	307	658	658
8	79	102	129	197	306	656	656
9	78	101	127	194	304	655	655
10	74	98	123	190	300	651	651
11	72	96	120	187	297	648	648
12	70	95	119	185	296	646	646
13	70	95	118	184	295	645	645
14	70	95	117	184	294	644	644
15	69	94	117	183	294	644	644
16	68	93	116	182	293	643	643
17	68	93	115	182	292	643	643
18	67	92	114	181	291	642	642
19	66	91	114	180	290	641	641
20	65	90	113	179	290	640	640
21	64	89	112	179	289	639	639
22	64	89	111	178	288	638	638
23	63	88	110	177	287	638	638
24	62	87	109	176	286	636	636
25	60	86	108	175	285	635	635
26	59	84	107	174	284	634	634
27	58	83	106	172	283	633	633
28	57	82	105	171	282	632	632
29	56	81	104	170	281	631	631
30	55	80	103	169	280	630	630

2.5 Krona

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	10	25	52	134	248	598	1 496

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2	12	27	54	136	250	600	1 194
3	14	31	56	129	247	597	962
4	16	34	59	131	247	597	786
5	17	37	65	133	246	597	652
6	18	39	68	138	246	597	597
7	19	41	70	139	246	596	596
8	19	41	68	137	245	596	596
9	18	41	68	135	245	595	595
10	18	42	67	134	244	595	595
11	18	43	67	133	244	594	594
12	18	43	66	133	243	594	594
13	18	43	66	132	243	593	593
14	18	43	66	132	242	593	593
15	18	43	65	132	242	592	592
16	17	42	65	131	241	592	592
17	17	42	64	131	241	592	592
18	17	42	64	131	241	591	591
19	17	42	64	131	241	591	591
20	17	42	65	131	242	592	592
21	17	42	65	131	242	592	592
22	17	43	65	132	242	592	592
23	18	43	65	132	242	593	593
24	18	43	65	132	242	593	593
25	18	43	65	132	242	593	593
26	18	43	65	132	242	593	593
27	19	43	65	132	242	593	593
28	19	43	65	132	242	593	593
29	20	43	65	132	242	593	593
30	21	43	65	132	242	593	593

2.6 Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	53	69	96	178	291	642	1 530

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2	57	73	100	181	295	646	1 228
3	62	79	105	177	296	646	993
4	66	84	110	181	297	647	814
5	68	88	116	184	297	648	677
6	69	90	119	188	297	647	647
7	69	91	120	189	296	646	646
8	68	91	118	186	295	645	645
9	67	90	116	183	293	644	644
10	66	89	115	181	292	642	642
11	64	89	113	180	290	640	640
12	63	88	111	178	288	639	639
13	62	87	110	176	287	637	637
14	61	86	108	175	285	636	636
15	59	84	107	173	284	634	634
16	58	83	106	172	283	633	633
17	57	82	105	171	282	632	632
18	56	81	104	170	281	631	631
19	56	81	103	170	280	631	631
20	55	80	103	169	279	630	630
21	54	79	102	168	279	629	629
22	53	78	101	168	278	628	628
23	53	78	100	167	277	628	628
24	52	77	99	166	276	627	627
25	51	76	99	165	275	626	626
26	50	75	98	164	275	625	625
27	49	74	97	163	274	624	624
28	48	73	96	162	273	623	623
29	47	72	95	162	272	622	622
30	47	72	94	161	271	622	622

2.7 Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	5	21	47	129	243	593	1 502

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2	5	21	47	129	243	593	1 197
3	6	23	48	121	239	590	964
4	7	25	51	122	238	588	787
5	9	28	56	125	238	588	652
6	10	31	60	129	238	588	588
7	11	33	62	131	238	588	588
8	11	34	61	129	238	588	588
9	11	35	61	128	238	588	588
10	12	36	61	128	238	588	588
11	12	37	61	128	238	588	588
12	13	38	61	128	238	588	588
13	13	38	61	128	238	588	588
14	13	38	61	128	238	588	588
15	13	38	61	128	238	588	588
16	13	38	61	128	238	588	588
17	13	38	61	128	238	588	588
18	13	38	61	128	238	588	588
19	13	38	61	128	238	588	588
20	14	38	61	128	238	588	588
21	15	38	61	128	238	588	588
22	15	38	61	128	238	588	588
23	16	38	61	128	238	588	588
24	16	38	61	128	238	588	588
25	17	39	61	128	238	588	588
26	18	39	61	128	238	588	588
27	19	39	61	128	238	588	588
28	19	39	61	128	238	588	588
29	19	39	61	128	238	588	588
30	20	39	61	128	238	588	588

2.8 Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	25	58	162	262	612	1 518

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2	7	25	58	162	262	612	1 210
3	8	27	58	145	258	608	974
4	9	30	60	132	256	607	795
5	11	31	60	119	255	605	659
6	13	35	63	110	254	604	604
7	15	37	63	102	253	603	603
8	16	38	61	94	252	602	602
9	18	45	65	88	251	601	601
10	17	44	62	83	250	600	600
11	16	43	60	83	249	599	599
12	16	43	60	83	248	598	598
13	16	43	60	83	247	598	598
14	16	44	60	83	247	597	597
15	16	44	60	83	246	596	596
16	16	44	60	83	244	595	595
17	16	44	60	83	243	594	594
18	16	44	60	83	243	593	593
19	16	44	60	83	243	593	593
20	16	44	60	83	243	594	594
21	16	44	60	83	244	594	594
22	16	44	60	83	243	594	594
23	16	44	60	83	243	593	593
24	16	44	60	83	242	593	593
25	17	44	60	83	242	592	592
26	18	44	60	83	242	592	592
27	19	44	60	83	241	592	592
28	19	44	60	83	241	591	591
29	19	44	60	83	241	591	591
30	20	44	60	83	240	591	591

2.9 Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	90	105	132	214	328	678	1 526

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2	87	102	129	211	325	675	1 223
3	85	102	127	200	319	669	990
4	84	102	127	199	315	665	811
5	82	101	129	198	311	661	674
6	81	101	130	200	309	659	659
7	79	101	129	199	305	656	656
8	76	98	126	194	303	653	653
9	74	97	123	190	300	651	651
10	72	96	121	188	298	649	649
11	71	95	120	186	296	647	647
12	70	94	118	184	295	645	645
13	68	93	116	183	293	643	643
14	67	92	114	181	291	642	642
15	65	90	113	179	290	640	640
16	64	89	112	178	289	639	639
17	63	88	111	177	287	638	638
18	62	87	109	176	286	637	637
19	61	86	109	175	285	636	636
20	60	85	108	174	285	635	635
21	59	84	107	173	284	634	634
22	58	83	106	172	283	633	633
23	57	82	105	171	282	632	632
24	56	81	104	170	281	631	631
25	55	80	103	169	280	630	630
26	54	79	102	168	279	629	629
27	53	78	101	167	278	628	628
28	52	77	100	166	277	627	627
29	51	76	99	165	276	626	626
30	50	75	98	164	275	625	625

2.10 Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	61	77	104	186	300	650	1 544

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2	60	75	102	184	298	648	1 235
3	59	76	102	174	293	643	996
4	59	77	103	174	290	640	815
5	58	78	106	174	287	638	677
6	57	78	107	177	285	636	636
7	57	78	107	177	283	634	634
8	55	77	105	173	282	632	632
9	53	76	103	170	280	630	630
10	53	76	102	168	279	629	629
11	52	76	101	167	278	628	628
12	52	76	100	166	277	627	627
13	51	76	99	166	276	626	626
14	51	76	98	165	275	626	626
15	50	75	98	164	275	625	625
16	49	74	97	163	273	624	624
17	48	73	96	162	273	623	623
18	47	73	95	162	272	622	622
19	47	72	95	161	272	622	622
20	47	72	94	161	271	622	622
21	46	72	94	161	271	621	621
22	46	71	94	160	271	621	621
23	46	71	93	160	270	620	620
24	45	70	93	159	270	620	620
25	44	69	92	158	269	619	619
26	44	69	91	158	268	619	619
27	43	68	91	157	268	618	618
28	42	67	90	156	267	617	617
29	42	67	89	156	266	617	617
30	41	66	89	155	266	616	616

2.11 Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	46	73	155	269	619	1 534

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2	31	47	74	155	269	620	1 225
3	31	48	74	146	265	615	986
4	32	50	75	146	262	613	805
5	32	52	80	148	261	612	667
6	33	53	82	152	261	611	611
7	33	55	83	153	260	610	610
8	32	55	82	150	259	609	609
9	31	55	81	148	258	608	608
10	31	55	80	147	257	608	608
11	31	55	80	146	257	607	607
12	31	55	79	145	256	606	606
13	30	55	78	145	255	605	605
14	30	55	77	144	254	605	605
15	29	54	77	143	253	604	604
16	28	53	75	142	252	603	603
17	27	52	75	141	252	602	602
18	27	52	74	141	251	602	602
19	26	51	74	141	251	601	601
20	26	52	74	141	251	601	601
21	27	52	74	141	251	601	601
22	26	51	74	141	251	601	601
23	26	51	74	140	251	601	601
24	26	51	74	140	251	601	601
25	26	51	74	140	250	601	601
26	26	51	73	140	250	601	601
27	25	51	73	140	250	600	600
28	25	50	73	139	250	600	600
29	25	50	73	139	250	600	600
30	25	50	72	139	249	600	600

