

Commission Implementing Regulation (EU) 2017/2015 of 9 November 2017 laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 September 2017 until 30 December 2017 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) 2017/2015

of 9 November 2017

laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 September 2017 until 30 December 2017 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 reinsurance 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 6 October 2017, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of September 2017 market data. That information was published on 6 October 2017 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

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*Status: Point in time view as at 31/12/2020.*

*Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2017/2015. 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)*

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Regulation should therefore apply from the first reporting reference date to which this Regulation applies.

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

HAS ADOPTED THIS REGULATION:

*Article 1*

1 Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 30 September until 30 December 2017.

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

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

*Article 2*

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

It shall apply from 30 September 2017.

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

Done at Brussels, 9 November 2017.

*For the Commission*

*The President*

Jean-Claude JUNCKER

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## ANNEX I

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

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Kuna
1	- 0,356 %	0,664 %	- 0,366 %	- 0,077 %	- 0,502 %	0,391 %
2	- 0,266 %	0,911 %	- 0,276 %	0,301 %	- 0,285 %	0,647 %
3	- 0,140 %	1,066 %	- 0,150 %	0,436 %	- 0,065 %	0,936 %
4	0,004 %	1,178 %	- 0,006 %	0,872 %	0,153 %	1,249 %
5	0,157 %	1,266 %	0,147 %	1,135 %	0,359 %	1,579 %
6	0,294 %	1,327 %	0,284 %	1,604 %	0,567 %	1,884 %
7	0,436 %	1,389 %	0,426 %	1,962 %	0,754 %	2,141 %
8	0,573 %	1,430 %	0,563 %	2,228 %	0,918 %	2,338 %
9	0,706 %	1,478 %	0,696 %	2,435 %	1,070 %	2,478 %
10	0,828 %	1,534 %	0,817 %	2,601 %	1,197 %	2,591 %
11	0,936 %	1,562 %	0,926 %	2,774 %	1,354 %	2,688 %
12	1,033 %	1,575 %	1,023 %	2,951 %	1,526 %	2,772 %
13	1,121 %	1,589 %	1,111 %	3,122 %	1,695 %	2,847 %
14	1,197 %	1,609 %	1,187 %	3,280 %	1,853 %	2,913 %
15	1,259 %	1,641 %	1,248 %	3,419 %	1,997 %	2,973 %
16	1,305 %	1,683 %	1,295 %	3,535 %	2,127 %	3,027 %
17	1,344 %	1,734 %	1,333 %	3,632 %	2,244 %	3,077 %
18	1,380 %	1,790 %	1,370 %	3,713 %	2,350 %	3,122 %
19	1,419 %	1,850 %	1,409 %	3,781 %	2,445 %	3,164 %
20	1,463 %	1,910 %	1,453 %	3,839 %	2,532 %	3,203 %
21	1,514 %	1,971 %	1,504 %	3,888 %	2,610 %	3,239 %
22	1,570 %	2,032 %	1,560 %	3,929 %	2,681 %	3,272 %
23	1,630 %	2,092 %	1,620 %	3,964 %	2,747 %	3,304 %
24	1,690 %	2,151 %	1,681 %	3,995 %	2,807 %	3,333 %
25	1,752 %	2,208 %	1,743 %	4,021 %	2,862 %	3,361 %
26	1,813 %	2,263 %	1,804 %	4,043 %	2,913 %	3,387 %
27	1,874 %	2,316 %	1,865 %	4,062 %	2,961 %	3,412 %
28	1,934 %	2,368 %	1,925 %	4,079 %	3,005 %	3,435 %
29	1,992 %	2,417 %	1,983 %	4,093 %	3,046 %	3,457 %

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30	2,048 %	2,465 %	2,040 %	4,105 %	3,084 %	3,478 %
31	2,103 %	2,511 %	2,095 %	4,116 %	3,120 %	3,498 %
32	2,156 %	2,555 %	2,149 %	4,125 %	3,153 %	3,516 %
33	2,208 %	2,597 %	2,200 %	4,133 %	3,185 %	3,534 %
34	2,257 %	2,638 %	2,250 %	4,140 %	3,215 %	3,551 %
35	2,305 %	2,677 %	2,298 %	4,147 %	3,243 %	3,568 %
36	2,351 %	2,714 %	2,344 %	4,152 %	3,269 %	3,583 %
37	2,395 %	2,750 %	2,388 %	4,157 %	3,294 %	3,598 %
38	2,437 %	2,784 %	2,431 %	4,161 %	3,318 %	3,612 %
39	2,478 %	2,817 %	2,472 %	4,165 %	3,340 %	3,626 %
40	2,518 %	2,849 %	2,511 %	4,168 %	3,362 %	3,639 %
41	2,555 %	2,879 %	2,549 %	4,171 %	3,382 %	3,651 %
42	2,592 %	2,908 %	2,586 %	4,173 %	3,402 %	3,663 %
43	2,627 %	2,937 %	2,621 %	4,175 %	3,420 %	3,675 %
44	2,660 %	2,964 %	2,654 %	4,177 %	3,438 %	3,686 %
45	2,693 %	2,990 %	2,687 %	4,179 %	3,455 %	3,696 %
46	2,724 %	3,015 %	2,718 %	4,180 %	3,471 %	3,707 %
47	2,754 %	3,039 %	2,748 %	4,182 %	3,486 %	3,716 %
48	2,783 %	3,062 %	2,777 %	4,183 %	3,501 %	3,726 %
49	2,811 %	3,084 %	2,805 %	4,184 %	3,515 %	3,735 %
50	2,837 %	3,106 %	2,832 %	4,185 %	3,529 %	3,744 %
51	2,863 %	3,126 %	2,858 %	4,186 %	3,542 %	3,752 %
52	2,888 %	3,146 %	2,883 %	4,187 %	3,555 %	3,761 %
53	2,912 %	3,166 %	2,907 %	4,187 %	3,567 %	3,768 %
54	2,936 %	3,184 %	2,931 %	4,188 %	3,579 %	3,776 %
55	2,958 %	3,202 %	2,953 %	4,188 %	3,590 %	3,784 %
56	2,980 %	3,220 %	2,975 %	4,189 %	3,601 %	3,791 %
57	3,001 %	3,237 %	2,996 %	4,189 %	3,611 %	3,798 %
58	3,021 %	3,253 %	3,017 %	4,190 %	3,621 %	3,804 %
59	3,041 %	3,269 %	3,036 %	4,190 %	3,631 %	3,811 %
60	3,060 %	3,284 %	3,055 %	4,191 %	3,640 %	3,817 %
61	3,078 %	3,299 %	3,074 %	4,191 %	3,650 %	3,823 %
62	3,096 %	3,313 %	3,092 %	4,191 %	3,658 %	3,829 %
63	3,113 %	3,327 %	3,109 %	4,191 %	3,667 %	3,835 %

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64	3,130 %	3,341 %	3,126 %	4,192 %	3,675 %	3,840 %
65	3,147 %	3,354 %	3,142 %	4,192 %	3,683 %	3,846 %
66	3,162 %	3,366 %	3,158 %	4,192 %	3,691 %	3,851 %
67	3,178 %	3,379 %	3,174 %	4,192 %	3,699 %	3,856 %
68	3,193 %	3,391 %	3,189 %	4,193 %	3,706 %	3,861 %
69	3,207 %	3,402 %	3,203 %	4,193 %	3,713 %	3,866 %
70	3,221 %	3,414 %	3,217 %	4,193 %	3,720 %	3,871 %
71	3,235 %	3,425 %	3,231 %	4,193 %	3,727 %	3,875 %
72	3,248 %	3,435 %	3,244 %	4,193 %	3,734 %	3,880 %
73	3,261 %	3,446 %	3,257 %	4,193 %	3,740 %	3,884 %
74	3,274 %	3,456 %	3,270 %	4,193 %	3,746 %	3,888 %
75	3,286 %	3,466 %	3,282 %	4,194 %	3,752 %	3,892 %
76	3,298 %	3,475 %	3,294 %	4,194 %	3,758 %	3,896 %
77	3,310 %	3,485 %	3,306 %	4,194 %	3,764 %	3,900 %
78	3,321 %	3,494 %	3,318 %	4,194 %	3,769 %	3,904 %
79	3,332 %	3,503 %	3,329 %	4,194 %	3,775 %	3,908 %
80	3,343 %	3,511 %	3,339 %	4,194 %	3,780 %	3,911 %
81	3,353 %	3,520 %	3,350 %	4,194 %	3,785 %	3,915 %
82	3,364 %	3,528 %	3,360 %	4,194 %	3,790 %	3,918 %
83	3,374 %	3,536 %	3,370 %	4,194 %	3,795 %	3,922 %
84	3,383 %	3,544 %	3,380 %	4,194 %	3,800 %	3,925 %
85	3,393 %	3,552 %	3,390 %	4,194 %	3,805 %	3,928 %
86	3,402 %	3,559 %	3,399 %	4,194 %	3,809 %	3,931 %
87	3,411 %	3,566 %	3,408 %	4,195 %	3,814 %	3,934 %
88	3,420 %	3,574 %	3,417 %	4,195 %	3,818 %	3,937 %
89	3,429 %	3,581 %	3,426 %	4,195 %	3,822 %	3,940 %
90	3,438 %	3,587 %	3,435 %	4,195 %	3,827 %	3,943 %
91	3,446 %	3,594 %	3,443 %	4,195 %	3,831 %	3,946 %
92	3,454 %	3,601 %	3,451 %	4,195 %	3,835 %	3,949 %
93	3,462 %	3,607 %	3,459 %	4,195 %	3,839 %	3,952 %
94	3,470 %	3,613 %	3,467 %	4,195 %	3,843 %	3,954 %
95	3,478 %	3,620 %	3,475 %	4,195 %	3,846 %	3,957 %
96	3,485 %	3,626 %	3,482 %	4,195 %	3,850 %	3,959 %
97	3,492 %	3,632 %	3,490 %	4,195 %	3,854 %	3,962 %

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98	3,500 %	3,637 %	3,497 %	4,195 %	3,857 %	3,964 %
99	3,507 %	3,643 %	3,504 %	4,195 %	3,861 %	3,967 %
100	3,514 %	3,649 %	3,511 %	4,195 %	3,864 %	3,969 %
101	3,520 %	3,654 %	3,518 %	4,195 %	3,867 %	3,971 %
102	3,527 %	3,659 %	3,524 %	4,195 %	3,871 %	3,973 %
103	3,534 %	3,665 %	3,531 %	4,195 %	3,874 %	3,976 %
104	3,540 %	3,670 %	3,537 %	4,196 %	3,877 %	3,978 %
105	3,546 %	3,675 %	3,544 %	4,196 %	3,880 %	3,980 %
106	3,552 %	3,680 %	3,550 %	4,196 %	3,883 %	3,982 %
107	3,558 %	3,685 %	3,556 %	4,196 %	3,886 %	3,984 %
108	3,564 %	3,689 %	3,562 %	4,196 %	3,889 %	3,986 %
109	3,570 %	3,694 %	3,568 %	4,196 %	3,892 %	3,988 %
110	3,576 %	3,699 %	3,573 %	4,196 %	3,894 %	3,990 %
111	3,581 %	3,703 %	3,579 %	4,196 %	3,897 %	3,992 %
112	3,587 %	3,707 %	3,585 %	4,196 %	3,900 %	3,994 %
113	3,592 %	3,712 %	3,590 %	4,196 %	3,903 %	3,995 %
114	3,598 %	3,716 %	3,595 %	4,196 %	3,905 %	3,997 %
115	3,603 %	3,720 %	3,601 %	4,196 %	3,908 %	3,999 %
116	3,608 %	3,724 %	3,606 %	4,196 %	3,910 %	4,001 %
117	3,613 %	3,728 %	3,611 %	4,196 %	3,913 %	4,002 %
118	3,618 %	3,732 %	3,616 %	4,196 %	3,915 %	4,004 %
119	3,623 %	3,736 %	3,621 %	4,196 %	3,918 %	4,006 %
120	3,628 %	3,740 %	3,625 %	4,196 %	3,920 %	4,007 %
121	3,632 %	3,744 %	3,630 %	4,196 %	3,922 %	4,009 %
122	3,637 %	3,748 %	3,635 %	4,196 %	3,924 %	4,010 %
123	3,642 %	3,751 %	3,639 %	4,196 %	3,927 %	4,012 %
124	3,646 %	3,755 %	3,644 %	4,196 %	3,929 %	4,014 %
125	3,650 %	3,759 %	3,648 %	4,196 %	3,931 %	4,015 %
126	3,655 %	3,762 %	3,653 %	4,196 %	3,933 %	4,016 %
127	3,659 %	3,766 %	3,657 %	4,196 %	3,935 %	4,018 %
128	3,663 %	3,769 %	3,661 %	4,196 %	3,937 %	4,019 %
129	3,667 %	3,772 %	3,665 %	4,196 %	3,939 %	4,021 %
130	3,672 %	3,776 %	3,670 %	4,196 %	3,941 %	4,022 %
131	3,676 %	3,779 %	3,674 %	4,196 %	3,943 %	4,023 %