2.12 Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	5	27	109	223	573	1 492

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	1	6	28	110	224	574	1 189
3	2	6	29	102	220	571	958
4	2	8	32	103	219	570	782
5	3	9	37	106	219	569	648
6	4	12	41	110	219	569	569
7	5	14	43	112	219	569	569
8	6	15	42	110	219	569	569
9	6	16	42	109	219	569	569
10	7	17	42	109	219	569	569
11	8	19	43	110	220	571	571
12	9	19	42	108	219	569	569
13	9	20	43	110	220	570	570
14	10	20	43	109	220	570	570
15	10	19	42	108	219	569	569
16	12	18	41	107	217	568	568
17	12	19	40	107	217	568	568
18	13	19	41	107	218	568	568
19	13	20	41	107	218	568	568
20	13	21	42	108	219	569	569
21	15	22	42	109	219	569	569
22	15	22	42	109	219	570	570
23	16	23	43	109	219	570	570
24	16	25	43	109	219	570	570
25	17	25	44	109	219	570	570
26	17	26	45	109	219	570	570
27	18	26	47	109	219	570	570
28	19	27	49	109	219	570	570
29	19	29	50	109	219	570	570
30	20	29	51	109	219	570	570

2.13 Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	47	63	90	172	286	636	1 552

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	47	63	90	172	286	636	1 237
3	48	65	90	163	281	631	996
4	48	66	92	163	279	629	813
5	49	68	96	165	278	628	673
6	49	69	98	168	277	627	627
7	49	71	99	169	276	626	626
8	48	70	97	166	274	625	625
9	47	70	96	163	273	624	624
10	46	70	95	162	272	623	623
11	46	70	95	161	272	622	622
12	46	70	94	160	271	621	621
13	45	70	93	160	270	620	620
14	45	70	92	159	269	620	620
15	44	69	92	158	269	619	619
16	43	68	91	157	268	618	618
17	42	67	90	157	267	617	617
18	42	67	90	156	266	617	617
19	41	66	89	156	266	616	616
20	41	66	89	155	266	616	616
21	41	66	89	155	266	616	616
22	41	66	88	155	265	616	616
23	40	65	88	154	265	615	615
24	40	65	87	154	264	615	615
25	39	64	87	153	264	614	614
26	39	64	86	153	263	614	614
27	38	63	86	152	263	613	613
28	37	62	85	152	262	612	612
29	37	62	84	151	261	612	612
30	36	61	84	150	261	611	611

2.14 Baht

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	14	30	57	138	252	603	1 544

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	18	34	61	143	256	607	1 231
3	23	40	65	137	256	606	992
4	27	45	70	142	257	608	811
5	30	49	77	146	259	609	672
6	28	49	78	148	256	607	607
7	34	56	84	154	261	611	611
8	32	55	82	150	259	609	609
9	33	57	83	150	260	610	610
10	36	59	85	151	262	612	612
11	37	62	86	152	263	613	613
12	39	63	87	153	264	614	614
13	39	64	87	154	264	615	615
14	40	65	88	154	265	615	615
15	40	65	88	154	265	615	615
16	40	65	87	154	264	614	614
17	40	65	87	154	264	614	614
18	39	64	86	153	263	614	614
19	38	63	86	152	263	613	613
20	38	63	86	152	263	613	613
21	38	63	86	152	263	613	613
22	38	63	86	152	263	613	613
23	38	63	85	152	262	613	613
24	37	62	85	151	262	612	612
25	37	62	85	151	261	612	612
26	36	61	84	150	261	611	611
27	36	61	84	150	260	611	611
28	35	60	83	149	260	610	610
29	35	60	82	149	259	610	610
30	34	59	82	148	259	609	609

2.15 Canadian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	13	28	55	137	251	601	1 527

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	14	30	57	138	252	603	1 218
3	16	33	59	131	250	600	981
4	18	36	62	133	249	599	801
5	20	39	67	136	249	599	663
6	21	42	71	140	249	600	600
7	23	44	73	143	249	600	600
8	22	45	72	140	249	600	600
9	23	46	72	139	249	600	600
10	24	47	73	139	250	600	600
11	24	49	73	139	250	600	600
12	25	50	73	140	250	600	600
13	26	50	73	140	250	601	601
14	26	51	73	140	250	601	601
15	26	51	74	140	250	601	601
16	26	51	73	140	250	601	601
17	26	51	73	140	250	601	601
18	26	51	73	140	250	601	601
19	26	51	73	140	250	601	601
20	26	51	74	140	250	601	601
21	26	51	74	140	250	601	601
22	26	51	73	140	250	601	601
23	26	51	73	140	250	600	600
24	25	50	73	139	250	600	600
25	25	50	73	139	249	600	600
26	25	50	72	139	249	600	600
27	24	49	72	138	249	599	599
28	24	49	72	138	249	599	599
29	24	49	71	138	248	599	599
30	23	49	71	138	248	598	598

2.16 Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	49	65	92	174	288	638	1 585

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	52	68	95	177	291	641	1 264
3	56	73	99	171	290	640	1 018
4	59	77	102	174	289	640	832
5	61	80	108	177	290	640	690
6	62	83	112	181	290	641	641
7	63	85	113	183	290	640	640
8	63	85	112	180	289	640	640
9	62	86	112	179	289	639	639
10	63	87	112	178	289	639	639
11	63	87	112	178	288	639	639
12	63	87	111	177	288	638	638
13	62	87	110	176	287	637	637
14	61	87	109	176	286	636	636
15	61	86	108	175	285	635	635
16	60	85	107	174	284	635	635
17	59	84	106	173	283	634	634
18	58	83	106	172	283	633	633
19	57	82	105	171	282	632	632
20	57	82	104	171	281	632	632
21	56	81	104	170	280	631	631
22	55	80	103	169	280	630	630
23	54	79	102	168	279	629	629
24	53	78	101	167	278	628	628
25	52	77	100	166	277	627	627
26	51	76	99	166	276	626	626
27	51	76	98	165	275	625	625
28	50	75	97	164	274	625	625
29	49	74	96	163	273	624	624
30	48	73	96	162	272	623	623

2.17 Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	80	96	123	205	318	669	1 612

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	85	100	127	209	323	673	1 288
3	86	103	128	200	319	669	1 039
4	86	104	130	201	317	667	849
5	89	109	137	205	319	669	704
6	91	112	141	210	319	669	669
7	93	114	143	213	319	670	670
8	94	116	143	212	320	671	671
9	94	117	144	211	321	671	671
10	95	119	144	210	321	671	671
11	95	119	143	210	320	671	671
12	94	119	142	209	319	670	670
13	93	118	141	208	318	668	668
14	92	117	140	206	317	667	667
15	91	116	138	205	315	665	665
16	89	114	137	203	314	664	664
17	88	113	135	202	312	663	663
18	86	111	134	200	311	661	661
19	85	110	133	199	309	660	660
20	84	109	131	198	308	659	659
21	82	107	130	196	307	657	657
22	81	106	128	195	305	656	656
23	79	104	127	193	304	654	654
24	78	103	125	192	302	653	653
25	76	101	124	190	301	651	651
26	75	100	122	189	299	649	649
27	73	98	121	187	298	648	648
28	72	97	119	186	296	646	646
29	70	95	118	184	295	645	645
30	69	94	116	183	293	643	643

2.18 Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	21	48	130	244	594	1 526

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	9	25	52	133	247	598	1 219
3	13	30	55	127	246	596	983
4	16	34	60	131	247	597	802
5	19	38	66	135	248	598	665
6	21	41	71	140	249	599	599
7	22	44	73	142	249	599	599
8	23	45	72	140	249	600	600
9	23	46	72	139	249	600	600
10	23	47	72	139	250	600	600
11	24	48	73	139	250	600	600
12	24	49	72	139	249	600	600
13	24	49	72	138	249	599	599
14	23	49	71	138	248	598	598
15	23	48	70	137	247	598	598
16	22	47	69	136	246	597	597
17	21	46	69	135	246	596	596
18	21	46	69	135	245	596	596
19	21	46	68	135	245	596	596
20	21	46	68	135	245	596	596
21	21	46	69	135	246	596	596
22	21	46	69	135	246	596	596
23	21	46	69	135	246	596	596
24	21	46	69	135	245	596	596
25	21	46	68	135	245	596	596
26	21	46	68	135	245	596	596
27	21	46	68	135	245	595	595
28	20	45	68	135	245	595	595
29	20	45	68	134	245	595	595
30	21	45	68	134	245	595	595