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132	3,680 %	3,782 %	3,678 %	4,196 %	3,945 %	4,025 %
133	3,683 %	3,785 %	3,681 %	4,196 %	3,947 %	4,026 %
134	3,687 %	3,788 %	3,685 %	4,197 %	3,949 %	4,027 %
135	3,691 %	3,791 %	3,689 %	4,197 %	3,951 %	4,029 %
136	3,695 %	3,794 %	3,693 %	4,197 %	3,953 %	4,030 %
137	3,699 %	3,797 %	3,697 %	4,197 %	3,955 %	4,031 %
138	3,702 %	3,800 %	3,700 %	4,197 %	3,956 %	4,032 %
139	3,706 %	3,803 %	3,704 %	4,197 %	3,958 %	4,034 %
140	3,709 %	3,806 %	3,707 %	4,197 %	3,960 %	4,035 %
141	3,713 %	3,809 %	3,711 %	4,197 %	3,962 %	4,036 %
142	3,716 %	3,811 %	3,714 %	4,197 %	3,963 %	4,037 %
143	3,720 %	3,814 %	3,718 %	4,197 %	3,965 %	4,038 %
144	3,723 %	3,817 %	3,721 %	4,197 %	3,967 %	4,039 %
145	3,726 %	3,819 %	3,724 %	4,197 %	3,968 %	4,040 %
146	3,729 %	3,822 %	3,728 %	4,197 %	3,970 %	4,042 %
147	3,733 %	3,825 %	3,731 %	4,197 %	3,971 %	4,043 %
148	3,736 %	3,827 %	3,734 %	4,197 %	3,973 %	4,044 %
149	3,739 %	3,830 %	3,737 %	4,197 %	3,974 %	4,045 %
150	3,742 %	3,832 %	3,740 %	4,197 %	3,976 %	4,046 %

<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	- 0,406 %	0,512 %	1,441 %	1,342 %	4,412 %	0,780 %
2	- 0,316 %	0,678 %	1,845 %	1,616 %	4,680 %	0,981 %
3	- 0,190 %	0,798 %	2,230 %	2,012 %	5,000 %	1,122 %
4	- 0,046 %	0,890 %	2,609 %	2,341 %	5,063 %	1,265 %
5	0,107 %	0,976 %	2,974 %	2,617 %	5,023 %	1,398 %
6	0,244 %	1,054 %	3,305 %	2,810 %	5,000 %	1,522 %
7	0,385 %	1,124 %	3,581 %	2,965 %	5,028 %	1,631 %
8	0,523 %	1,191 %	3,799 %	3,088 %	5,070 %	1,726 %
9	0,655 %	1,253 %	3,996 %	3,207 %	5,097 %	1,810 %
10	0,776 %	1,310 %	4,158 %	3,252 %	5,110 %	1,879 %
11	0,885 %	1,361 %	4,283 %	3,280 %	5,113 %	1,949 %
12	0,982 %	1,405 %	4,378 %	3,308 %	5,109 %	2,020 %

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13	1,070 %	1,432 %	4,450 %	3,335 %	5,100 %	2,092 %
14	1,146 %	1,465 %	4,505 %	3,361 %	5,088 %	2,163 %
15	1,207 %	1,502 %	4,546 %	3,387 %	5,074 %	2,231 %
16	1,253 %	1,512 %	4,578 %	3,411 %	5,057 %	2,298 %
17	1,291 %	1,527 %	4,601 %	3,435 %	5,040 %	2,362 %
18	1,328 %	1,539 %	4,618 %	3,458 %	5,022 %	2,423 %
19	1,366 %	1,548 %	4,629 %	3,480 %	5,003 %	2,482 %
20	1,411 %	1,565 %	4,637 %	3,501 %	4,985 %	2,538 %
21	1,463 %	1,575 %	4,641 %	3,521 %	4,966 %	2,591 %
22	1,520 %	1,576 %	4,643 %	3,541 %	4,948 %	2,642 %
23	1,580 %	1,573 %	4,643 %	3,559 %	4,930 %	2,691 %
24	1,642 %	1,569 %	4,641 %	3,577 %	4,912 %	2,737 %
25	1,704 %	1,565 %	4,638 %	3,594 %	4,894 %	2,781 %
26	1,767 %	1,562 %	4,633 %	3,611 %	4,877 %	2,823 %
27	1,829 %	1,561 %	4,628 %	3,626 %	4,860 %	2,864 %
28	1,890 %	1,558 %	4,623 %	3,641 %	4,844 %	2,902 %
29	1,949 %	1,554 %	4,616 %	3,656 %	4,829 %	2,938 %
30	2,007 %	1,547 %	4,610 %	3,670 %	4,814 %	2,973 %
31	2,063 %	1,538 %	4,603 %	3,683 %	4,799 %	3,006 %
32	2,117 %	1,527 %	4,596 %	3,696 %	4,785 %	3,038 %
33	2,169 %	1,516 %	4,589 %	3,708 %	4,771 %	3,068 %
34	2,220 %	1,505 %	4,582 %	3,720 %	4,758 %	3,097 %
35	2,268 %	1,496 %	4,575 %	3,731 %	4,745 %	3,125 %
36	2,315 %	1,488 %	4,568 %	3,742 %	4,733 %	3,151 %
37	2,360 %	1,482 %	4,561 %	3,752 %	4,721 %	3,177 %
38	2,404 %	1,475 %	4,554 %	3,762 %	4,709 %	3,201 %
39	2,445 %	1,468 %	4,547 %	3,772 %	4,698 %	3,224 %
40	2,485 %	1,460 %	4,541 %	3,781 %	4,687 %	3,246 %
41	2,524 %	1,450 %	4,534 %	3,790 %	4,677 %	3,268 %
42	2,561 %	1,439 %	4,528 %	3,799 %	4,667 %	3,288 %
43	2,597 %	1,428 %	4,521 %	3,807 %	4,657 %	3,308 %
44	2,631 %	1,417 %	4,515 %	3,815 %	4,648 %	3,327 %
45	2,664 %	1,406 %	4,509 %	3,823 %	4,639 %	3,345 %
46	2,696 %	1,396 %	4,504 %	3,830 %	4,630 %	3,363 %



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47	2,726 %	1,389 %	4,498 %	3,837 %	4,622 %	3,380 %
48	2,756 %	1,385 %	4,493 %	3,844 %	4,614 %	3,396 %
49	2,784 %	1,387 %	4,487 %	3,851 %	4,606 %	3,412 %
50	2,811 %	1,394 %	4,482 %	3,857 %	4,598 %	3,427 %
51	2,838 %	1,407 %	4,477 %	3,864 %	4,591 %	3,442 %
52	2,863 %	1,425 %	4,472 %	3,870 %	4,584 %	3,456 %
53	2,888 %	1,447 %	4,468 %	3,876 %	4,577 %	3,469 %
54	2,911 %	1,473 %	4,463 %	3,881 %	4,570 %	3,482 %
55	2,934 %	1,501 %	4,459 %	3,887 %	4,564 %	3,495 %
56	2,957 %	1,530 %	4,454 %	3,892 %	4,558 %	3,507 %
57	2,978 %	1,561 %	4,450 %	3,897 %	4,552 %	3,519 %
58	2,999 %	1,593 %	4,446 %	3,902 %	4,546 %	3,531 %
59	3,019 %	1,625 %	4,442 %	3,907 %	4,540 %	3,542 %
60	3,038 %	1,658 %	4,438 %	3,912 %	4,535 %	3,553 %
61	3,057 %	1,691 %	4,434 %	3,916 %	4,529 %	3,563 %
62	3,075 %	1,723 %	4,431 %	3,921 %	4,524 %	3,573 %
63	3,093 %	1,756 %	4,427 %	3,925 %	4,519 %	3,583 %
64	3,110 %	1,789 %	4,424 %	3,929 %	4,514 %	3,592 %
65	3,126 %	1,821 %	4,420 %	3,933 %	4,510 %	3,602 %
66	3,142 %	1,852 %	4,417 %	3,937 %	4,505 %	3,611 %
67	3,158 %	1,884 %	4,414 %	3,941 %	4,500 %	3,619 %
68	3,173 %	1,914 %	4,411 %	3,945 %	4,496 %	3,628 %
69	3,188 %	1,945 %	4,408 %	3,948 %	4,492 %	3,636 %
70	3,202 %	1,974 %	4,405 %	3,952 %	4,488 %	3,644 %
71	3,216 %	2,004 %	4,402 %	3,955 %	4,484 %	3,652 %
72	3,230 %	2,032 %	4,399 %	3,959 %	4,480 %	3,659 %
73	3,243 %	2,060 %	4,397 %	3,962 %	4,476 %	3,666 %
74	3,256 %	2,087 %	4,394 %	3,965 %	4,472 %	3,674 %
75	3,268 %	2,114 %	4,392 %	3,968 %	4,469 %	3,681 %
76	3,281 %	2,141 %	4,389 %	3,971 %	4,465 %	3,687 %
77	3,293 %	2,166 %	4,387 %	3,974 %	4,462 %	3,694 %
78	3,304 %	2,191 %	4,384 %	3,977 %	4,459 %	3,700 %
79	3,315 %	2,216 %	4,382 %	3,980 %	4,455 %	3,707 %
80	3,326 %	2,240 %	4,380 %	3,983 %	4,452 %	3,713 %

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81	3,337 %	2,264 %	4,377 %	3,985 %	4,449 %	3,719 %
82	3,348 %	2,287 %	4,375 %	3,988 %	4,446 %	3,725 %
83	3,358 %	2,309 %	4,373 %	3,990 %	4,443 %	3,730 %
84	3,368 %	2,331 %	4,371 %	3,993 %	4,440 %	3,736 %
85	3,378 %	2,353 %	4,369 %	3,995 %	4,437 %	3,741 %
86	3,387 %	2,374 %	4,367 %	3,998 %	4,435 %	3,747 %
87	3,396 %	2,394 %	4,365 %	4,000 %	4,432 %	3,752 %
88	3,405 %	2,415 %	4,363 %	4,002 %	4,429 %	3,757 %
89	3,414 %	2,434 %	4,362 %	4,004 %	4,427 %	3,762 %
90	3,423 %	2,454 %	4,360 %	4,006 %	4,424 %	3,767 %
91	3,432 %	2,473 %	4,358 %	4,009 %	4,422 %	3,772 %
92	3,440 %	2,491 %	4,356 %	4,011 %	4,419 %	3,776 %
93	3,448 %	2,509 %	4,355 %	4,013 %	4,417 %	3,781 %
94	3,456 %	2,527 %	4,353 %	4,015 %	4,415 %	3,785 %
95	3,464 %	2,544 %	4,351 %	4,017 %	4,412 %	3,790 %
96	3,471 %	2,562 %	4,350 %	4,019 %	4,410 %	3,794 %
97	3,479 %	2,578 %	4,348 %	4,020 %	4,408 %	3,798 %
98	3,486 %	2,595 %	4,347 %	4,022 %	4,406 %	3,802 %
99	3,493 %	2,611 %	4,345 %	4,024 %	4,404 %	3,806 %
100	3,500 %	2,626 %	4,344 %	4,026 %	4,402 %	3,810 %
101	3,507 %	2,642 %	4,342 %	4,027 %	4,400 %	3,814 %
102	3,514 %	2,657 %	4,341 %	4,029 %	4,398 %	3,818 %
103	3,521 %	2,672 %	4,340 %	4,031 %	4,396 %	3,821 %
104	3,527 %	2,686 %	4,338 %	4,032 %	4,394 %	3,825 %
105	3,534 %	2,701 %	4,337 %	4,034 %	4,392 %	3,829 %
106	3,540 %	2,715 %	4,336 %	4,036 %	4,390 %	3,832 %
107	3,546 %	2,728 %	4,334 %	4,037 %	4,389 %	3,835 %
108	3,552 %	2,742 %	4,333 %	4,039 %	4,387 %	3,839 %
109	3,558 %	2,755 %	4,332 %	4,040 %	4,385 %	3,842 %
110	3,564 %	2,768 %	4,331 %	4,042 %	4,383 %	3,845 %
111	3,570 %	2,781 %	4,330 %	4,043 %	4,382 %	3,849 %
112	3,575 %	2,794 %	4,328 %	4,044 %	4,380 %	3,852 %
113	3,581 %	2,806 %	4,327 %	4,046 %	4,379 %	3,855 %
114	3,586 %	2,818 %	4,326 %	4,047 %	4,377 %	3,858 %

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115	3,591 %	2,830 %	4,325 %	4,048 %	4,375 %	3,861 %
116	3,597 %	2,842 %	4,324 %	4,050 %	4,374 %	3,864 %
117	3,602 %	2,853 %	4,323 %	4,051 %	4,372 %	3,867 %
118	3,607 %	2,865 %	4,322 %	4,052 %	4,371 %	3,869 %
119	3,612 %	2,876 %	4,321 %	4,054 %	4,370 %	3,872 %
120	3,617 %	2,887 %	4,320 %	4,055 %	4,368 %	3,875 %
121	3,622 %	2,898 %	4,319 %	4,056 %	4,367 %	3,878 %
122	3,626 %	2,908 %	4,318 %	4,057 %	4,365 %	3,880 %
123	3,631 %	2,919 %	4,317 %	4,058 %	4,364 %	3,883 %
124	3,635 %	2,929 %	4,316 %	4,059 %	4,363 %	3,885 %
125	3,640 %	2,939 %	4,315 %	4,061 %	4,361 %	3,888 %
126	3,644 %	2,949 %	4,314 %	4,062 %	4,360 %	3,890 %
127	3,649 %	2,959 %	4,313 %	4,063 %	4,359 %	3,893 %
128	3,653 %	2,968 %	4,312 %	4,064 %	4,358 %	3,895 %
129	3,657 %	2,978 %	4,311 %	4,065 %	4,356 %	3,898 %
130	3,661 %	2,987 %	4,311 %	4,066 %	4,355 %	3,900 %
131	3,666 %	2,996 %	4,310 %	4,067 %	4,354 %	3,902 %
132	3,670 %	3,006 %	4,309 %	4,068 %	4,353 %	3,904 %
133	3,674 %	3,014 %	4,308 %	4,069 %	4,352 %	3,907 %
134	3,678 %	3,023 %	4,307 %	4,070 %	4,351 %	3,909 %
135	3,681 %	3,032 %	4,307 %	4,071 %	4,349 %	3,911 %
136	3,685 %	3,040 %	4,306 %	4,072 %	4,348 %	3,913 %
137	3,689 %	3,049 %	4,305 %	4,073 %	4,347 %	3,915 %
138	3,693 %	3,057 %	4,304 %	4,074 %	4,346 %	3,917 %
139	3,696 %	3,065 %	4,303 %	4,075 %	4,345 %	3,919 %
140	3,700 %	3,073 %	4,303 %	4,075 %	4,344 %	3,921 %
141	3,703 %	3,081 %	4,302 %	4,076 %	4,343 %	3,923 %
142	3,707 %	3,089 %	4,301 %	4,077 %	4,342 %	3,925 %
143	3,710 %	3,097 %	4,301 %	4,078 %	4,341 %	3,927 %
144	3,714 %	3,105 %	4,300 %	4,079 %	4,340 %	3,929 %
145	3,717 %	3,112 %	4,299 %	4,080 %	4,339 %	3,931 %
146	3,720 %	3,119 %	4,299 %	4,081 %	4,338 %	3,933 %
147	3,724 %	3,127 %	4,298 %	4,081 %	4,337 %	3,935 %
148	3,727 %	3,134 %	4,297 %	4,082 %	4,336 %	3,936 %

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149	3,730 %	3,141 %	4,297 %	4,083 %	4,335 %	3,938 %
150	3,733 %	3,148 %	4,296 %	4,084 %	4,334 %	3,940 %
<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	- 0,728 %	1,795 %	1,133 %	1,508 %	2,347 %	4,550 %
2	- 0,635 %	1,983 %	1,306 %	1,672 %	2,601 %	4,863 %
3	- 0,519 %	2,138 %	1,448 %	1,776 %	2,934 %	5,236 %
4	- 0,409 %	2,246 %	1,597 %	1,852 %	3,166 %	5,451 %
5	- 0,296 %	2,381 %	1,743 %	1,913 %	3,380 %	5,614 %
6	- 0,181 %	2,477 %	1,861 %	1,965 %	3,568 %	5,765 %
7	- 0,070 %	2,586 %	1,958 %	2,018 %	3,732 %	5,889 %
8	0,028 %	2,668 %	2,043 %	2,072 %	3,879 %	6,043 %
9	0,123 %	2,742 %	2,117 %	2,125 %	4,005 %	6,157 %
10	0,209 %	2,813 %	2,184 %	2,188 %	4,109 %	6,196 %
11	0,272 %	2,878 %	2,243 %	2,236 %	4,189 %	6,203 %
12	0,347 %	2,937 %	2,293 %	2,278 %	4,251 %	6,194 %
13	0,390 %	2,989 %	2,337 %	2,322 %	4,299 %	6,172 %
14	0,430 %	3,034 %	2,376 %	2,368 %	4,336 %	6,143 %
15	0,490 %	3,071 %	2,416 %	2,411 %	4,365 %	6,108 %
16	0,536 %	3,099 %	2,459 %	2,451 %	4,387 %	6,069 %
17	0,566 %	3,122 %	2,504 %	2,486 %	4,404 %	6,027 %
18	0,586 %	3,141 %	2,549 %	2,512 %	4,417 %	5,984 %
19	0,599 %	3,158 %	2,594 %	2,529 %	4,427 %	5,940 %
20	0,609 %	3,175 %	2,639 %	2,536 %	4,435 %	5,895 %
21	0,619 %	3,192 %	2,683 %	2,533 %	4,440 %	5,851 %
22	0,631 %	3,207 %	2,726 %	2,523 %	4,443 %	5,808 %
23	0,646 %	3,220 %	2,768 %	2,510 %	4,445 %	5,765 %
24	0,667 %	3,229 %	2,808 %	2,496 %	4,446 %	5,723 %
25	0,694 %	3,234 %	2,847 %	2,484 %	4,446 %	5,682 %
26	0,728 %	3,234 %	2,885 %	2,474 %	4,445 %	5,643 %
27	0,767 %	3,232 %	2,921 %	2,467 %	4,443 %	5,604 %
28	0,810 %	3,229 %	2,956 %	2,465 %	4,441 %	5,567 %
29	0,855 %	3,227 %	2,989 %	2,467 %	4,439 %	5,531 %

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30	0,901 %	3,228 %	3,021 %	2,475 %	4,436 %	5,497 %
31	0,949 %	3,231 %	3,052 %	2,488 %	4,433 %	5,463 %
32	0,996 %	3,238 %	3,082 %	2,505 %	4,430 %	5,431 %
33	1,043 %	3,246 %	3,110 %	2,526 %	4,426 %	5,400 %
34	1,090 %	3,256 %	3,137 %	2,549 %	4,423 %	5,370 %
35	1,136 %	3,268 %	3,163 %	2,573 %	4,420 %	5,342 %
36	1,181 %	3,280 %	3,189 %	2,599 %	4,416 %	5,314 %
37	1,225 %	3,294 %	3,213 %	2,626 %	4,412 %	5,288 %
38	1,268 %	3,307 %	3,236 %	2,653 %	4,409 %	5,262 %
39	1,310 %	3,321 %	3,258 %	2,680 %	4,405 %	5,238 %
40	1,351 %	3,336 %	3,279 %	2,707 %	4,402 %	5,214 %
41	1,390 %	3,350 %	3,300 %	2,735 %	4,398 %	5,192 %
42	1,428 %	3,364 %	3,319 %	2,761 %	4,395 %	5,170 %
43	1,465 %	3,379 %	3,338 %	2,788 %	4,391 %	5,149 %
44	1,500 %	3,393 %	3,357 %	2,814 %	4,388 %	5,129 %
45	1,535 %	3,407 %	3,374 %	2,840 %	4,385 %	5,109 %
46	1,568 %	3,421 %	3,391 %	2,865 %	4,382 %	5,091 %
47	1,601 %	3,434 %	3,407 %	2,889 %	4,379 %	5,072 %
48	1,632 %	3,448 %	3,423 %	2,913 %	4,375 %	5,055 %
49	1,662 %	3,461 %	3,438 %	2,936 %	4,372 %	5,038 %
50	1,691 %	3,473 %	3,453 %	2,959 %	4,370 %	5,022 %
51	1,719 %	3,486 %	3,467 %	2,981 %	4,367 %	5,007 %
52	1,746 %	3,498 %	3,480 %	3,003 %	4,364 %	4,992 %
53	1,773 %	3,510 %	3,493 %	3,023 %	4,361 %	4,977 %
54	1,798 %	3,521 %	3,506 %	3,044 %	4,359 %	4,963 %
55	1,823 %	3,533 %	3,518 %	3,063 %	4,356 %	4,949 %
56	1,846 %	3,544 %	3,530 %	3,083 %	4,354 %	4,936 %
57	1,870 %	3,554 %	3,542 %	3,101 %	4,351 %	4,924 %
58	1,892 %	3,565 %	3,553 %	3,119 %	4,349 %	4,911 %
59	1,914 %	3,575 %	3,563 %	3,137 %	4,346 %	4,899 %
60	1,935 %	3,585 %	3,574 %	3,154 %	4,344 %	4,888 %
61	1,955 %	3,594 %	3,584 %	3,170 %	4,342 %	4,877 %
62	1,975 %	3,604 %	3,594 %	3,186 %	4,340 %	4,866 %
63	1,994 %	3,613 %	3,603 %	3,202 %	4,338 %	4,855 %

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64	2,012 %	3,621 %	3,612 %	3,217 %	4,336 %	4,845 %
65	2,030 %	3,630 %	3,621 %	3,232 %	4,334 %	4,835 %
66	2,048 %	3,638 %	3,630 %	3,246 %	4,332 %	4,826 %
67	2,065 %	3,647 %	3,638 %	3,260 %	4,330 %	4,817 %
68	2,081 %	3,654 %	3,646 %	3,274 %	4,328 %	4,808 %
69	2,097 %	3,662 %	3,654 %	3,287 %	4,326 %	4,799 %
70	2,113 %	3,670 %	3,662 %	3,300 %	4,324 %	4,790 %
71	2,128 %	3,677 %	3,670 %	3,312 %	4,323 %	4,782 %
72	2,143 %	3,684 %	3,677 %	3,324 %	4,321 %	4,774 %
73	2,157 %	3,691 %	3,684 %	3,336 %	4,320 %	4,766 %
74	2,171 %	3,698 %	3,691 %	3,348 %	4,318 %	4,758 %
75	2,185 %	3,704 %	3,698 %	3,359 %	4,316 %	4,751 %
76	2,198 %	3,711 %	3,704 %	3,370 %	4,315 %	4,744 %
77	2,211 %	3,717 %	3,711 %	3,381 %	4,313 %	4,737 %
78	2,223 %	3,723 %	3,717 %	3,391 %	4,312 %	4,730 %
79	2,236 %	3,729 %	3,723 %	3,401 %	4,311 %	4,723 %
80	2,248 %	3,735 %	3,729 %	3,411 %	4,309 %	4,717 %
81	2,259 %	3,741 %	3,735 %	3,421 %	4,308 %	4,710 %
82	2,271 %	3,746 %	3,740 %	3,430 %	4,307 %	4,704 %
83	2,282 %	3,752 %	3,746 %	3,439 %	4,305 %	4,698 %
84	2,293 %	3,757 %	3,751 %	3,448 %	4,304 %	4,692 %
85	2,303 %	3,762 %	3,756 %	3,457 %	4,303 %	4,686 %
86	2,314 %	3,767 %	3,762 %	3,466 %	4,302 %	4,680 %
87	2,324 %	3,772 %	3,767 %	3,474 %	4,301 %	4,675 %
88	2,334 %	3,777 %	3,772 %	3,482 %	4,299 %	4,670 %
89	2,343 %	3,782 %	3,776 %	3,490 %	4,298 %	4,664 %
90	2,353 %	3,786 %	3,781 %	3,498 %	4,297 %	4,659 %
91	2,362 %	3,791 %	3,786 %	3,506 %	4,296 %	4,654 %
92	2,371 %	3,795 %	3,790 %	3,513 %	4,295 %	4,649 %
93	2,380 %	3,800 %	3,795 %	3,521 %	4,294 %	4,644 %
94	2,389 %	3,804 %	3,799 %	3,528 %	4,293 %	4,640 %
95	2,397 %	3,808 %	3,803 %	3,535 %	4,292 %	4,635 %
96	2,406 %	3,812 %	3,807 %	3,542 %	4,291 %	4,630 %
97	2,414 %	3,816 %	3,811 %	3,549 %	4,290 %	4,626 %

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98	2,422 %	3,820 %	3,815 %	3,555 %	4,289 %	4,622 %
99	2,430 %	3,824 %	3,819 %	3,562 %	4,288 %	4,617 %
100	2,437 %	3,828 %	3,823 %	3,568 %	4,288 %	4,613 %
101	2,445 %	3,831 %	3,827 %	3,574 %	4,287 %	4,609 %
102	2,452 %	3,835 %	3,830 %	3,580 %	4,286 %	4,605 %
103	2,459 %	3,838 %	3,834 %	3,586 %	4,285 %	4,601 %
104	2,467 %	3,842 %	3,837 %	3,592 %	4,284 %	4,597 %
105	2,474 %	3,845 %	3,841 %	3,598 %	4,283 %	4,593 %
106	2,480 %	3,849 %	3,844 %	3,604 %	4,283 %	4,590 %
107	2,487 %	3,852 %	3,847 %	3,609 %	4,282 %	4,586 %
108	2,494 %	3,855 %	3,851 %	3,615 %	4,281 %	4,582 %
109	2,500 %	3,858 %	3,854 %	3,620 %	4,280 %	4,579 %
110	2,506 %	3,861 %	3,857 %	3,625 %	4,280 %	4,576 %
111	2,513 %	3,864 %	3,860 %	3,631 %	4,279 %	4,572 %
112	2,519 %	3,867 %	3,863 %	3,636 %	4,278 %	4,569 %
113	2,525 %	3,870 %	3,866 %	3,641 %	4,278 %	4,566 %
114	2,531 %	3,873 %	3,869 %	3,646 %	4,277 %	4,562 %
115	2,536 %	3,876 %	3,872 %	3,650 %	4,276 %	4,559 %
116	2,542 %	3,879 %	3,875 %	3,655 %	4,276 %	4,556 %
117	2,548 %	3,882 %	3,878 %	3,660 %	4,275 %	4,553 %
118	2,553 %	3,884 %	3,880 %	3,664 %	4,274 %	4,550 %
119	2,559 %	3,887 %	3,883 %	3,669 %	4,274 %	4,547 %
120	2,564 %	3,890 %	3,886 %	3,673 %	4,273 %	4,544 %
121	2,569 %	3,892 %	3,888 %	3,678 %	4,272 %	4,541 %
122	2,574 %	3,895 %	3,891 %	3,682 %	4,272 %	4,539 %
123	2,579 %	3,897 %	3,893 %	3,686 %	4,271 %	4,536 %
124	2,584 %	3,900 %	3,896 %	3,690 %	4,271 %	4,533 %
125	2,589 %	3,902 %	3,898 %	3,694 %	4,270 %	4,530 %
126	2,594 %	3,904 %	3,901 %	3,698 %	4,270 %	4,528 %
127	2,599 %	3,907 %	3,903 %	3,702 %	4,269 %	4,525 %
128	2,604 %	3,909 %	3,905 %	3,706 %	4,268 %	4,523 %
129	2,608 %	3,911 %	3,907 %	3,710 %	4,268 %	4,520 %
130	2,613 %	3,913 %	3,910 %	3,714 %	4,267 %	4,518 %
131	2,617 %	3,916 %	3,912 %	3,717 %	4,267 %	4,515 %