2.19 Indian rupee

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	91	107	134	216	329	680	1 665

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	92	107	134	216	330	680	1 329
3	92	109	135	207	326	676	1 071
4	93	112	137	208	324	675	874
5	94	114	142	210	324	674	724
6	95	115	145	214	323	673	673
7	96	117	146	216	322	673	673
8	95	118	145	213	322	672	672
9	94	118	144	211	321	671	671
10	93	117	142	209	319	670	670
11	92	116	141	207	318	668	668
12	91	115	139	205	316	666	666
13	89	114	137	203	314	664	664
14	87	112	135	201	312	662	662
15	85	111	133	200	310	660	660
16	83	108	131	197	308	658	658
17	82	107	129	196	306	657	657
18	80	105	128	194	305	655	655
19	79	104	126	193	303	654	654
20	78	103	125	192	302	653	653
21	77	102	124	191	301	652	652
22	76	101	123	190	300	651	651
23	74	100	122	189	299	649	649
24	73	98	121	187	298	648	648
25	72	97	120	186	297	647	647
26	71	96	119	185	296	646	646
27	70	95	118	184	295	645	645
28	69	94	117	183	294	644	644
29	68	93	116	182	293	643	643
30	67	92	115	181	292	642	642

2.20 Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	358	374	401	482	596	947	1623

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	75	91	118	199	313	664	1303
3	79	96	122	194	313	663	1051
4	83	102	127	198	314	665	859
5	86	106	134	202	315	666	713
6	88	109	138	208	316	667	667
7	90	112	140	210	317	667	667
8	91	113	141	209	318	668	668
9	91	114	141	208	318	668	668
10	92	115	141	207	318	668	668
11	92	116	141	207	318	668	668
12	93	117	141	207	318	668	668
13	93	118	141	208	318	668	668
14	94	119	142	208	319	669	669
15	95	120	142	209	319	670	670
16	96	121	143	210	320	671	671
17	97	122	145	211	321	672	672
18	98	123	146	212	323	673	673
19	99	124	147	213	324	674	674
20	100	125	147	214	324	675	675
21	100	125	148	214	325	675	675
22	100	125	147	214	324	675	675
23	99	124	147	213	324	674	674
24	99	124	146	213	323	674	674
25	98	123	145	212	322	673	673
26	97	122	144	211	321	672	672
27	95	121	143	210	320	670	670
28	94	119	142	208	319	669	669
29	93	118	141	207	317	668	668
30	92	117	139	206	316	667	667

2.21 New Taiwan dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	10	37	118	232	583	1 516

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	1	10	36	118	232	582	1 210
3	2	12	37	109	228	578	975
4	2	13	39	110	226	576	796
5	3	15	43	112	225	575	660
6	4	17	46	116	224	575	575
7	5	19	47	117	224	574	574
8	6	19	46	114	223	573	573
9	6	18	45	112	222	572	572
10	7	19	44	111	222	572	572
11	8	20	45	111	221	572	572
12	9	21	44	111	221	572	572
13	9	22	45	111	221	572	572
14	10	22	45	111	222	572	572
15	10	22	45	111	222	572	572
16	12	22	45	111	222	572	572
17	12	22	45	112	222	572	572
18	13	23	46	112	222	573	573
19	13	23	46	113	223	573	573
20	14	24	47	114	224	574	574
21	15	25	48	114	225	575	575
22	16	26	49	115	226	576	576
23	16	27	49	116	226	577	577
24	16	27	50	116	227	577	577
25	17	28	50	117	227	578	578
26	18	28	51	117	228	578	578
27	19	29	51	118	228	578	578
28	19	29	51	118	228	579	579
29	20	29	52	118	229	579	579
30	20	30	52	119	229	579	579

2.22 New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	54	69	96	178	292	642	1 555

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	55	70	97	179	293	643	1 239
3	55	72	98	170	289	639	998
4	56	74	100	171	287	637	815
5	56	76	104	172	286	636	675
6	57	78	107	176	285	635	635
7	57	79	107	177	283	634	634
8	56	79	106	174	283	633	633
9	55	79	105	172	282	632	632
10	55	78	104	170	281	631	631
11	53	78	102	169	279	629	629
12	52	77	100	167	277	628	628
13	51	76	99	165	276	626	626
14	50	75	97	164	274	624	624
15	48	73	96	162	272	623	623
16	46	71	94	160	271	621	621
17	45	70	93	159	269	620	620
18	44	69	91	158	268	619	619
19	43	68	90	157	267	618	618
20	42	67	90	156	267	617	617
21	41	66	89	156	266	616	616
22	41	66	88	155	265	616	616
23	40	65	88	154	265	615	615
24	39	64	87	154	264	614	614
25	39	64	86	153	263	614	614
26	38	63	86	152	263	613	613
27	37	62	85	151	262	612	612
28	37	62	84	151	261	612	612
29	36	61	84	150	261	611	611
30	35	60	83	149	260	610	610

2.23 Rand

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	114	129	156	238	352	702	1 687

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	115	130	157	239	353	703	1 347
3	117	134	160	232	351	701	1 086
4	119	137	163	234	350	700	888
5	121	140	168	237	350	700	736
6	122	142	171	241	350	700	700
7	122	144	173	242	349	699	699
8	121	144	171	239	348	698	698
9	120	144	170	237	347	697	697
10	120	144	169	235	346	696	696
11	119	143	167	234	344	695	695
12	117	142	165	232	342	693	693
13	115	140	163	230	340	690	690
14	113	138	161	227	338	688	688
15	111	136	158	225	335	686	686
16	108	133	156	222	333	683	683
17	106	131	153	220	330	681	681
18	103	128	151	218	328	678	678
19	101	126	149	215	326	676	676
20	100	125	147	214	324	674	674
21	98	123	146	212	322	673	673
22	96	121	144	210	321	671	671
23	94	119	142	208	319	669	669
24	92	118	140	207	317	667	667
25	91	116	138	205	315	666	666
26	89	114	137	203	314	664	664
27	87	112	135	201	312	662	662
28	86	111	133	200	310	661	661
29	84	109	132	198	309	659	659
30	83	108	130	197	307	658	658

2.24 Real

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	174	190	217	298	412	763	1 791

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	183	199	226	308	422	772	1 422
3	189	205	231	303	422	772	1 142
4	191	209	234	306	421	772	932
5	192	211	239	308	421	771	771
6	191	212	241	311	419	770	770
7	191	213	241	311	418	768	768
8	189	212	239	307	416	766	766
9	188	211	237	304	414	765	765
10	187	211	236	303	413	763	763
11	185	210	234	301	411	761	761
12	183	208	231	298	408	759	759
13	181	206	229	295	405	756	756
14	178	203	225	292	402	753	753
15	174	199	222	289	399	749	749
16	171	196	219	285	396	746	746
17	168	193	216	282	392	743	743
18	165	190	212	279	389	740	740
19	161	187	209	276	386	736	736
20	158	183	206	273	383	733	733
21	155	180	203	269	380	730	730
22	152	177	200	266	377	727	727
23	149	174	197	263	374	724	724
24	146	171	193	260	370	721	721
25	143	168	190	257	367	718	718
26	140	165	187	254	364	715	715
27	137	162	184	251	361	712	712
28	134	159	181	248	358	709	709
29	131	156	179	245	355	706	706
30	128	153	176	242	353	703	703

2.25 Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	26	41	68	150	264	614	1 566

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	27	42	69	151	265	615	1 249
3	28	45	70	143	261	611	1 006
4	29	47	73	144	260	610	822
5	30	49	77	146	259	609	681
6	30	51	80	150	258	609	609
7	31	53	81	151	257	608	608
8	30	52	79	148	256	607	607
9	29	52	78	145	255	606	606
10	29	52	78	144	255	605	605
11	28	53	77	144	254	604	604
12	28	53	76	143	253	604	604
13	28	53	76	142	253	603	603
14	28	53	76	142	252	603	603
15	28	53	75	142	252	602	602
16	27	52	75	141	252	602	602
17	27	52	75	141	252	602	602
18	27	52	75	141	252	602	602
19	27	52	75	142	252	602	602
20	28	53	75	142	252	603	603
21	28	53	75	142	252	603	603
22	28	53	75	142	252	603	603
23	28	53	75	142	252	603	603
24	27	53	75	142	252	602	602
25	27	52	75	141	252	602	602
26	27	52	75	141	252	602	602
27	27	52	75	141	251	602	602
28	27	52	74	141	251	602	602
29	26	51	74	140	251	601	601
30	26	51	74	140	251	601	601

2.26 Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	21	37	64	146	260	610	1 585