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132	2,622 %	3,918 %	3,914 %	3,721 %	4,266 %	4,513 %
133	2,626 %	3,920 %	3,916 %	3,725 %	4,266 %	4,510 %
134	2,630 %	3,922 %	3,918 %	3,728 %	4,265 %	4,508 %
135	2,635 %	3,924 %	3,920 %	3,732 %	4,265 %	4,506 %
136	2,639 %	3,926 %	3,923 %	3,735 %	4,264 %	4,504 %
137	2,643 %	3,928 %	3,925 %	3,738 %	4,264 %	4,501 %
138	2,647 %	3,930 %	3,927 %	3,742 %	4,263 %	4,499 %
139	2,651 %	3,932 %	3,929 %	3,745 %	4,263 %	4,497 %
140	2,655 %	3,934 %	3,930 %	3,748 %	4,263 %	4,495 %
141	2,659 %	3,936 %	3,932 %	3,751 %	4,262 %	4,493 %
142	2,662 %	3,938 %	3,934 %	3,755 %	4,262 %	4,491 %
143	2,666 %	3,939 %	3,936 %	3,758 %	4,261 %	4,489 %
144	2,670 %	3,941 %	3,938 %	3,761 %	4,261 %	4,487 %
145	2,673 %	3,943 %	3,940 %	3,764 %	4,260 %	4,485 %
146	2,677 %	3,945 %	3,942 %	3,767 %	4,260 %	4,483 %
147	2,681 %	3,946 %	3,943 %	3,770 %	4,260 %	4,481 %
148	2,684 %	3,948 %	3,945 %	3,773 %	4,259 %	4,479 %
149	2,688 %	3,950 %	3,947 %	3,775 %	4,259 %	4,477 %
150	2,691 %	3,952 %	3,948 %	3,778 %	4,258 %	4,475 %

<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	0,956 %	5,867 %	7,156 %	0,327 %	1,866 %	6,657 %
2	1,243 %	5,961 %	6,856 %	0,423 %	2,058 %	6,639 %
3	1,435 %	6,069 %	6,685 %	0,510 %	2,259 %	6,763 %
4	1,566 %	6,185 %	6,634 %	0,592 %	2,447 %	6,910 %
5	1,692 %	6,296 %	6,635 %	0,668 %	2,614 %	7,116 %
6	1,776 %	6,400 %	6,700 %	0,751 %	2,764 %	7,267 %
7	1,843 %	6,475 %	6,786 %	0,810 %	2,890 %	7,445 %
8	1,911 %	6,546 %	6,867 %	0,876 %	3,000 %	7,636 %
9	1,976 %	6,602 %	6,940 %	0,940 %	3,098 %	7,784 %
10	2,030 %	6,644 %	7,010 %	1,003 %	3,178 %	7,907 %
11	2,072 %	6,667 %	7,079 %	1,080 %	3,246 %	8,017 %
12	2,106 %	6,674 %	7,144 %	1,167 %	3,303 %	8,122 %



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13	2,137 %	6,669 %	7,207 %	1,259 %	3,352 %	8,230 %
14	2,170 %	6,656 %	7,265 %	1,353 %	3,399 %	8,327 %
15	2,206 %	6,636 %	7,319 %	1,446 %	3,449 %	8,401 %
16	2,248 %	6,613 %	7,369 %	1,538 %	3,505 %	8,442 %
17	2,293 %	6,587 %	7,412 %	1,627 %	3,563 %	8,456 %
18	2,340 %	6,558 %	7,446 %	1,713 %	3,621 %	8,448 %
19	2,389 %	6,528 %	7,469 %	1,795 %	3,675 %	8,423 %
20	2,438 %	6,498 %	7,479 %	1,875 %	3,724 %	8,386 %
21	2,486 %	6,467 %	7,476 %	1,951 %	3,767 %	8,338 %
22	2,533 %	6,436 %	7,461 %	2,023 %	3,805 %	8,284 %
23	2,580 %	6,405 %	7,438 %	2,092 %	3,837 %	8,225 %
24	2,625 %	6,375 %	7,408 %	2,158 %	3,866 %	8,162 %
25	2,669 %	6,345 %	7,374 %	2,221 %	3,891 %	8,096 %
26	2,711 %	6,316 %	7,336 %	2,280 %	3,913 %	8,030 %
27	2,752 %	6,288 %	7,295 %	2,337 %	3,933 %	7,963 %
28	2,791 %	6,260 %	7,253 %	2,391 %	3,951 %	7,896 %
29	2,829 %	6,233 %	7,209 %	2,443 %	3,966 %	7,830 %
30	2,865 %	6,207 %	7,165 %	2,492 %	3,980 %	7,765 %
31	2,900 %	6,182 %	7,121 %	2,539 %	3,993 %	7,702 %
32	2,934 %	6,158 %	7,078 %	2,584 %	4,004 %	7,640 %
33	2,966 %	6,135 %	7,035 %	2,627 %	4,014 %	7,579 %
34	2,997 %	6,112 %	6,993 %	2,668 %	4,024 %	7,521 %
35	3,027 %	6,091 %	6,952 %	2,707 %	4,032 %	7,464 %
36	3,055 %	6,070 %	6,911 %	2,744 %	4,040 %	7,410 %
37	3,082 %	6,049 %	6,872 %	2,780 %	4,047 %	7,357 %
38	3,109 %	6,030 %	6,834 %	2,814 %	4,053 %	7,306 %
39	3,134 %	6,011 %	6,797 %	2,847 %	4,059 %	7,257 %
40	3,158 %	5,993 %	6,762 %	2,878 %	4,064 %	7,209 %
41	3,181 %	5,976 %	6,727 %	2,908 %	4,069 %	7,164 %
42	3,204 %	5,959 %	6,694 %	2,937 %	4,074 %	7,120 %
43	3,225 %	5,943 %	6,662 %	2,965 %	4,078 %	7,078 %
44	3,246 %	5,927 %	6,631 %	2,991 %	4,082 %	7,037 %
45	3,266 %	5,912 %	6,601 %	3,017 %	4,085 %	6,998 %
46	3,285 %	5,898 %	6,572 %	3,041 %	4,089 %	6,960 %

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47	3,303 %	5,884 %	6,544 %	3,065 %	4,092 %	6,924 %
48	3,321 %	5,870 %	6,517 %	3,088 %	4,095 %	6,889 %
49	3,338 %	5,857 %	6,491 %	3,110 %	4,098 %	6,855 %
50	3,355 %	5,845 %	6,466 %	3,131 %	4,100 %	6,823 %
51	3,371 %	5,833 %	6,442 %	3,151 %	4,103 %	6,792 %
52	3,386 %	5,821 %	6,418 %	3,171 %	4,105 %	6,761 %
53	3,401 %	5,810 %	6,396 %	3,189 %	4,107 %	6,732 %
54	3,415 %	5,799 %	6,374 %	3,208 %	4,109 %	6,704 %
55	3,429 %	5,788 %	6,353 %	3,225 %	4,111 %	6,677 %
56	3,443 %	5,778 %	6,333 %	3,242 %	4,113 %	6,651 %
57	3,456 %	5,768 %	6,313 %	3,259 %	4,115 %	6,626 %
58	3,468 %	5,759 %	6,294 %	3,275 %	4,117 %	6,601 %
59	3,480 %	5,749 %	6,276 %	3,290 %	4,118 %	6,577 %
60	3,492 %	5,740 %	6,258 %	3,305 %	4,120 %	6,555 %
61	3,504 %	5,732 %	6,241 %	3,320 %	4,121 %	6,532 %
62	3,515 %	5,723 %	6,224 %	3,334 %	4,123 %	6,511 %
63	3,525 %	5,715 %	6,208 %	3,347 %	4,124 %	6,490 %
64	3,536 %	5,707 %	6,192 %	3,360 %	4,125 %	6,470 %
65	3,546 %	5,699 %	6,177 %	3,373 %	4,127 %	6,450 %
66	3,556 %	5,692 %	6,162 %	3,385 %	4,128 %	6,431 %
67	3,565 %	5,684 %	6,147 %	3,397 %	4,129 %	6,413 %
68	3,574 %	5,677 %	6,134 %	3,409 %	4,130 %	6,395 %
69	3,583 %	5,670 %	6,120 %	3,420 %	4,131 %	6,378 %
70	3,592 %	5,664 %	6,107 %	3,432 %	4,132 %	6,361 %
71	3,601 %	5,657 %	6,094 %	3,442 %	4,133 %	6,344 %
72	3,609 %	5,651 %	6,082 %	3,453 %	4,134 %	6,328 %
73	3,617 %	5,645 %	6,070 %	3,463 %	4,135 %	6,313 %
74	3,625 %	5,639 %	6,058 %	3,473 %	4,136 %	6,298 %
75	3,632 %	5,633 %	6,046 %	3,482 %	4,137 %	6,283 %
76	3,640 %	5,627 %	6,035 %	3,492 %	4,138 %	6,269 %
77	3,647 %	5,622 %	6,024 %	3,501 %	4,139 %	6,255 %
78	3,654 %	5,616 %	6,014 %	3,510 %	4,139 %	6,241 %
79	3,661 %	5,611 %	6,003 %	3,519 %	4,140 %	6,228 %
80	3,668 %	5,606 %	5,993 %	3,527 %	4,141 %	6,215 %

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81	3,674 %	5,601 %	5,983 %	3,535 %	4,142 %	6,203 %
82	3,681 %	5,596 %	5,974 %	3,543 %	4,142 %	6,190 %
83	3,687 %	5,591 %	5,964 %	3,551 %	4,143 %	6,178 %
84	3,693 %	5,587 %	5,955 %	3,559 %	4,144 %	6,167 %
85	3,699 %	5,582 %	5,946 %	3,566 %	4,145 %	6,155 %
86	3,705 %	5,578 %	5,938 %	3,574 %	4,145 %	6,144 %
87	3,710 %	5,573 %	5,929 %	3,581 %	4,146 %	6,133 %
88	3,716 %	5,569 %	5,921 %	3,588 %	4,146 %	6,123 %
89	3,721 %	5,565 %	5,913 %	3,595 %	4,147 %	6,112 %
90	3,727 %	5,561 %	5,905 %	3,601 %	4,148 %	6,102 %
91	3,732 %	5,557 %	5,897 %	3,608 %	4,148 %	6,092 %
92	3,737 %	5,553 %	5,889 %	3,614 %	4,149 %	6,082 %
93	3,742 %	5,549 %	5,882 %	3,621 %	4,149 %	6,073 %
94	3,747 %	5,546 %	5,875 %	3,627 %	4,150 %	6,063 %
95	3,751 %	5,542 %	5,868 %	3,633 %	4,150 %	6,054 %
96	3,756 %	5,538 %	5,861 %	3,639 %	4,151 %	6,045 %
97	3,761 %	5,535 %	5,854 %	3,645 %	4,151 %	6,037 %
98	3,765 %	5,531 %	5,847 %	3,650 %	4,152 %	6,028 %
99	3,769 %	5,528 %	5,841 %	3,656 %	4,152 %	6,020 %
100	3,774 %	5,525 %	5,834 %	3,661 %	4,153 %	6,011 %
101	3,778 %	5,522 %	5,828 %	3,666 %	4,153 %	6,003 %
102	3,782 %	5,518 %	5,822 %	3,672 %	4,154 %	5,995 %
103	3,786 %	5,515 %	5,816 %	3,677 %	4,154 %	5,988 %
104	3,790 %	5,512 %	5,810 %	3,682 %	4,155 %	5,980 %
105	3,794 %	5,509 %	5,804 %	3,687 %	4,155 %	5,973 %
106	3,798 %	5,506 %	5,798 %	3,692 %	4,156 %	5,965 %
107	3,802 %	5,504 %	5,793 %	3,696 %	4,156 %	5,958 %
108	3,805 %	5,501 %	5,787 %	3,701 %	4,156 %	5,951 %
109	3,809 %	5,498 %	5,782 %	3,706 %	4,157 %	5,944 %
110	3,812 %	5,495 %	5,776 %	3,710 %	4,157 %	5,937 %
111	3,816 %	5,493 %	5,771 %	3,714 %	4,158 %	5,931 %
112	3,819 %	5,490 %	5,766 %	3,719 %	4,158 %	5,924 %
113	3,823 %	5,487 %	5,761 %	3,723 %	4,158 %	5,918 %
114	3,826 %	5,485 %	5,756 %	3,727 %	4,159 %	5,911 %