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	23	39	66	148	261	612	1 264
3	26	43	69	141	260	610	1 019
4	29	47	73	144	260	610	832
5	31	51	79	147	261	611	689
6	33	54	83	152	261	611	611
7	35	57	85	155	261	612	612
8	35	57	85	153	262	612	612
9	35	58	85	152	262	612	612
10	36	60	85	152	262	613	613
11	37	61	86	152	263	613	613
12	38	62	86	152	263	613	613
13	38	63	86	152	263	613	613
14	38	63	86	152	263	613	613
15	38	63	86	152	263	613	613
16	37	62	85	152	262	612	612
17	37	62	85	152	262	612	612
18	37	62	85	152	262	612	612
19	37	62	85	152	262	612	612
20	38	63	85	152	262	613	613
21	38	63	86	152	263	613	613
22	38	63	86	152	263	613	613
23	38	63	86	152	262	613	613
24	38	63	85	152	262	612	612
25	37	62	85	151	262	612	612
26	37	62	85	151	261	612	612
27	36	61	84	151	261	611	611
28	36	61	84	150	261	611	611
29	36	61	83	150	260	610	610
30	35	60	83	149	260	610	610

2.27 Russian rouble

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	122	138	165	246	360	711	1 757

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	121	137	164	245	359	710	1 393
3	121	138	164	236	355	705	1 116
4	122	140	166	237	353	703	908
5	123	142	170	239	352	702	750
6	123	143	172	242	351	701	701
7	123	145	173	243	350	700	700
8	122	145	172	240	349	699	699
9	121	144	170	237	348	698	698
10	121	145	170	237	347	698	698
11	121	145	170	236	347	697	697
12	120	145	169	235	345	696	696
13	120	144	167	234	344	695	695
14	119	144	166	233	343	693	693
15	116	141	164	230	341	691	691
16	114	139	162	228	339	689	689
17	111	136	159	225	336	686	686
18	109	134	157	223	334	684	684
19	107	132	155	221	331	682	682
20	105	130	152	219	329	680	680
21	102	127	150	217	327	677	677
22	100	125	148	214	325	675	675
23	98	123	146	212	323	673	673
24	96	121	144	210	320	671	671
25	94	119	141	208	318	669	669
26	92	117	139	206	316	667	667
27	90	115	137	204	314	664	664
28	88	113	135	202	312	662	662
29	86	111	133	200	310	660	660
30	84	109	131	198	308	659	659

2.28 Singapore dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	8	35	117	231	581	1 536

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	1	10	37	119	233	583	1 227
3	2	14	39	112	231	581	990
4	2	18	43	115	231	581	809
5	3	22	50	118	231	582	670
6	4	25	54	123	232	582	582
7	6	27	56	126	232	583	583
8	6	28	55	124	232	583	583
9	6	29	55	122	232	583	583
10	8	30	55	122	232	583	583
11	8	31	55	122	232	582	582
12	9	31	55	121	232	582	582
13	9	32	55	121	232	582	582
14	10	32	55	121	231	582	582
15	11	32	54	121	231	582	582
16	12	31	54	120	231	581	581
17	12	31	54	121	231	581	581
18	13	31	54	121	231	581	581
19	13	32	54	121	231	582	582
20	15	32	55	121	232	582	582
21	15	33	56	122	232	583	583
22	16	33	56	122	233	583	583
23	16	34	56	123	233	584	584
24	17	34	57	123	234	584	584
25	18	34	57	123	234	584	584
26	18	35	57	124	234	584	584
27	19	35	57	124	234	585	585
28	19	35	58	124	234	585	585
29	20	35	58	124	235	585	585
30	21	35	58	124	235	585	585

2.29 South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	35	50	77	159	273	623	1 538

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	35	51	78	159	273	624	1 226
3	35	52	78	150	269	619	987
4	36	54	79	150	266	617	805
5	36	56	84	152	265	616	667
6	39	59	89	158	267	617	617
7	36	58	87	156	263	613	613
8	40	63	90	158	267	618	618
9	40	63	89	156	266	617	617
10	34	58	83	150	260	610	610
11	29	54	78	145	255	605	605
12	26	51	74	141	251	602	602
13	24	49	72	138	249	599	599
14	22	47	70	136	247	597	597
15	21	46	68	135	245	595	595
16	19	44	67	133	244	594	594
17	18	43	66	132	243	593	593
18	17	42	65	132	242	592	592
19	17	42	65	131	242	592	592
20	17	42	65	131	242	592	592
21	17	42	65	131	242	592	592
22	17	42	65	131	242	592	592
23	17	42	65	131	242	592	592
24	17	42	65	131	242	592	592
25	17	42	65	131	242	592	592
26	18	42	65	131	242	592	592
27	19	42	65	131	241	592	592
28	19	42	64	131	241	592	592
29	20	42	64	131	241	592	592
30	20	42	64	131	241	591	591

2.30 Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	186	201	228	310	424	774	1 729

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	183	199	226	308	422	772	1 384
3	180	197	223	295	414	764	1 119
4	178	196	222	293	409	759	915
5	175	194	222	291	404	754	759
6	172	192	222	291	400	750	750
7	169	191	219	289	396	746	746
8	165	187	214	283	392	742	742
9	161	184	210	277	388	738	738
10	157	181	206	273	384	734	734
11	154	178	203	269	380	730	730
12	151	175	199	265	376	726	726
13	147	172	195	261	372	722	722
14	144	169	191	258	368	719	719
15	140	165	188	254	365	715	715
16	137	162	185	251	361	712	712
17	134	159	181	248	358	709	709
18	131	156	179	245	355	706	706
19	128	153	176	242	353	703	703
20	126	151	173	240	350	701	701
21	123	148	171	237	348	698	698
22	120	146	168	235	345	695	695
23	118	143	166	232	343	693	693
24	116	141	163	230	340	690	690
25	113	138	161	227	338	688	688
26	111	136	159	225	335	686	686
27	109	134	156	223	333	684	684
28	106	132	154	221	331	681	681
29	104	129	152	219	329	679	679
30	102	127	150	217	327	677	677

2.31 US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	9	26	53	113	249	599	1 530

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	9	26	53	113	249	599	1 221
3	10	29	54	107	247	597	984
4	12	34	58	103	247	598	803
5	17	41	63	106	248	599	666
6	18	44	67	101	249	600	600
7	19	46	65	94	250	600	600
8	17	44	64	92	250	601	601
9	17	45	66	96	250	601	601
10	19	48	69	100	251	601	601
11	20	50	71	103	251	601	601
12	22	53	72	104	251	601	601
13	23	54	72	104	251	601	601
14	23	54	72	104	251	601	601
15	23	54	72	104	251	601	601
16	23	54	72	104	251	601	601
17	23	54	72	104	251	601	601
18	23	54	72	104	251	601	601
19	23	54	72	104	251	601	601
20	23	54	72	104	251	602	602
21	23	54	72	104	252	602	602
22	23	54	72	104	252	603	603
23	23	54	72	104	252	603	603
24	23	54	72	104	252	603	603
25	23	54	72	104	252	603	603
26	23	54	72	104	252	603	603
27	23	54	72	104	252	603	603
28	23	54	72	104	252	603	603
29	23	54	72	104	252	603	603
30	23	54	72	104	252	603	603

2.32 Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	5	13	95	209	559	1 507

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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

2	1	6	12	93	207	558	1 201
3	2	6	11	84	202	552	967
4	2	8	13	84	200	550	789
5	3	9	18	86	199	550	653
6	4	9	21	90	199	549	549
7	5	10	22	92	199	549	549
8	6	12	22	90	199	549	549
9	6	12	22	89	199	549	549
10	7	13	23	89	199	550	550
11	8	13	24	89	199	550	550
12	9	15	26	89	200	550	550
13	9	16	28	90	200	550	550
14	10	16	29	90	200	551	551
15	10	17	31	90	201	551	551
16	12	18	32	91	201	551	551
17	12	19	33	91	201	552	552
18	13	19	35	91	202	552	552
19	13	20	36	92	202	553	553
20	14	21	37	93	203	554	554
21	15	22	40	93	204	554	554
22	15	23	41	94	204	555	555
23	16	23	42	94	205	555	555
24	16	25	43	95	205	556	556
25	17	25	44	95	206	556	556
26	18	26	46	95	206	556	556
27	19	26	48	95	206	556	556
28	19	28	49	96	206	556	556
29	19	29	50	96	206	556	556
30	20	29	51	96	206	557	557

3. Other exposures

3.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	1	15	22	46	169	307	2 976
2	1	15	22	46	169	342	2 235
3	1	16	25	51	164	354	1 697
4	1	17	28	55	161	352	1 317
5	2	19	31	57	161	343	1 046
6	3	22	34	60	161	329	849
7	4	24	36	62	161	314	703
8	4	25	37	64	161	297	591
9	5	26	38	68	161	281	504
10	5	27	40	70	161	264	434
11	5	27	40	71	161	255	377
12	5	27	40	71	161	255	330
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	49	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	70	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	87	161	255	255
30	13	28	84	90	161	255	255

3.2 Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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ANNEX II

Document Generated: 2024-07-26

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	5	20	26	50	173	310	2 998
2	7	22	28	52	176	345	2 254
3	7	22	31	58	170	357	1 712
4	7	24	34	61	168	355	1 328
5	7	25	38	63	168	346	1 055
6	8	28	39	66	167	332	856
7	10	30	41	67	166	316	708
8	9	30	42	69	166	299	595
9	9	31	43	72	166	282	507
10	9	31	44	74	165	265	436
11	9	31	44	74	165	258	379
12	8	30	43	74	164	258	331
13	8	30	43	73	164	257	292
14	7	29	42	73	163	257	259
15	7	29	44	72	163	256	256
16	7	28	47	72	162	255	255
17	7	28	50	71	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	255	255
21	9	28	60	72	162	256	256
22	9	29	62	72	163	256	256
23	10	29	66	74	163	256	256
24	10	29	69	77	163	256	256
25	11	29	71	79	163	256	256
26	11	29	74	82	163	256	256
27	12	29	76	83	163	256	256
28	12	29	80	86	163	256	256
29	13	29	82	88	163	256	256
30	13	29	85	91	163	256	256

3.3 Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	15	22	46	169	307	2 975
2	0	15	22	46	169	342	2 234
3	1	15	24	51	163	354	1 697
4	1	17	27	55	161	352	1 316
5	2	19	31	56	161	343	1 046
6	2	21	33	60	161	329	849
7	4	24	35	62	161	314	703
8	4	25	37	64	161	297	591
9	4	26	38	67	161	281	504
10	5	27	40	70	161	264	434
11	5	27	40	70	161	254	377
12	5	27	40	71	161	254	330
13	5	27	40	71	161	254	291
14	6	27	41	71	161	254	258
15	7	27	44	71	161	254	254
16	7	27	47	71	161	254	254
17	7	27	49	71	161	254	254
18	8	27	51	71	161	254	254
19	8	27	54	71	161	254	254
20	9	27	57	71	161	254	254
21	9	27	60	71	161	254	254
22	9	27	62	71	161	254	254
23	10	27	65	73	161	254	254
24	10	27	68	75	161	254	254
25	11	27	70	78	161	254	254
26	11	27	74	80	161	254	254
27	12	27	76	83	161	254	254
28	12	27	78	85	161	254	254
29	12	28	82	87	161	254	254
30	13	28	84	90	161	254	254

3.4 Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	83	98	104	128	252	347	3 018
2	78	92	99	123	246	349	2 280
3	80	95	104	131	243	361	1 734
4	77	93	104	131	238	361	1 350
5	75	93	105	130	235	352	1 075
6	74	93	105	131	232	340	875
7	73	93	104	130	230	324	726
8	71	92	104	131	228	321	611
9	70	92	104	133	227	320	521
10	66	88	101	131	223	316	449
11	64	85	99	129	220	313	390
12	62	84	97	128	218	311	342
13	61	83	96	127	217	310	310
14	60	82	96	126	216	310	310
15	60	82	95	126	216	309	309
16	59	81	94	125	215	308	308
17	58	80	94	124	214	308	308
18	58	80	93	123	214	307	307
19	57	79	92	122	213	306	306
20	56	78	91	122	212	305	305
21	55	77	91	121	211	305	305
22	54	76	90	120	210	304	304
23	53	75	89	119	209	303	303
24	52	74	88	118	208	302	302
25	51	73	87	117	207	301	301
26	50	72	85	116	206	300	300
27	49	71	84	115	205	298	298
28	48	70	83	114	204	297	297
29	47	69	85	113	203	296	296
30	46	68	87	112	202	295	295

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
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	5	19	26	50	173	306	2 961
2	6	21	28	52	175	341	2 226
3	7	23	32	58	171	353	1 692
4	7	24	35	62	169	352	1 314
5	9	26	39	64	169	343	1 045
6	10	29	41	67	169	330	850
7	11	31	43	69	168	315	704
8	11	32	43	71	168	298	592
9	11	32	44	74	167	282	505
10	10	32	46	75	167	265	435
11	10	32	45	76	166	259	378
12	10	32	45	75	166	259	332
13	9	31	44	75	165	259	293
14	9	31	44	74	165	258	260
15	8	30	44	74	164	258	258
16	8	30	47	73	164	257	257
17	8	29	50	73	164	257	257
18	8	29	53	73	163	257	257
19	8	29	55	73	163	257	257
20	9	30	58	73	164	257	257
21	9	30	61	74	164	257	257
22	10	30	64	74	164	258	258
23	10	30	66	75	164	258	258
24	10	30	69	77	165	258	258
25	11	31	72	79	165	258	258
26	11	31	74	82	165	258	258
27	12	31	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	164	258	258

3.6 Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	48	63	70	93	217	313	3 030
2	52	66	73	97	220	351	2 293
3	56	71	80	106	219	364	1 748
4	58	75	85	112	219	364	1 362
5	59	77	90	115	220	356	1 085
6	61	80	92	118	219	343	883
7	61	82	93	119	218	327	732
8	60	81	93	120	217	310	616
9	59	80	93	122	216	309	525
10	58	80	93	123	214	307	452
11	56	78	92	122	212	306	393
12	55	77	90	120	211	304	344
13	53	75	88	119	209	302	303
14	52	73	87	117	208	301	301
15	50	72	85	116	206	300	300
16	49	71	84	115	205	298	298
17	48	70	83	114	204	297	297
18	47	69	82	113	203	297	297
19	46	68	82	112	202	296	296
20	46	68	81	111	202	295	295
21	45	67	80	111	201	294	294
22	44	66	80	110	200	294	294
23	43	65	79	109	199	293	293
24	43	65	78	108	199	292	292
25	42	64	77	107	198	291	291
26	41	63	77	107	197	290	290
27	40	62	79	106	196	289	289
28	39	61	82	105	195	288	288
29	38	60	85	104	194	288	288
30	37	59	87	103	193	287	287

3.7 Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	14	21	45	168	307	2 973
2	0	14	21	45	168	342	2 233
3	1	15	24	50	163	354	1 696
4	1	16	27	54	160	352	1 316
5	2	18	30	56	160	343	1 045
6	2	21	33	59	160	329	849
7	3	24	35	61	160	314	703
8	3	24	36	64	160	297	591
9	4	25	38	67	160	280	503
10	4	26	39	69	160	264	433
11	5	26	40	70	160	254	377
12	5	26	40	70	160	254	330
13	5	26	40	70	160	254	291
14	6	26	41	70	160	254	258
15	7	26	44	70	160	254	254
16	7	26	47	70	160	254	254
17	7	26	49	70	160	254	254
18	8	26	51	70	160	254	254
19	8	26	54	70	160	254	254
20	9	26	57	70	160	254	254
21	9	26	60	70	160	254	254
22	9	26	62	71	160	254	254
23	10	26	65	73	160	254	254
24	10	26	68	75	160	254	254
25	11	26	70	78	160	254	254
26	11	26	74	80	160	254	254
27	12	26	76	83	160	254	254
28	12	27	78	85	160	254	254
29	12	28	82	87	160	254	254
30	13	28	84	90	160	254	254

3.8 Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	11	23	46	187	310	3 006
2	0	11	23	46	187	345	2 258
3	1	11	24	51	182	357	1 714
4	1	13	27	57	178	355	1 330
5	2	16	29	60	177	346	1 056
6	2	18	33	61	176	332	858
7	3	21	36	60	175	317	710
8	3	23	37	59	174	300	597
9	6	31	41	58	173	283	508
10	8	34	41	57	172	266	437
11	7	33	40	56	171	265	380
12	6	31	40	55	170	264	333
13	5	30	40	55	170	263	293
14	6	30	41	55	169	262	262
15	7	30	44	55	168	261	261
16	7	30	47	57	167	260	260
17	7	30	50	59	166	259	259
18	8	30	52	62	165	258	258
19	8	30	54	65	165	258	258
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	73	165	259	259
24	10	30	68	76	165	258	258
25	11	30	71	78	164	258	258
26	11	30	74	80	164	257	257
27	12	30	76	83	164	257	257
28	12	30	78	85	163	257	257
29	12	30	82	87	163	256	256
30	13	30	84	90	162	256	256

3.9 Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	84	99	106	130	253	349	3 022
2	81	96	103	127	250	349	2 283
3	78	94	103	129	242	363	1 743
4	75	92	103	130	237	363	1 357
5	73	91	103	129	233	355	1 081
6	72	91	103	129	231	342	880
7	71	91	102	128	228	326	729
8	68	89	101	128	225	318	613
9	66	87	100	129	222	316	523
10	64	86	99	129	221	314	450
11	63	85	98	128	219	312	392
12	61	83	96	127	217	310	343
13	59	81	94	125	215	309	309
14	58	80	93	123	214	307	307
15	56	78	91	122	212	306	306
16	55	77	90	121	211	304	304
17	54	76	89	119	210	303	303
18	53	75	88	118	209	302	302
19	52	74	87	117	208	301	301
20	51	73	86	117	207	300	300
21	50	72	85	116	206	299	299
22	49	71	84	115	205	298	298
23	48	70	83	114	204	297	297
24	47	69	82	113	203	296	296
25	46	68	81	112	202	295	295
26	45	67	80	111	201	294	294
27	44	66	79	110	200	293	293
28	43	65	82	109	199	292	292
29	42	64	85	108	198	291	291
30	41	63	87	107	197	290	290