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115	3,829 %	5,482 %	5,751 %	3,731 %	4,159 %	5,905 %
116	3,832 %	5,480 %	5,746 %	3,735 %	4,159 %	5,899 %
117	3,836 %	5,478 %	5,742 %	3,739 %	4,160 %	5,893 %
118	3,839 %	5,475 %	5,737 %	3,743 %	4,160 %	5,887 %
119	3,842 %	5,473 %	5,733 %	3,747 %	4,160 %	5,881 %
120	3,845 %	5,471 %	5,728 %	3,751 %	4,161 %	5,876 %
121	3,848 %	5,468 %	5,724 %	3,754 %	4,161 %	5,870 %
122	3,851 %	5,466 %	5,720 %	3,758 %	4,161 %	5,865 %
123	3,853 %	5,464 %	5,715 %	3,762 %	4,162 %	5,859 %
124	3,856 %	5,462 %	5,711 %	3,765 %	4,162 %	5,854 %
125	3,859 %	5,460 %	5,707 %	3,769 %	4,162 %	5,849 %
126	3,862 %	5,458 %	5,703 %	3,772 %	4,163 %	5,843 %
127	3,864 %	5,456 %	5,699 %	3,775 %	4,163 %	5,838 %
128	3,867 %	5,454 %	5,695 %	3,779 %	4,163 %	5,833 %
129	3,869 %	5,452 %	5,691 %	3,782 %	4,164 %	5,828 %
130	3,872 %	5,450 %	5,687 %	3,785 %	4,164 %	5,824 %
131	3,874 %	5,448 %	5,684 %	3,788 %	4,164 %	5,819 %
132	3,877 %	5,446 %	5,680 %	3,792 %	4,164 %	5,814 %
133	3,879 %	5,444 %	5,676 %	3,795 %	4,165 %	5,809 %
134	3,882 %	5,442 %	5,673 %	3,798 %	4,165 %	5,805 %
135	3,884 %	5,440 %	5,669 %	3,801 %	4,165 %	5,800 %
136	3,886 %	5,439 %	5,666 %	3,804 %	4,165 %	5,796 %
137	3,889 %	5,437 %	5,663 %	3,806 %	4,166 %	5,792 %
138	3,891 %	5,435 %	5,659 %	3,809 %	4,166 %	5,787 %
139	3,893 %	5,434 %	5,656 %	3,812 %	4,166 %	5,783 %
140	3,895 %	5,432 %	5,653 %	3,815 %	4,166 %	5,779 %
141	3,898 %	5,430 %	5,649 %	3,818 %	4,167 %	5,775 %
142	3,900 %	5,429 %	5,646 %	3,820 %	4,167 %	5,771 %
143	3,902 %	5,427 %	5,643 %	3,823 %	4,167 %	5,767 %
144	3,904 %	5,425 %	5,640 %	3,825 %	4,167 %	5,763 %
145	3,906 %	5,424 %	5,637 %	3,828 %	4,168 %	5,759 %
146	3,908 %	5,422 %	5,634 %	3,831 %	4,168 %	5,755 %
147	3,910 %	5,421 %	5,631 %	3,833 %	4,168 %	5,751 %
148	3,912 %	5,419 %	5,628 %	3,836 %	4,168 %	5,748 %

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149	3,914 %	5,418 %	5,625 %	3,838 %	4,168 %	5,744 %
150	3,916 %	5,416 %	5,622 %	3,840 %	4,169 %	5,740 %

<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	6,469 %	3,311 %	3,300 %	8,130 %	1,081 %	1,492 %
2	7,233 %	3,394 %	3,368 %	7,912 %	1,291 %	1,639 %
3	7,860 %	3,489 %	3,421 %	7,763 %	1,464 %	1,729 %
4	8,270 %	3,560 %	3,480 %	7,645 %	1,624 %	1,780 %
5	8,544 %	3,614 %	3,548 %	7,592 %	1,762 %	1,825 %
6	8,724 %	3,659 %	3,612 %	7,584 %	1,889 %	1,851 %
7	8,852 %	3,694 %	3,667 %	7,538 %	2,006 %	1,874 %
8	8,985 %	3,719 %	3,712 %	7,501 %	2,114 %	1,902 %
9	9,100 %	3,739 %	3,756 %	7,472 %	2,210 %	1,931 %
10	9,192 %	3,755 %	3,804 %	7,436 %	2,290 %	1,957 %
11	9,239 %	3,770 %	3,858 %	7,385 %	2,356 %	1,977 %
12	9,245 %	3,784 %	3,913 %	7,323 %	2,411 %	1,991 %
13	9,221 %	3,797 %	3,965 %	7,253 %	2,459 %	2,000 %
14	9,176 %	3,809 %	4,015 %	7,178 %	2,498 %	2,004 %
15	9,114 %	3,821 %	4,064 %	7,100 %	2,527 %	2,003 %
16	9,042 %	3,832 %	4,114 %	7,022 %	2,547 %	1,997 %
17	8,961 %	3,843 %	4,162 %	6,942 %	2,561 %	1,991 %
18	8,875 %	3,853 %	4,207 %	6,864 %	2,574 %	1,990 %
19	8,786 %	3,863 %	4,247 %	6,787 %	2,589 %	1,995 %
20	8,695 %	3,872 %	4,281 %	6,711 %	2,607 %	2,010 %
21	8,603 %	3,881 %	4,309 %	6,637 %	2,631 %	2,035 %
22	8,512 %	3,889 %	4,332 %	6,566 %	2,658 %	2,068 %
23	8,421 %	3,897 %	4,350 %	6,496 %	2,687 %	2,105 %
24	8,333 %	3,905 %	4,364 %	6,429 %	2,718 %	2,147 %
25	8,246 %	3,913 %	4,375 %	6,365 %	2,751 %	2,190 %
26	8,162 %	3,920 %	4,384 %	6,303 %	2,783 %	2,235 %
27	8,080 %	3,926 %	4,391 %	6,243 %	2,816 %	2,280 %
28	8,001 %	3,933 %	4,395 %	6,185 %	2,849 %	2,325 %
29	7,924 %	3,939 %	4,399 %	6,130 %	2,881 %	2,370 %

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30	7,850 %	3,945 %	4,401 %	6,078 %	2,912 %	2,414 %
31	7,779 %	3,951 %	4,402 %	6,027 %	2,943 %	2,457 %
32	7,711 %	3,957 %	4,403 %	5,978 %	2,973 %	2,499 %
33	7,645 %	3,962 %	4,402 %	5,932 %	3,002 %	2,540 %
34	7,582 %	3,968 %	4,402 %	5,887 %	3,031 %	2,580 %
35	7,522 %	3,973 %	4,400 %	5,845 %	3,058 %	2,619 %
36	7,464 %	3,977 %	4,399 %	5,804 %	3,085 %	2,656 %
37	7,408 %	3,982 %	4,397 %	5,764 %	3,111 %	2,692 %
38	7,354 %	3,987 %	4,395 %	5,727 %	3,135 %	2,727 %
39	7,303 %	3,991 %	4,392 %	5,691 %	3,159 %	2,760 %
40	7,254 %	3,995 %	4,390 %	5,656 %	3,182 %	2,793 %
41	7,206 %	3,999 %	4,387 %	5,623 %	3,205 %	2,824 %
42	7,161 %	4,003 %	4,384 %	5,591 %	3,226 %	2,854 %
43	7,117 %	4,007 %	4,382 %	5,560 %	3,247 %	2,883 %
44	7,075 %	4,011 %	4,379 %	5,531 %	3,267 %	2,911 %
45	7,035 %	4,014 %	4,376 %	5,502 %	3,286 %	2,938 %
46	6,996 %	4,018 %	4,373 %	5,475 %	3,305 %	2,964 %
47	6,959 %	4,021 %	4,371 %	5,449 %	3,322 %	2,989 %
48	6,923 %	4,024 %	4,368 %	5,424 %	3,340 %	3,013 %
49	6,889 %	4,027 %	4,365 %	5,399 %	3,356 %	3,036 %
50	6,856 %	4,030 %	4,363 %	5,376 %	3,373 %	3,058 %
51	6,824 %	4,033 %	4,360 %	5,353 %	3,388 %	3,080 %
52	6,793 %	4,036 %	4,357 %	5,332 %	3,403 %	3,101 %
53	6,763 %	4,039 %	4,355 %	5,311 %	3,418 %	3,121 %
54	6,734 %	4,042 %	4,352 %	5,290 %	3,432 %	3,140 %
55	6,707 %	4,044 %	4,350 %	5,271 %	3,445 %	3,159 %
56	6,680 %	4,047 %	4,348 %	5,252 %	3,458 %	3,177 %
57	6,654 %	4,049 %	4,345 %	5,234 %	3,471 %	3,195 %
58	6,629 %	4,052 %	4,343 %	5,216 %	3,483 %	3,212 %
59	6,605 %	4,054 %	4,341 %	5,199 %	3,495 %	3,228 %
60	6,582 %	4,056 %	4,339 %	5,182 %	3,507 %	3,244 %
61	6,559 %	4,058 %	4,336 %	5,166 %	3,518 %	3,260 %
62	6,537 %	4,061 %	4,334 %	5,151 %	3,529 %	3,275 %
63	6,516 %	4,063 %	4,332 %	5,136 %	3,539 %	3,289 %

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64	6,495 %	4,065 %	4,330 %	5,121 %	3,549 %	3,303 %
65	6,475 %	4,067 %	4,329 %	5,107 %	3,559 %	3,317 %
66	6,456 %	4,069 %	4,327 %	5,093 %	3,569 %	3,330 %
67	6,437 %	4,070 %	4,325 %	5,080 %	3,578 %	3,343 %
68	6,419 %	4,072 %	4,323 %	5,067 %	3,587 %	3,355 %
69	6,401 %	4,074 %	4,321 %	5,055 %	3,596 %	3,368 %
70	6,384 %	4,076 %	4,320 %	5,042 %	3,605 %	3,379 %
71	6,367 %	4,077 %	4,318 %	5,030 %	3,613 %	3,391 %
72	6,351 %	4,079 %	4,316 %	5,019 %	3,621 %	3,402 %
73	6,335 %	4,081 %	4,315 %	5,008 %	3,629 %	3,413 %
74	6,320 %	4,082 %	4,313 %	4,997 %	3,637 %	3,423 %
75	6,305 %	4,084 %	4,312 %	4,986 %	3,644 %	3,434 %
76	6,290 %	4,085 %	4,310 %	4,976 %	3,651 %	3,444 %
77	6,276 %	4,087 %	4,309 %	4,966 %	3,658 %	3,453 %
78	6,262 %	4,088 %	4,308 %	4,956 %	3,665 %	3,463 %
79	6,249 %	4,089 %	4,306 %	4,946 %	3,672 %	3,472 %
80	6,235 %	4,091 %	4,305 %	4,937 %	3,679 %	3,481 %
81	6,223 %	4,092 %	4,304 %	4,928 %	3,685 %	3,490 %
82	6,210 %	4,093 %	4,302 %	4,919 %	3,691 %	3,499 %
83	6,198 %	4,095 %	4,301 %	4,910 %	3,697 %	3,507 %
84	6,186 %	4,096 %	4,300 %	4,902 %	3,703 %	3,515 %
85	6,174 %	4,097 %	4,299 %	4,893 %	3,709 %	3,523 %
86	6,163 %	4,098 %	4,298 %	4,885 %	3,715 %	3,531 %
87	6,152 %	4,099 %	4,297 %	4,877 %	3,720 %	3,539 %
88	6,141 %	4,100 %	4,296 %	4,870 %	3,726 %	3,546 %
89	6,130 %	4,102 %	4,294 %	4,862 %	3,731 %	3,554 %
90	6,120 %	4,103 %	4,293 %	4,855 %	3,736 %	3,561 %
91	6,110 %	4,104 %	4,292 %	4,848 %	3,741 %	3,568 %
92	6,100 %	4,105 %	4,291 %	4,841 %	3,746 %	3,575 %
93	6,090 %	4,106 %	4,290 %	4,834 %	3,751 %	3,581 %
94	6,081 %	4,107 %	4,289 %	4,827 %	3,756 %	3,588 %
95	6,071 %	4,108 %	4,288 %	4,820 %	3,761 %	3,594 %
96	6,062 %	4,109 %	4,288 %	4,814 %	3,765 %	3,601 %
97	6,053 %	4,110 %	4,287 %	4,807 %	3,770 %	3,607 %