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
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ANNEX II

Document Generated: 2024-07-26

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	56	71	78	102	225	321	3 061
2	54	69	76	100	223	352	2 306
3	52	68	77	103	216	365	1 755
4	51	68	79	106	212	364	1 365
5	50	67	80	105	210	355	1 086
6	49	68	80	106	208	342	882
7	49	69	80	106	206	326	731
8	47	68	80	107	204	309	615
9	46	67	79	109	202	296	524
10	45	67	80	110	201	294	451
11	44	66	79	109	200	293	392
12	43	65	78	109	199	292	343
13	42	64	77	108	198	292	302
14	42	63	77	107	198	291	291
15	41	63	76	107	197	290	290
16	40	62	75	105	196	289	289
17	39	61	74	105	195	288	288
18	38	60	74	104	194	288	288
19	38	60	73	103	194	287	287
20	38	60	73	103	194	287	287
21	37	59	73	103	193	287	287
22	37	59	72	103	193	286	286
23	36	58	72	102	192	286	286
24	36	58	71	101	192	285	285
25	35	57	73	101	191	285	285
26	35	56	76	100	191	284	284
27	34	56	79	100	190	283	283
28	33	55	81	99	189	283	283
29	33	54	85	98	188	282	282
30	32	54	87	98	188	281	281

3.11 Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	26	40	47	71	194	313	3 038
2	26	41	48	71	195	350	2 287
3	24	40	49	75	188	361	1 737
4	23	40	51	78	185	360	1 348
5	23	41	54	79	184	350	1 070
6	24	43	55	81	183	337	869
7	25	45	56	83	182	320	719
8	24	45	57	84	181	303	604
9	24	45	58	87	180	286	514
10	23	45	59	88	180	273	443
11	23	45	58	88	179	272	385
12	22	44	57	88	178	271	337
13	21	43	56	87	177	271	297
14	20	42	56	86	176	270	270
15	20	42	55	85	176	269	269
16	19	41	54	84	175	268	268
17	18	40	53	84	174	267	267
18	18	40	53	83	174	267	267
19	17	39	56	83	173	267	267
20	17	39	58	83	173	267	267
21	17	39	61	83	173	267	267
22	17	39	64	83	173	267	267
23	17	39	66	83	173	267	267
24	17	39	69	83	173	266	266
25	17	39	72	82	173	266	266
26	17	38	75	82	173	266	266
27	16	38	78	85	172	266	266
28	16	38	80	87	172	265	265
29	16	38	83	89	172	265	265
30	16	37	86	92	172	265	265

3.12 Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	0	3	25	148	305	2 952
2	0	1	6	26	149	340	2 217
3	1	2	10	31	144	351	1 684
4	1	3	13	35	141	350	1 306
5	2	4	16	37	141	340	1 038
6	2	5	19	40	141	327	843
7	3	6	22	42	141	312	698
8	3	7	24	45	141	295	587
9	4	8	27	48	141	278	500
10	4	9	30	50	141	262	430
11	5	10	33	52	143	246	374
12	5	11	36	51	141	235	327
13	5	12	38	52	142	236	288
14	6	13	41	52	142	236	255
15	7	14	44	53	141	234	234
16	7	15	46	56	140	233	233
17	7	16	48	59	140	233	233
18	8	17	51	60	140	233	233
19	8	17	54	63	140	234	234
20	9	19	57	65	141	234	234
21	9	20	59	68	141	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	78	84	145	235	235
29	12	27	80	86	146	235	235
30	13	28	83	89	148	235	235

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
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	42	57	64	87	211	317	3 076
2	42	57	64	87	211	353	2 310
3	41	57	66	92	205	365	1 755
4	40	57	68	95	201	363	1 361
5	40	58	70	95	200	353	1 081
6	40	59	71	97	199	339	877
7	41	61	72	99	198	323	726
8	40	61	72	100	197	306	610
9	39	60	73	102	196	289	519
10	39	60	74	103	195	288	447
11	38	60	73	103	194	287	388
12	37	59	72	103	193	286	340
13	36	58	71	102	192	286	299
14	36	57	71	101	192	285	285
15	35	57	70	101	191	284	284
16	34	56	69	100	190	283	283
17	33	55	69	99	189	283	283
18	33	55	68	98	189	282	282
19	32	54	67	98	188	282	282
20	32	54	67	98	188	281	281
21	32	54	67	98	188	281	281
22	32	53	67	97	188	281	281
23	31	53	66	97	187	280	280
24	31	53	69	96	187	280	280
25	30	52	73	96	186	279	279
26	29	51	75	95	185	279	279
27	29	51	78	95	185	278	278
28	28	50	80	94	184	278	278
29	28	50	83	93	184	277	277
30	27	49	86	93	183	276	276

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
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	9	23	30	54	177	315	3 059
2	13	28	35	58	182	351	2 299
3	16	31	40	67	179	363	1 748
4	18	35	46	73	180	362	1 357
5	21	39	51	76	181	353	1 078
6	20	39	51	77	179	339	876
7	26	46	57	83	183	323	725
8	24	45	57	85	181	306	609
9	26	47	60	89	182	289	519
10	28	50	63	93	184	277	447
11	29	51	64	95	185	279	388
12	30	52	65	96	186	279	340
13	31	52	66	96	186	280	299
14	31	53	66	97	187	280	280
15	31	53	66	97	187	280	280
16	30	52	66	96	186	280	280
17	30	52	66	96	186	280	280
18	30	51	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	278	278
22	29	51	64	95	185	278	278
23	29	50	67	94	185	278	278
24	28	50	69	94	184	277	277
25	28	50	73	93	184	277	277
26	27	49	75	93	183	277	277
27	27	49	78	92	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

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
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	8	22	29	53	176	312	3 025
2	9	24	30	54	178	348	2 273
3	9	25	34	60	173	359	1 727
4	10	27	38	65	171	358	1 340
5	11	29	41	67	171	348	1 064
6	13	32	44	70	171	335	864
7	15	35	46	72	171	319	714
8	15	35	47	75	172	302	601
9	15	37	49	78	172	285	512
10	16	38	51	81	172	268	440
11	16	38	51	82	172	266	383
12	16	38	52	82	172	266	335
13	17	38	52	82	173	266	295
14	17	39	52	82	173	266	266
15	17	39	52	82	173	266	266
16	17	38	52	82	172	266	266
17	17	38	52	82	173	266	266
18	17	38	53	82	172	266	266
19	17	38	55	82	172	266	266
20	17	39	58	82	173	266	266
21	17	39	61	82	173	266	266
22	17	39	64	82	173	266	266
23	16	38	66	82	172	266	266
24	16	38	69	82	172	265	265
25	16	38	71	81	172	265	265
26	15	37	74	81	171	265	265
27	15	37	76	83	171	264	264
28	15	37	80	86	171	264	264
29	15	36	82	88	171	264	264
30	14	36	85	90	170	264	264

3.16 Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	44	59	66	90	213	323	3 146
2	47	62	69	93	216	360	2 363
3	49	65	74	100	213	372	1 796
4	50	67	78	105	212	371	1 395
5	52	70	82	107	212	362	1 109
6	54	73	85	111	212	348	900
7	55	75	86	113	212	332	745
8	55	75	87	115	212	314	627
9	55	76	89	118	211	305	534
10	55	77	90	120	211	305	460
11	55	77	90	120	211	304	399
12	54	76	89	120	210	303	349
13	53	75	88	119	209	303	307
14	52	74	88	118	208	302	302
15	51	73	87	117	207	301	301
16	51	72	86	116	206	300	300
17	50	72	85	115	206	299	299
18	49	71	84	115	205	298	298
19	48	70	83	114	204	297	297
20	47	69	83	113	203	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	293	293
25	43	65	78	109	199	293	293
26	42	64	78	108	198	292	292
27	41	63	79	107	197	291	291
28	41	62	83	106	196	290	290
29	40	62	85	105	196	289	289
30	39	61	88	104	195	288	288

3.17 Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	75	90	97	120	244	339	3 202
2	79	94	101	125	248	367	2 411
3	79	95	103	130	242	380	1 834
4	78	95	106	133	239	379	1 425
5	81	99	111	136	241	369	1 132
6	83	102	114	140	241	355	919
7	85	105	116	142	242	339	761
8	86	106	118	146	243	336	640
9	87	108	120	150	243	337	546
10	87	109	122	152	243	337	471
11	87	109	122	152	243	336	409
12	86	108	121	151	242	335	358
13	84	106	120	150	240	334	334
14	83	105	118	149	239	332	332
15	81	103	117	147	237	331	331
16	80	102	115	146	236	329	329
17	79	100	114	144	235	328	328
18	77	99	112	143	233	326	326
19	76	98	111	141	232	325	325
20	75	96	110	140	230	324	324
21	73	95	108	139	229	322	322
22	72	94	107	137	228	321	321
23	70	92	105	136	226	319	319
24	69	90	104	134	224	318	318
25	67	89	102	133	223	316	316
26	65	87	101	131	221	315	315
27	64	86	99	130	220	313	313
28	62	84	98	128	218	312	312
29	61	83	96	127	217	310	310
30	59	81	95	125	215	309	309

3.18 Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	15	22	46	169	312	3 023
2	4	19	25	49	172	348	2 275
3	6	22	30	57	169	360	1 730
4	8	25	35	62	169	359	1 343
5	10	28	40	66	170	349	1 067
6	12	31	43	70	171	336	866
7	14	35	46	72	171	320	717
8	15	35	47	75	172	303	603
9	15	37	49	78	172	286	513
10	16	37	51	80	172	269	442
11	16	38	51	81	172	265	384
12	16	37	51	81	172	265	336
13	15	37	50	81	171	264	296
14	14	36	50	80	170	264	264
15	14	36	49	79	170	263	263
16	13	35	48	78	169	262	262
17	12	34	50	78	168	261	261
18	12	34	53	77	168	261	261
19	12	33	55	77	167	261	261
20	12	34	58	77	168	261	261
21	12	34	61	77	168	261	261
22	12	34	64	78	168	261	261
23	12	34	66	77	168	261	261
24	12	34	69	77	168	261	261
25	12	34	72	79	168	261	261
26	12	33	75	82	167	261	261
27	12	33	78	84	167	261	261
28	12	33	80	86	167	261	261
29	13	33	83	89	167	260	260
30	13	33	86	91	167	260	260

3.19 Indian rupee

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	86	101	108	131	255	350	3 311
2	86	101	108	132	255	378	2 492
3	85	101	110	136	249	391	1 895
4	85	102	113	140	246	389	1 470
5	86	104	116	141	246	379	1 167
6	86	106	118	144	245	365	947
7	88	108	119	145	245	347	783
8	87	108	120	148	244	338	658
9	87	108	121	150	243	337	560
10	86	107	121	150	242	335	481
11	84	106	119	149	240	333	418
12	82	104	117	148	238	331	365
13	80	102	115	146	236	329	329
14	78	100	113	144	234	328	328
15	76	98	112	142	232	326	326
16	74	96	109	140	230	323	323
17	73	94	108	138	228	322	322
18	71	93	106	137	227	320	320
19	70	91	105	135	225	319	319
20	69	90	104	134	224	318	318
21	68	89	103	133	223	317	317
22	66	88	102	132	222	316	316
23	65	87	101	131	221	315	315
24	64	86	99	130	220	314	314
25	63	85	98	129	219	312	312
26	62	84	97	128	218	311	311
27	61	83	96	127	217	310	310
28	60	82	95	126	216	309	309
29	59	81	94	125	215	308	308
30	58	80	93	124	214	307	307

3.20 Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	353	368	374	398	521	617	3 225
2	70	85	92	115	239	371	2 440
3	73	88	97	123	236	384	1 858
4	75	92	103	130	236	383	1 443
5	78	95	108	133	238	374	1 146
6	80	99	111	137	239	359	930
7	82	102	113	140	239	342	769
8	83	104	115	143	240	333	646
9	84	105	117	147	240	334	550
10	84	106	119	149	240	333	474
11	84	106	119	149	240	333	412
12	84	106	119	150	240	333	360
13	84	106	120	150	240	334	334
14	85	107	120	151	241	334	334
15	86	108	121	151	242	335	335
16	87	109	122	152	243	336	336
17	88	110	123	153	244	337	337
18	89	111	124	155	245	338	338
19	90	112	125	156	246	339	339
20	91	112	126	156	247	340	340
21	91	113	126	156	247	340	340
22	91	113	126	156	247	340	340
23	90	112	125	156	246	340	340
24	90	111	125	155	245	339	339
25	89	110	124	154	245	338	338
26	88	109	123	153	243	337	337
27	86	108	122	152	242	336	336
28	85	107	120	151	241	334	334
29	84	106	119	149	240	333	333
30	82	104	118	148	238	332	332

3.21 New Taiwan dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	3	10	34	157	310	3 002
2	0	3	10	34	157	345	2 258
3	1	4	12	39	151	357	1 716
4	1	4	15	42	148	356	1 332
5	2	5	17	43	147	347	1 058
6	2	7	19	45	147	333	859
7	3	9	22	47	146	317	711
8	3	9	25	49	145	300	597
9	4	9	28	51	144	283	509
10	4	9	30	52	144	267	438
11	5	11	33	53	144	250	380
12	5	11	36	53	144	237	333
13	5	13	39	53	144	237	294
14	6	13	41	54	144	237	260
15	7	14	44	55	144	237	237
16	7	16	47	57	144	237	237
17	7	16	50	60	144	238	238
18	8	17	53	62	145	238	238
19	8	19	55	65	145	239	239
20	9	19	58	67	146	240	240
21	9	20	61	70	147	240	240
22	9	21	64	72	148	241	241
23	10	22	66	75	148	242	242
24	10	23	69	77	149	242	242
25	11	25	71	79	149	243	243
26	11	25	74	82	150	243	243
27	12	26	77	84	150	244	244
28	12	27	80	86	151	244	244
29	13	28	82	88	151	244	244
30	13	29	86	91	152	245	245

3.22 New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	48	63	70	94	217	318	3 083
2	49	64	71	95	218	353	2 315
3	49	64	73	99	212	365	1 758
4	48	65	75	102	209	364	1 364
5	48	66	78	103	208	354	1 084
6	49	68	80	106	207	341	880
7	49	69	80	106	206	324	728
8	48	69	81	108	205	307	612
9	48	69	82	111	204	298	521
10	47	69	82	111	203	296	449
11	45	67	81	111	201	295	390
12	44	66	79	109	200	293	341
13	42	64	77	108	198	291	301
14	40	62	76	106	196	290	290
15	39	61	74	104	195	288	288
16	37	59	72	103	193	286	286
17	36	58	71	101	192	285	285
18	35	56	70	100	190	284	284
19	33	55	69	99	189	283	283
20	33	55	68	99	189	282	282
21	32	54	68	98	188	282	282
22	32	54	67	97	188	281	281
23	31	53	68	97	187	280	280
24	30	52	70	96	186	280	280
25	30	51	73	95	185	279	279
26	29	51	75	94	185	278	278
27	28	50	79	94	184	277	277
28	28	49	81	93	183	277	277
29	27	49	84	93	183	276	276
30	26	48	87	92	182	276	276

3.23 Rand

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	108	123	130	154	277	373	3 358
2	110	124	131	155	278	383	2 528
3	110	126	135	161	274	396	1 923
4	111	128	139	166	272	395	1 493
5	112	130	142	168	272	385	1 186
6	113	132	144	171	272	371	963
7	114	134	146	172	271	365	797
8	113	134	146	174	270	364	670
9	113	134	147	176	269	363	570
10	112	134	147	177	268	361	491
11	111	132	146	176	267	360	426
12	109	130	144	174	265	358	373
13	106	128	142	172	262	356	356
14	104	126	139	170	260	353	353
15	102	124	137	167	258	351	351
16	99	121	134	165	255	348	348
17	97	118	132	162	253	346	346
18	94	116	129	160	250	344	344
19	92	114	127	158	248	341	341
20	90	112	126	156	246	340	340
21	89	111	124	154	245	338	338
22	87	109	122	153	243	336	336
23	85	107	120	151	241	334	334
24	83	105	119	149	239	333	333
25	82	104	117	147	238	331	331
26	80	102	115	146	236	329	329
27	78	100	113	144	234	328	328
28	77	99	112	142	233	326	326
29	75	97	110	141	231	324	324
30	74	95	109	139	230	323	323

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
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	169	184	190	214	338	433	3 576
2	178	193	200	224	347	443	2 678
3	182	197	206	233	345	441	2 030
4	182	199	210	237	344	438	1 573
5	183	201	213	238	343	436	1 247
6	183	202	214	240	342	435	1 011
7	183	203	214	241	340	433	834
8	181	202	214	242	338	432	700
9	180	202	214	243	337	430	596
10	179	201	214	244	335	429	513
11	177	199	212	243	333	427	445
12	175	197	210	240	331	424	424
13	172	194	207	237	328	421	421
14	169	190	204	234	324	418	418
15	165	187	200	231	321	415	415
16	162	184	197	228	318	411	411
17	159	181	194	224	315	408	408
18	156	177	191	221	311	405	405
19	152	174	188	218	308	402	402
20	149	171	185	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	137	159	172	202	293	386	386
25	134	155	169	199	290	383	383
26	130	152	166	196	286	380	380
27	128	149	163	193	283	377	377
28	125	147	160	190	281	374	374
29	122	144	157	187	278	371	371
30	119	141	154	185	275	368	368