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98	6,045 %	4,110 %	4,286 %	4,801 %	3,774 %	3,613 %
99	6,036 %	4,111 %	4,285 %	4,795 %	3,778 %	3,619 %
100	6,028 %	4,112 %	4,284 %	4,789 %	3,783 %	3,625 %
101	6,019 %	4,113 %	4,283 %	4,783 %	3,787 %	3,630 %
102	6,011 %	4,114 %	4,282 %	4,778 %	3,791 %	3,636 %
103	6,003 %	4,115 %	4,282 %	4,772 %	3,795 %	3,641 %
104	5,996 %	4,116 %	4,281 %	4,766 %	3,799 %	3,647 %
105	5,988 %	4,116 %	4,280 %	4,761 %	3,802 %	3,652 %
106	5,981 %	4,117 %	4,279 %	4,756 %	3,806 %	3,657 %
107	5,973 %	4,118 %	4,279 %	4,751 %	3,810 %	3,662 %
108	5,966 %	4,119 %	4,278 %	4,745 %	3,813 %	3,667 %
109	5,959 %	4,119 %	4,277 %	4,740 %	3,817 %	3,672 %
110	5,952 %	4,120 %	4,276 %	4,735 %	3,820 %	3,677 %
111	5,945 %	4,121 %	4,276 %	4,731 %	3,824 %	3,681 %
112	5,939 %	4,122 %	4,275 %	4,726 %	3,827 %	3,686 %
113	5,932 %	4,122 %	4,274 %	4,721 %	3,831 %	3,691 %
114	5,926 %	4,123 %	4,274 %	4,717 %	3,834 %	3,695 %
115	5,919 %	4,124 %	4,273 %	4,712 %	3,837 %	3,699 %
116	5,913 %	4,124 %	4,272 %	4,708 %	3,840 %	3,704 %
117	5,907 %	4,125 %	4,272 %	4,703 %	3,843 %	3,708 %
118	5,901 %	4,126 %	4,271 %	4,699 %	3,846 %	3,712 %
119	5,895 %	4,126 %	4,271 %	4,695 %	3,849 %	3,716 %
120	5,889 %	4,127 %	4,270 %	4,691 %	3,852 %	3,720 %
121	5,883 %	4,127 %	4,269 %	4,687 %	3,855 %	3,724 %
122	5,878 %	4,128 %	4,269 %	4,683 %	3,858 %	3,728 %
123	5,872 %	4,129 %	4,268 %	4,679 %	3,861 %	3,732 %
124	5,867 %	4,129 %	4,268 %	4,675 %	3,863 %	3,736 %
125	5,862 %	4,130 %	4,267 %	4,671 %	3,866 %	3,739 %
126	5,856 %	4,130 %	4,267 %	4,667 %	3,869 %	3,743 %
127	5,851 %	4,131 %	4,266 %	4,664 %	3,871 %	3,747 %
128	5,846 %	4,131 %	4,266 %	4,660 %	3,874 %	3,750 %
129	5,841 %	4,132 %	4,265 %	4,656 %	3,876 %	3,754 %
130	5,836 %	4,132 %	4,265 %	4,653 %	3,879 %	3,757 %
131	5,831 %	4,133 %	4,264 %	4,649 %	3,881 %	3,760 %



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132	5,826 %	4,133 %	4,264 %	4,646 %	3,884 %	3,764 %
133	5,822 %	4,134 %	4,263 %	4,643 %	3,886 %	3,767 %
134	5,817 %	4,134 %	4,263 %	4,639 %	3,888 %	3,770 %
135	5,812 %	4,135 %	4,262 %	4,636 %	3,891 %	3,773 %
136	5,808 %	4,135 %	4,262 %	4,633 %	3,893 %	3,777 %
137	5,803 %	4,136 %	4,261 %	4,630 %	3,895 %	3,780 %
138	5,799 %	4,136 %	4,261 %	4,627 %	3,897 %	3,783 %
139	5,795 %	4,137 %	4,260 %	4,624 %	3,900 %	3,786 %
140	5,790 %	4,137 %	4,260 %	4,621 %	3,902 %	3,789 %
141	5,786 %	4,138 %	4,260 %	4,618 %	3,904 %	3,792 %
142	5,782 %	4,138 %	4,259 %	4,615 %	3,906 %	3,794 %
143	5,778 %	4,139 %	4,259 %	4,612 %	3,908 %	3,797 %
144	5,774 %	4,139 %	4,258 %	4,609 %	3,910 %	3,800 %
145	5,770 %	4,139 %	4,258 %	4,606 %	3,912 %	3,803 %
146	5,766 %	4,140 %	4,258 %	4,603 %	3,914 %	3,806 %
147	5,762 %	4,140 %	4,257 %	4,600 %	3,916 %	3,808 %
148	5,758 %	4,141 %	4,257 %	4,598 %	3,918 %	3,811 %
149	5,755 %	4,141 %	4,256 %	4,595 %	3,920 %	3,813 %
150	5,751 %	4,141 %	4,256 %	4,592 %	3,922 %	3,816 %

<b>Term to maturity (in years)</b>	<b>Turkish lira</b>	<b>US dollar</b>	<b>Yen</b>
1	12,510 %	1,451 %	– 0,088 %
2	11,835 %	1,629 %	– 0,066 %
3	11,772 %	1,749 %	– 0,048 %
4	11,478 %	1,834 %	– 0,020 %
5	11,238 %	1,899 %	0,008 %
6	11,034 %	1,982 %	0,036 %
7	10,881 %	2,044 %	0,065 %
8	10,798 %	2,100 %	0,095 %
9	10,746 %	2,156 %	0,127 %
10	10,690 %	2,205 %	0,161 %
11	10,610 %	2,246 %	0,199 %
12	10,510 %	2,281 %	0,241 %
13	10,396 %	2,311 %	0,286 %

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14	10,272 %	2,336 %	0,332 %
15	10,142 %	2,358 %	0,377 %
16	10,009 %	2,377 %	0,420 %
17	9,874 %	2,393 %	0,460 %
18	9,740 %	2,407 %	0,499 %
19	9,607 %	2,419 %	0,536 %
20	9,476 %	2,428 %	0,570 %
21	9,349 %	2,436 %	0,603 %
22	9,224 %	2,442 %	0,634 %
23	9,104 %	2,447 %	0,662 %
24	8,987 %	2,451 %	0,686 %
25	8,875 %	2,455 %	0,706 %
26	8,766 %	2,458 %	0,723 %
27	8,662 %	2,461 %	0,739 %
28	8,562 %	2,463 %	0,755 %
29	8,466 %	2,465 %	0,775 %
30	8,374 %	2,466 %	0,798 %
31	8,286 %	2,468 %	0,827 %
32	8,202 %	2,468 %	0,860 %
33	8,121 %	2,468 %	0,896 %
34	8,044 %	2,467 %	0,934 %
35	7,970 %	2,465 %	0,974 %
36	7,900 %	2,462 %	1,014 %
37	7,832 %	2,457 %	1,054 %
38	7,767 %	2,451 %	1,095 %
39	7,705 %	2,444 %	1,135 %
40	7,646 %	2,434 %	1,175 %
41	7,589 %	2,422 %	1,214 %
42	7,534 %	2,410 %	1,253 %
43	7,482 %	2,398 %	1,290 %
44	7,431 %	2,387 %	1,327 %
45	7,383 %	2,378 %	1,363 %
46	7,337 %	2,372 %	1,398 %
47	7,292 %	2,367 %	1,432 %

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48	7,249 %	2,366 %	1,465 %
49	7,208 %	2,368 %	1,497 %
50	7,168 %	2,374 %	1,528 %
51	7,130 %	2,383 %	1,559 %
52	7,093 %	2,394 %	1,588 %
53	7,058 %	2,409 %	1,617 %
54	7,023 %	2,425 %	1,644 %
55	6,990 %	2,442 %	1,671 %
56	6,958 %	2,460 %	1,697 %
57	6,928 %	2,480 %	1,722 %
58	6,898 %	2,500 %	1,747 %
59	6,869 %	2,520 %	1,771 %
60	6,841 %	2,541 %	1,794 %
61	6,814 %	2,562 %	1,816 %
62	6,788 %	2,583 %	1,838 %
63	6,763 %	2,603 %	1,859 %
64	6,738 %	2,624 %	1,879 %
65	6,715 %	2,645 %	1,899 %
66	6,692 %	2,665 %	1,918 %
67	6,669 %	2,685 %	1,937 %
68	6,648 %	2,705 %	1,955 %
69	6,627 %	2,724 %	1,973 %
70	6,606 %	2,743 %	1,990 %
71	6,586 %	2,762 %	2,007 %
72	6,567 %	2,781 %	2,024 %
73	6,548 %	2,799 %	2,040 %
74	6,530 %	2,817 %	2,055 %
75	6,512 %	2,834 %	2,070 %
76	6,495 %	2,851 %	2,085 %
77	6,478 %	2,868 %	2,099 %
78	6,461 %	2,884 %	2,113 %
79	6,445 %	2,900 %	2,127 %
80	6,430 %	2,916 %	2,140 %
81	6,414 %	2,931 %	2,153 %

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82	6,399 %	2,946 %	2,166 %
83	6,385 %	2,961 %	2,178 %
84	6,371 %	2,975 %	2,190 %
85	6,357 %	2,990 %	2,202 %
86	6,343 %	3,003 %	2,214 %
87	6,330 %	3,017 %	2,225 %
88	6,317 %	3,030 %	2,236 %
89	6,305 %	3,043 %	2,247 %
90	6,292 %	3,056 %	2,257 %
91	6,280 %	3,068 %	2,267 %
92	6,268 %	3,080 %	2,278 %
93	6,257 %	3,092 %	2,287 %
94	6,246 %	3,104 %	2,297 %
95	6,234 %	3,115 %	2,307 %
96	6,224 %	3,126 %	2,316 %
97	6,213 %	3,137 %	2,325 %
98	6,203 %	3,148 %	2,334 %
99	6,192 %	3,159 %	2,342 %
100	6,183 %	3,169 %	2,351 %
101	6,173 %	3,179 %	2,359 %
102	6,163 %	3,189 %	2,368 %
103	6,154 %	3,199 %	2,376 %
104	6,145 %	3,208 %	2,384 %
105	6,136 %	3,218 %	2,391 %
106	6,127 %	3,227 %	2,399 %
107	6,118 %	3,236 %	2,406 %
108	6,109 %	3,245 %	2,414 %
109	6,101 %	3,253 %	2,421 %
110	6,093 %	3,262 %	2,428 %
111	6,085 %	3,270 %	2,435 %
112	6,077 %	3,279 %	2,442 %
113	6,069 %	3,287 %	2,448 %
114	6,061 %	3,295 %	2,455 %
115	6,054 %	3,303 %	2,461 %

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116	6,046 %	3,310 %	2,468 %
117	6,039 %	3,318 %	2,474 %
118	6,032 %	3,325 %	2,480 %
119	6,025 %	3,333 %	2,486 %
120	6,018 %	3,340 %	2,492 %
121	6,011 %	3,347 %	2,498 %
122	6,005 %	3,354 %	2,504 %
123	5,998 %	3,361 %	2,509 %
124	5,992 %	3,367 %	2,515 %
125	5,985 %	3,374 %	2,520 %
126	5,979 %	3,381 %	2,526 %
127	5,973 %	3,387 %	2,531 %
128	5,967 %	3,393 %	2,536 %
129	5,961 %	3,400 %	2,541 %
130	5,955 %	3,406 %	2,546 %
131	5,949 %	3,412 %	2,551 %
132	5,943 %	3,418 %	2,556 %
133	5,938 %	3,424 %	2,561 %
134	5,932 %	3,429 %	2,566 %
135	5,927 %	3,435 %	2,570 %
136	5,922 %	3,441 %	2,575 %
137	5,916 %	3,446 %	2,580 %
138	5,911 %	3,452 %	2,584 %
139	5,906 %	3,457 %	2,588 %
140	5,901 %	3,462 %	2,593 %
141	5,896 %	3,467 %	2,597 %
142	5,891 %	3,473 %	2,601 %
143	5,886 %	3,478 %	2,606 %
144	5,881 %	3,483 %	2,610 %
145	5,877 %	3,488 %	2,614 %
146	5,872 %	3,492 %	2,618 %
147	5,867 %	3,497 %	2,622 %
148	5,863 %	3,502 %	2,626 %
149	5,858 %	3,507 %	2,629 %

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150	5,854 %	3,511 %	2,633 %
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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	1	27	1
2	0	0	42	5	1	45	1
3	0	1	47	5	3	50	0
4	0	3	50	5	4	51	0
5	1	4	55	5	6	54	0
6	1	5	58	5	8	56	0
7	2	6	61	5	10	57	0
8	3	7	63	5	12	56	0
9	4	8	65	5	13	53	0
10	4	9	67	5	14	52	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	424	4	18
2	0	0	0	0	259	4	25
3	1	0	0	0	228	4	28
4	3	0	0	0	198	4	29
5	4	0	0	0	180	4	30
6	5	0	0	0	176	4	31
7	6	0	0	0	173	4	32
8	7	1	2	0	178	2	33

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9	8	1	3	0	180	1	33
10	9	1	3	0	182	4	33

<b>Duration (in years)</b>	<b>Italy</b>	<b>Latvia</b>	<b>Lithuania</b>	<b>Luxembourg</b>	<b>Malta</b>	<b>Netherlands</b>	<b>Poland</b>
1	6	6	6	0	18	0	4
2	14	12	12	0	25	0	4
3	18	16	16	0	28	0	4
4	20	18	18	0	29	0	4
5	22	20	20	0	30	0	4
6	23	21	21	0	31	0	4
7	25	22	23	0	32	0	4
8	26	24	24	2	33	0	4
9	28	25	25	3	33	0	4
10	29	25	26	3	33	1	4

<b>Duration (in years)</b>	<b>Portugal</b>	<b>Romania</b>	<b>Slovakia</b>	<b>Slovenia</b>	<b>Spain</b>	<b>Sweden</b>	<b>United Kingdom</b>
1	27	10	13	21	6	0	0
2	45	18	17	24	12	0	0
3	50	21	20	28	16	0	0
4	51	22	21	33	18	0	0
5	54	23	23	36	20	0	0
6	56	25	24	40	21	0	0
7	57	27	26	41	23	0	0
8	56	28	27	43	24	0	0
9	53	30	27	43	25	0	0
10	52	27	27	43	26	0	0

<b>Duration (in years)</b>	<b>Liechtenstein</b>	<b>Norway</b>	<b>Switzerland</b>	<b>Australia</b>	<b>Brazil</b>	<b>Canada</b>	<b>Chile</b>
1	0	0	0	0	12	0	17
2	0	0	0	0	12	0	19
3	0	0	0	0	12	0	18
4	0	0	0	0	12	0	17

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5	0	0	0	0	12	0	16
6	0	0	0	0	12	0	15
7	0	0	0	0	12	0	14
8	0	0	0	0	12	0	15
9	0	0	0	0	12	0	16
10	0	0	0	0	12	0	13

Duration (in years)	China	Colombia	Hong Kong	India	Japan	Malaysia	Mexico
1	0	11	0	9	0	0	10
2	0	19	0	9	0	0	9
3	1	30	0	9	0	0	10
4	2	38	0	9	0	0	10
5	2	40	0	9	0	0	10
6	3	44	0	9	0	0	10
7	4	46	0	9	0	0	10
8	8	44	0	9	0	0	10
9	5	41	0	9	1	0	10
10	5	44	0	9	1	0	10

Duration (in years)	New Zealand	Russia	Singapore	South Africa	South Korea	Thailand	Taiwan
1	0	0	0	3	10	0	4
2	0	0	0	7	12	0	4
3	0	0	0	7	12	0	4
4	0	0	0	6	14	0	4
5	0	2	0	5	15	0	4
6	0	6	0	5	16	0	4
7	0	8	0	7	16	0	4
8	0	13	0	8	16	0	4
9	0	19	0	8	16	0	4
10	0	19	0	9	16	0	4

Duration (in years)	United States
1	0



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2	0
3	0
4	0
5	0
6	0
7	0
8	0
9	0
10	0

## 2. Exposures to financial institutions

### 2.1 Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	21	47	127	241	582	1 210
2	6	21	47	127	241	582	992
3	7	23	48	119	237	578	821
4	8	26	51	120	236	577	687
5	10	29	56	123	236	577	582
6	11	31	60	128	236	577	577
7	12	33	61	130	236	577	577
8	12	34	61	129	236	577	577
9	12	35	61	128	236	577	577
10	13	36	61	127	236	577	577
11	13	37	61	127	236	577	577
12	14	38	61	127	236	577	577
13	14	39	61	127	236	577	577
14	14	39	61	127	236	577	577
15	14	39	61	127	236	577	577
16	14	39	61	127	236	577	577
17	14	39	61	127	236	577	577
18	14	39	61	127	236	577	577
19	14	39	61	127	236	577	577
20	14	39	61	127	236	577	577

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21	15	39	61	127	236	577	577
22	15	39	61	127	236	577	577
23	16	39	61	127	236	577	577
24	17	39	61	127	236	577	577
25	17	39	61	127	236	577	577
26	18	39	61	127	236	577	577
27	19	39	61	127	236	577	577
28	20	39	61	127	236	577	577
29	20	39	61	127	236	577	577
30	20	39	61	127	236	577	577

## 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	25	52	131	245	586	1 230
2	12	28	54	133	247	588	1 010
3	14	30	55	126	244	585	836
4	15	33	58	127	243	584	700
5	16	35	63	130	242	583	592
6	17	37	66	134	242	583	583
7	18	39	67	136	241	582	582
8	17	39	66	134	241	582	582
9	17	40	65	132	240	582	582
10	17	40	65	131	240	581	581
11	17	41	65	131	239	581	581
12	17	41	64	130	239	580	580
13	17	41	64	130	238	579	579
14	17	41	63	129	238	579	579
15	16	41	63	129	237	579	579
16	15	40	62	128	237	578	578
17	15	40	62	128	237	578	578
18	15	40	62	128	236	578	578
19	15	40	62	128	236	578	578
20	15	40	62	128	237	578	578

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21	16	40	63	129	237	578	578
22	16	41	63	129	237	579	579
23	17	41	63	129	238	579	579
24	17	41	63	129	238	579	579
25	17	41	63	129	238	579	579
26	18	41	63	129	238	579	579
27	19	41	63	129	238	579	579
28	20	41	63	129	238	579	579
29	20	41	63	129	238	579	579
30	21	41	63	129	238	579	579

### 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	47	126	241	582	1 210
2	6	21	47	126	241	582	992
3	7	23	48	119	237	578	821
4	8	26	51	120	236	577	687
5	10	28	56	123	236	577	582
6	11	31	59	128	236	577	577
7	12	33	61	130	236	577	577
8	12	34	61	128	236	577	577
9	12	35	61	127	236	577	577
10	13	36	61	127	236	577	577
11	13	37	61	127	236	577	577
12	14	38	61	127	236	577	577
13	14	38	61	127	236	577	577
14	14	39	61	127	236	577	577
15	14	39	61	127	236	577	577
16	14	39	61	127	236	577	577
17	14	39	61	127	236	577	577
18	14	39	61	127	236	577	577
19	14	39	61	127	236	577	577
20	14	39	61	127	236	577	577

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21	15	39	61	127	236	577	577
22	15	39	61	127	236	577	577
23	16	39	61	127	236	577	577
24	17	39	61	127	236	577	577
25	17	39	61	127	236	577	577
26	18	39	61	127	236	577	577
27	19	39	61	127	236	577	577
28	20	39	61	127	236	577	577
29	20	39	61	127	236	577	577
30	20	39	61	127	236	577	577

## 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	86	101	127	206	321	662	1 216
2	81	96	122	202	316	657	1 000
3	85	101	126	196	315	656	828
4	83	101	126	195	311	652	695
5	82	101	128	195	308	649	649
6	81	101	130	198	306	647	647
7	80	101	129	198	303	644	644
8	78	100	127	195	302	643	643
9	77	100	126	192	300	642	642
10	74	97	122	188	296	638	638
11	71	95	119	185	294	635	635
12	70	94	117	184	292	633	633
13	70	94	116	183	291	632	632
14	69	94	116	182	291	632	632
15	69	93	116	182	290	631	631
16	68	93	115	181	289	631	631
17	67	92	114	180	289	630	630
18	67	91	113	180	288	629	629
19	66	90	113	179	287	628	628
20	65	90	112	178	287	628	628

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21	65	89	111	177	286	627	627
22	64	88	110	176	285	626	626
23	63	87	109	176	284	625	625
24	62	86	108	174	283	624	624
25	61	85	107	173	282	623	623
26	60	84	106	172	281	622	622
27	58	83	105	171	280	621	621
28	57	82	104	170	279	620	620
29	56	81	103	169	278	619	619
30	55	80	102	168	276	618	618

## 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	51	130	244	586	1 208
2	11	27	53	132	246	588	991
3	14	30	55	125	244	585	821
4	15	33	58	128	243	584	688
5	17	36	64	131	243	584	584
6	18	38	67	135	243	584	584
7	19	40	68	137	243	584	584
8	19	41	67	135	242	583	583
9	18	41	67	134	242	583	583
10	18	42	66	133	241	582	582
11	18	42	66	132	241	582	582
12	19	43	66	132	240	581	581
13	18	43	65	131	240	581	581
14	18	43	65	131	240	581	581
15	18	43	65	131	239	580	580
16	17	42	64	130	239	580	580
17	17	42	64	130	239	580	580
18	17	42	64	130	239	580	580
19	17	42	64	130	239	580	580
20	18	42	64	131	239	580	580

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21	18	42	65	131	239	580	580
22	18	43	65	131	240	581	581
23	18	43	65	131	240	581	581
24	18	43	65	131	240	581	581
25	18	43	65	131	240	581	581
26	19	43	65	131	240	581	581
27	19	43	65	131	240	581	581
28	20	43	65	131	240	581	581
29	20	43	65	131	240	581	581
30	21	43	65	131	240	581	581

## 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	52	67	94	173	287	628	1 224
2	56	71	97	177	291	632	1 006
3	62	78	103	173	292	633	834
4	65	83	108	177	293	634	699
5	67	86	114	181	293	635	635
6	68	88	117	185	293	634	634
7	69	90	118	187	292	634	634
8	68	89	116	184	291	632	632
9	66	89	115	181	290	631	631
10	65	88	113	180	288	629	629
11	64	88	112	178	286	628	628
12	63	87	110	176	285	626	626
13	62	86	109	175	283	624	624
14	61	85	107	173	282	623	623
15	59	84	106	172	281	622	622
16	58	83	105	171	279	621	621
17	57	82	104	170	278	620	620
18	56	81	103	169	278	619	619
19	56	80	102	168	277	618	618
20	55	79	102	168	276	617	617

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21	54	79	101	167	276	617	617
22	53	78	100	166	275	616	616
23	53	77	99	165	274	615	615
24	52	76	98	165	273	614	614
25	51	75	98	164	272	613	613
26	50	75	97	163	271	612	612
27	49	74	96	162	270	612	612
28	48	73	95	161	270	611	611
29	48	72	94	160	269	610	610
30	47	71	93	159	268	609	609

## 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	20	46	126	240	581	1 209
2	5	20	46	126	240	581	991
3	6	22	47	118	236	577	820
4	7	25	50	120	235	576	686
5	9	28	55	122	235	576	581
6	10	30	59	127	235	576	576
7	11	33	61	129	235	576	576
8	11	33	60	128	235	576	576
9	11	34	60	127	235	576	576
10	12	35	60	126	235	576	576
11	13	36	60	126	235	576	576
12	13	37	60	126	235	576	576
13	13	38	60	126	235	576	576
14	14	38	60	126	235	576	576
15	14	38	60	126	235	576	576
16	14	38	60	126	235	576	576
17	13	38	60	126	235	576	576
18	13	38	60	126	235	576	576
19	14	38	60	126	235	576	576
20	14	38	60	126	235	576	576

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21	15	38	60	126	235	576	576
22	15	38	60	126	235	576	576
23	16	38	60	126	235	576	576
24	17	38	60	126	235	576	576
25	17	38	60	126	235	576	576
26	18	38	60	126	235	576	576
27	19	38	60	126	235	576	576
28	20	38	60	126	235	576	576
29	20	38	60	126	235	576	576
30	20	38	60	126	235	576	576

## 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	57	158	259	600	1 227
2	7	25	57	158	259	600	1 007
3	8	27	57	142	255	596	833
4	10	30	59	131	253	594	697
5	11	31	59	118	252	593	593
6	13	35	62	110	251	592	592
7	15	37	63	101	249	591	591
8	16	38	61	94	248	590	590
9	19	45	65	88	247	589	589
10	18	45	62	84	247	588	588
11	17	44	60	83	246	587	587
12	16	43	61	84	245	586	586
13	17	44	61	84	244	585	585
14	17	44	61	84	243	585	585
15	17	44	61	84	243	584	584
16	17	44	61	84	241	582	582
17	17	44	61	84	240	581	581
18	17	44	61	84	240	581	581
19	17	44	61	84	240	581	581
20	17	44	61	84	240	581	581



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21	17	44	61	84	240	581	581
22	17	44	61	84	240	581	581
23	17	44	61	84	240	581	581
24	17	44	61	84	239	580	580
25	17	44	61	84	239	580	580
26	18	44	61	84	238	579	579
27	19	44	61	84	238	579	579
28	20	44	61	84	237	579	579
29	20	44	61	84	237	578	578
30	20	44	61	84	237	578	578

## 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	88	103	129	208	322	664	1 245
2	85	100	126	206	320	661	1 024
3	84	100	125	196	314	655	850
4	82	100	125	195	310	651	714
5	81	100	127	195	307	648	648
6	80	100	129	197	305	646	646
7	78	99	128	196	302	643	643
8	76	98	124	192	299	640	640
9	73	96	122	189	297	638	638
10	72	95	120	186	295	636	636
11	71	95	119	185	293	634	634
12	70	94	117	183	291	633	633
13	68	93	115	181	290	631	631
14	67	91	114	180	288	629	629
15	66	90	112	178	287	628	628
16	64	89	111	177	286	627	627
17	63	88	110	176	284	626	626
18	62	87	109	175	283	625	625
19	61	86	108	174	283	624	624
20	60	85	107	173	282	623	623

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21	60	84	106	172	281	622	622
22	59	83	105	171	280	621	621
23	58	82	104	170	279	620	620
24	57	81	103	169	278	619	619
25	56	80	102	168	277	618	618
26	55	79	101	167	276	617	617
27	54	78	100	166	275	616	616
28	53	77	99	165	274	615	615
29	52	76	98	164	273	614	614
30	51	75	97	163	272	613	613

## 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	76	102	181	296	637	1 243
2	59	74	101	180	294	635	1 021
3	59	75	100	171	289	630	848
4	59	76	102	171	287	628	711
5	58	77	105	172	284	625	625
6	57	77	106	174	282	623	623
7	57	78	106	175	280	621	621
8	55	77	104	172	279	620	620
9	54	76	102	169	277	618	618
10	53	76	101	167	276	617	617
11	52	76	100	166	275	616	616
12	52	76	99	165	274	615	615
13	52	76	98	165	273	614	614
14	51	76	98	164	272	614	614
15	50	75	97	163	272	613	613
16	49	74	96	162	271	612	612
17	49	73	95	161	270	611	611
18	48	72	95	161	269	610	610
19	47	72	94	160	269	610	610
20	47	72	94	160	269	610	610