3.25 Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	21	35	42	66	189	320	3 105
2	21	36	43	67	190	356	2 334
3	21	37	46	72	185	368	1 774
4	21	38	48	75	182	367	1 377
5	21	39	51	77	181	358	1 094
6	22	41	53	79	181	344	889
7	23	43	54	80	180	327	735
8	22	42	54	82	179	310	618
9	21	43	55	84	178	293	526
10	21	43	56	86	177	275	453
11	20	42	56	86	176	270	393
12	20	42	55	85	176	269	344
13	19	41	54	85	175	268	303
14	19	41	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	267	267
18	18	40	54	84	174	268	268
19	18	40	57	84	174	268	268
20	18	40	60	84	174	268	268
21	19	40	62	84	175	268	268
22	19	40	65	84	175	268	268
23	18	40	68	84	174	268	268
24	18	40	70	84	174	268	268
25	18	40	73	84	174	267	267
26	18	40	76	84	174	267	267
27	18	40	79	85	174	267	267
28	18	39	81	88	173	267	267
29	17	39	85	91	173	267	267
30	17	39	87	93	173	266	266

3.26 Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	16	31	38	61	185	323	3 144
2	18	33	40	63	187	360	2 364
3	19	35	44	70	183	373	1 797
4	21	37	48	75	182	371	1 395
5	23	41	53	78	183	362	1 108
6	25	44	56	82	183	348	900
7	27	47	58	84	184	331	744
8	27	48	59	87	184	314	625
9	27	49	61	91	184	296	533
10	28	50	63	93	185	279	459
11	29	51	64	94	185	278	398
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	64	94	184	278	278
17	28	50	64	94	184	278	278
18	28	50	63	94	184	278	278
19	28	50	64	94	184	278	278
20	29	51	64	94	185	278	278
21	29	51	64	95	185	278	278
22	29	51	65	95	185	278	278
23	29	51	68	94	185	278	278
24	28	50	72	94	184	278	278
25	28	50	74	94	184	277	277
26	28	50	77	93	184	277	277
27	27	49	79	93	183	277	277
28	27	49	83	92	183	276	276
29	26	48	85	92	182	276	276
30	26	48	88	94	182	275	275

3.27 Russian rouble

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	117	132	139	162	286	381	3 504
2	116	131	138	161	285	395	2 620
3	115	130	139	165	278	406	1 982
4	114	131	142	169	275	403	1 531
5	114	132	144	170	274	391	1 212
6	114	133	145	171	273	375	981
7	115	135	146	173	272	365	810
8	114	135	147	174	271	365	677
9	113	135	147	176	270	363	576
10	113	135	148	178	269	363	495
11	113	135	148	178	269	362	429
12	112	134	147	177	268	361	375
13	111	133	146	176	267	360	360
14	109	131	145	175	265	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	96	118	131	161	252	345	345
21	93	115	129	159	249	343	343
22	91	113	126	157	247	340	340
23	89	111	124	155	245	338	338
24	87	109	122	152	243	336	336
25	85	107	120	150	241	334	334
26	83	104	118	148	238	332	332
27	80	102	116	146	236	330	330
28	78	100	114	144	234	328	328
29	76	98	112	142	232	326	326
30	75	96	110	140	231	324	324

3.28 Singapore dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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ANNEX II

Document Generated: 2024-07-26

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	2	9	33	156	314	3 043
2	0	4	11	35	158	350	2 291
3	1	6	15	41	154	363	1 743
4	1	8	19	46	153	361	1 354
5	2	11	24	49	154	352	1 076
6	2	15	27	53	154	338	874
7	3	18	29	55	155	323	723
8	3	19	30	58	155	306	608
9	4	19	32	61	155	288	518
10	4	20	33	63	155	271	446
11	5	20	34	64	154	255	387
12	5	20	36	64	154	247	339
13	6	20	39	64	154	247	298
14	6	20	42	63	154	247	264
15	7	20	45	63	154	247	247
16	7	19	47	63	153	247	247
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	248	248
21	9	21	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	72	80	156	249	249
26	11	25	75	82	156	250	250
27	12	26	78	85	157	250	250
28	12	27	80	87	157	250	250
29	13	28	83	89	157	250	250
30	13	29	86	92	157	250	250

3.29 South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	30	44	51	75	198	314	3 047
2	30	45	52	75	199	350	2 289
3	28	44	53	79	192	362	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	185	320	718
8	33	53	65	93	189	303	603
9	32	53	66	95	189	286	514
10	26	48	61	91	182	276	442
11	21	43	56	87	177	271	384
12	18	40	53	83	174	267	335
13	15	37	50	81	171	264	295
14	13	35	48	79	169	262	262
15	11	33	47	77	167	261	261
16	10	32	47	75	166	259	259
17	9	31	50	75	165	258	258
18	8	30	52	74	164	258	258
19	8	30	55	74	164	257	257
20	9	30	58	74	164	257	257
21	9	30	61	74	164	257	257
22	9	30	63	74	164	257	257
23	10	30	66	75	164	257	257
24	10	30	69	77	164	257	257
25	11	30	71	79	164	257	257
26	11	30	74	81	164	257	257
27	12	30	76	83	164	257	257
28	12	30	80	86	164	257	257
29	13	29	82	88	163	257	257
30	13	29	85	90	163	257	257

3.30 Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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ANNEX II

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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	181	195	202	226	349	445	3 445
2	178	193	200	224	347	443	2 602
3	174	189	198	224	337	433	1 985
4	170	187	197	224	331	425	1 541
5	166	184	196	222	326	420	1 225
6	163	183	194	221	322	415	994
7	161	181	192	218	318	411	822
8	157	178	189	217	314	407	690
9	153	175	187	216	310	403	586
10	150	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	135	156	170	200	290	384	384
15	131	153	166	197	287	380	380
16	128	150	163	193	284	377	377
17	125	147	160	190	281	374	374
18	122	144	157	187	278	371	371
19	119	141	154	185	275	368	368
20	116	138	152	182	272	366	366
21	114	136	149	180	270	363	363
22	111	133	147	177	267	361	361
23	109	131	144	175	265	358	358
24	106	128	142	172	262	356	356
25	104	126	139	170	260	353	353
26	102	124	137	167	258	351	351
27	100	121	135	165	255	349	349
28	97	119	133	163	253	347	347
29	95	117	130	161	251	345	345
30	93	115	128	159	249	343	343

3.31 US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
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Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	15	27	55	174	313	3 031
2	0	15	27	55	174	348	2 280
3	1	17	29	58	170	361	1 732
4	1	20	32	63	170	359	1 345
5	2	22	37	69	171	350	1 068
6	3	26	40	70	172	336	867
7	6	30	42	72	172	320	718
8	8	34	46	74	172	303	603
9	9	36	49	75	173	286	514
10	10	38	51	76	173	269	442
11	11	39	52	77	173	266	384
12	12	41	54	79	173	267	336
13	13	42	54	79	173	267	296
14	13	42	54	79	173	267	267
15	13	42	54	79	173	267	267
16	13	42	54	79	173	266	266
17	13	42	54	79	173	266	266
18	13	42	54	79	173	266	266
19	13	42	55	79	173	267	267
20	13	42	58	79	174	267	267
21	13	42	61	79	174	268	268
22	13	42	64	79	174	268	268
23	13	42	66	79	175	268	268
24	13	42	69	79	175	268	268
25	13	42	71	79	175	268	268
26	13	42	74	82	175	268	268
27	13	42	77	83	175	268	268
28	13	42	80	86	175	268	268
29	13	42	82	88	175	268	268
30	13	42	85	90	174	268	268

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
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ANNEX II

Document Generated: 2024-07-26

Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. 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	0	0	3	13	134	308	2 984
2	0	1	6	17	133	343	2 240
3	1	2	10	20	126	354	1 701
4	1	3	13	23	122	353	1 319
5	2	4	16	26	121	343	1 047
6	2	5	19	29	121	330	850
7	3	6	22	32	121	314	703
8	3	7	25	35	121	297	591
9	4	8	27	38	121	280	503
10	4	9	30	41	121	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	257
15	7	14	44	53	123	216	229
16	7	16	47	56	123	217	217
17	7	16	48	59	125	217	217
18	8	17	51	62	129	217	217
19	8	18	54	64	131	218	218
20	9	19	57	66	133	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	140	221	221
25	11	23	70	78	141	221	221
26	11	25	72	80	143	221	221
27	12	25	76	82	144	222	222
28	12	26	78	84	145	222	222
29	12	27	81	86	146	222	222
30	13	28	84	89	148	222	222

Changes to legislation:

There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2016/1976. Any changes that have already been made to the legislation appear in the content and are referenced with annotations.

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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](#)