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21	47	71	94	160	268	609	609
22	47	71	93	159	268	609	609
23	46	70	93	159	267	608	608
24	45	70	92	158	267	608	608
25	45	69	91	158	266	607	607
26	44	69	91	157	265	607	607
27	43	68	90	156	265	606	606
28	43	67	89	156	264	605	605
29	42	67	89	155	263	605	605
30	41	66	88	154	263	604	604

### 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	72	151	266	607	1 232
2	31	46	73	152	266	607	1 011
3	31	48	72	143	261	602	837
4	32	49	74	144	259	600	700
5	32	51	79	146	258	599	599
6	33	53	81	150	257	599	599
7	33	54	82	151	257	598	598
8	32	54	81	149	256	597	597
9	32	54	80	147	255	596	596
10	31	55	79	146	254	595	595
11	31	55	79	145	254	595	595
12	31	55	78	144	253	594	594
13	30	55	77	143	252	593	593
14	30	54	76	143	251	592	592
15	29	54	76	142	250	592	592
16	28	53	75	141	249	591	591
17	28	52	74	140	249	590	590
18	27	52	74	140	248	590	590
19	27	51	74	140	248	589	589
20	27	51	74	140	248	589	589

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21	27	51	74	140	248	589	589
22	27	51	74	140	248	589	589
23	27	51	73	140	248	589	589
24	27	51	73	139	248	589	589
25	26	51	73	139	248	589	589
26	26	51	73	139	247	589	589
27	26	50	73	139	247	588	588
28	26	50	72	138	247	588	588
29	25	50	72	138	247	588	588
30	25	50	72	138	246	588	588

## 2.12 Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	3	27	106	220	561	1 203
2	1	5	28	107	221	562	986
3	2	5	29	99	218	559	816
4	2	6	31	101	217	558	682
5	3	9	37	104	216	558	578
6	4	12	40	109	216	558	558
7	5	14	42	111	216	557	557
8	5	15	41	109	216	557	557
9	7	15	41	108	216	557	557
10	7	17	41	108	216	557	557
11	8	19	43	109	217	559	559
12	8	18	41	108	216	557	557
13	10	20	43	109	217	558	558
14	10	20	42	108	217	558	558
15	11	19	41	107	216	557	557
16	11	18	40	106	215	556	556
17	12	18	40	106	214	556	556
18	13	18	40	106	215	556	556
19	14	19	40	107	215	556	556
20	14	19	41	107	216	557	557

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**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2017/2015. 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)

21	15	20	42	108	216	557	557
22	15	21	42	108	216	557	557
23	16	22	42	108	216	557	557
24	17	22	42	108	216	557	557
25	17	23	43	108	216	557	557
26	18	24	45	108	216	557	557
27	18	25	46	108	216	557	557
28	19	25	47	108	216	557	557
29	20	26	48	108	216	557	557
30	20	28	49	108	216	557	557

### 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	62	89	168	282	623	1 251
2	47	62	89	168	282	623	1 027
3	48	64	89	160	278	619	850
4	48	66	91	161	276	617	711
5	49	68	95	162	275	616	616
6	49	69	97	166	273	615	615
7	49	70	98	167	272	614	614
8	48	70	96	164	271	612	612
9	47	69	95	162	270	611	611
10	47	70	95	161	269	611	611
11	46	70	94	160	268	610	610
12	46	70	93	159	268	609	609
13	45	70	92	158	267	608	608
14	45	69	92	158	266	607	607
15	44	69	91	157	266	607	607
16	43	68	90	156	265	606	606
17	43	67	89	156	264	605	605
18	42	67	89	155	263	605	605
19	42	66	88	154	263	604	604
20	42	66	88	154	263	604	604

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21	41	66	88	154	263	604	604
22	41	65	88	154	262	603	603
23	40	65	87	153	262	603	603
24	40	64	87	153	261	602	602
25	39	64	86	152	261	602	602
26	39	63	85	152	260	601	601
27	38	63	85	151	259	601	601
28	38	62	84	150	259	600	600
29	37	61	84	150	258	599	599
30	36	61	83	149	258	599	599

#### 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	15	30	56	135	250	591	1 239
2	19	34	60	140	254	595	1 016
3	23	40	64	135	253	594	841
4	27	45	70	139	255	596	704
5	30	49	76	144	256	597	597
6	29	49	78	146	254	595	595
7	34	55	83	152	258	599	599
8	33	55	82	149	256	598	598
9	34	56	82	149	257	598	598
10	36	59	84	150	259	600	600
11	38	61	85	151	260	601	601
12	39	63	86	152	261	602	602
13	40	64	87	153	261	602	602
14	40	65	87	153	261	603	603
15	40	65	87	153	262	603	603
16	40	64	86	153	261	602	602
17	40	64	86	153	261	602	602
18	39	63	86	152	260	601	601
19	39	63	85	151	260	601	601
20	39	63	85	151	260	601	601

**Status:** Point in time view as at 31/12/2020.

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21	38	63	85	151	260	601	601
22	38	63	85	151	260	601	601
23	38	62	85	151	259	600	600
24	38	62	84	150	259	600	600
25	37	62	84	150	258	600	600
26	37	61	83	149	258	599	599
27	36	61	83	149	257	599	599
28	36	60	82	148	257	598	598
29	35	60	82	148	256	597	597
30	35	59	81	147	256	597	597

## 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	29	55	134	248	589	1 246
2	15	30	56	135	250	591	1 022
3	17	33	58	129	247	588	846
4	19	36	61	131	246	587	707
5	20	39	67	134	246	587	599
6	22	42	70	139	246	588	588
7	23	44	72	141	246	588	588
8	23	45	72	139	246	588	588
9	23	46	72	138	247	588	588
10	24	47	72	138	247	588	588
11	25	48	72	138	247	588	588
12	25	49	73	139	247	588	588
13	26	50	73	139	247	588	588
14	26	51	73	139	247	589	589
15	26	51	73	139	248	589	589
16	26	50	73	139	247	588	588
17	26	50	73	139	247	588	588
18	26	50	73	139	247	588	588
19	26	50	73	139	247	588	588
20	26	51	73	139	247	589	589

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21	26	51	73	139	247	589	589
22	26	50	73	139	247	588	588
23	26	50	72	139	247	588	588
24	25	50	72	138	247	588	588
25	25	50	72	138	246	588	588
26	25	49	71	138	246	587	587
27	24	49	71	137	246	587	587
28	24	49	71	137	245	586	586
29	24	48	70	137	245	586	586
30	23	48	70	136	245	586	586

## 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	50	65	91	170	285	626	1 262
2	53	68	94	173	287	629	1 037
3	57	73	98	168	287	628	860
4	59	76	101	171	286	628	721
5	61	80	107	174	287	628	628
6	62	82	111	179	287	628	628
7	63	85	113	181	287	628	628
8	63	85	112	179	286	628	628
9	63	85	111	178	286	627	627
10	63	86	111	178	286	627	627
11	63	87	111	177	286	627	627
12	63	87	110	176	285	626	626
13	63	87	109	176	284	625	625
14	62	86	108	175	283	624	624
15	61	85	108	174	282	623	623
16	60	84	107	173	281	623	623
17	59	84	106	172	281	622	622
18	58	83	105	171	280	621	621
19	58	82	104	171	279	620	620
20	57	82	104	170	278	620	620



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21	56	81	103	169	278	619	619
22	55	80	102	168	277	618	618
23	55	79	101	167	276	617	617
24	54	78	100	167	275	616	616
25	53	77	99	166	274	615	615
26	52	76	99	165	273	614	614
27	51	75	98	164	272	613	613
28	50	75	97	163	271	613	613
29	49	74	96	162	270	612	612
30	48	73	95	161	270	611	611

### 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	81	96	122	202	316	657	1 305
2	85	100	126	206	320	661	1 073
3	86	103	127	198	316	657	891
4	87	104	129	199	314	655	746
5	90	109	136	203	316	657	657
6	92	112	140	209	316	658	658
7	93	114	142	211	317	658	658
8	94	116	143	210	318	659	659
9	95	117	143	210	318	659	659
10	95	119	143	210	318	659	659
11	95	119	143	209	318	659	659
12	95	119	142	208	317	658	658
13	94	118	141	207	315	657	657
14	93	117	139	205	314	655	655
15	91	116	138	204	312	654	654
16	90	114	136	202	311	652	652
17	88	113	135	201	310	651	651
18	87	111	134	200	308	649	649
19	85	110	132	198	307	648	648
20	84	109	131	197	305	647	647

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21	83	107	129	196	304	645	645
22	81	106	128	194	303	644	644
23	80	104	126	193	301	642	642
24	78	103	125	191	300	641	641
25	77	101	123	189	298	639	639
26	75	100	122	188	296	638	638
27	74	98	120	186	295	636	636
28	72	97	119	185	293	634	634
29	71	95	117	183	292	633	633
30	69	94	116	182	290	632	632

## 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	22	48	127	241	582	1 235
2	10	25	51	131	245	586	1 015
3	13	30	55	125	244	585	841
4	17	34	59	129	244	585	704
5	19	38	66	133	245	587	596
6	21	41	70	138	246	587	587
7	23	44	72	141	246	588	588
8	23	45	72	139	247	588	588
9	23	46	72	139	247	588	588
10	24	47	72	138	247	588	588
11	24	48	72	138	247	588	588
12	25	49	72	138	246	588	588
13	24	49	71	137	246	587	587
14	24	48	71	137	245	586	586
15	23	48	70	136	244	586	586
16	22	47	69	135	244	585	585
17	22	46	68	135	243	584	584
18	21	46	68	134	243	584	584
19	21	46	68	134	243	584	584
20	21	46	68	134	243	584	584

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21	22	46	68	134	243	584	584
22	22	46	68	134	243	584	584
23	22	46	68	134	243	584	584
24	21	46	68	134	243	584	584
25	21	46	68	134	243	584	584
26	21	46	68	134	242	584	584
27	21	46	68	134	242	584	584
28	21	45	68	134	242	583	583
29	21	45	67	134	242	583	583
30	21	45	67	133	242	583	583

## 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	92	107	134	213	327	668	1 330
2	93	108	134	213	327	669	1 091
3	93	110	134	205	323	664	903
4	94	112	137	207	322	663	756
5	95	114	142	209	321	662	662
6	96	116	144	213	321	662	662
7	97	118	146	215	320	661	661
8	96	118	145	213	320	661	661
9	95	118	144	211	319	660	660
10	94	118	142	209	317	658	658
11	93	117	141	207	315	657	657
12	92	116	139	205	313	655	655
13	90	114	137	203	312	653	653
14	88	113	135	201	310	651	651
15	86	111	133	199	308	649	649
16	84	109	131	197	306	647	647
17	83	107	129	196	304	645	645
18	81	106	128	194	302	644	644
19	80	104	126	193	301	642	642
20	79	103	125	192	300	641	641

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21	78	102	124	191	299	640	640
22	77	101	123	189	298	639	639
23	76	100	122	188	297	638	638
24	74	99	121	187	296	637	637
25	73	98	120	186	295	636	636
26	72	97	119	185	293	635	635
27	71	96	118	184	292	634	634
28	70	94	117	183	291	632	632
29	69	93	116	182	290	631	631
30	68	92	115	181	289	630	630

## 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	350	365	392	471	585	926	1 356
2	77	92	118	198	312	653	1 107
3	81	98	122	193	311	652	914
4	85	103	128	197	313	654	763
5	88	107	134	201	314	655	655
6	90	110	138	207	314	656	656
7	91	113	141	209	315	656	656
8	92	114	141	209	316	657	657
9	93	115	141	208	316	657	657
10	93	116	141	207	316	657	657
11	93	117	141	207	316	657	657
12	94	118	141	207	316	657	657
13	95	119	141	208	316	657	657
14	95	120	142	208	317	658	658
15	96	121	143	209	317	659	659
16	97	121	144	210	318	659	659
17	98	123	145	211	319	661	661
18	99	124	146	212	320	662	662
19	100	125	147	213	321	663	663
20	101	125	147	214	322	663	663

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21	101	125	148	214	322	663	663
22	101	125	147	214	322	663	663
23	100	125	147	213	322	663	663
24	100	124	146	212	321	662	662
25	99	123	145	211	320	661	661
26	98	122	144	210	319	660	660
27	96	121	143	209	318	659	659
28	95	120	142	208	316	658	658
29	94	118	140	207	315	656	656
30	92	117	139	205	314	655	655

## 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	36	116	230	571	1 223
2	1	10	36	116	230	571	1 003
3	2	12	37	107	226	567	829
4	2	14	39	108	224	565	694
5	3	16	43	110	223	564	587
6	4	17	46	114	222	563	563
7	5	19	47	116	221	563	563
8	5	19	46	114	221	562	562
9	7	19	45	111	220	561	561
10	7	20	44	111	219	560	560
11	8	21	44	111	219	560	560
12	8	21	44	111	219	560	560
13	10	22	44	111	219	560	560
14	10	22	45	111	219	560	560
15	11	23	45	111	219	561	561
16	11	23	45	111	219	561	561
17	12	23	45	111	220	561	561
18	13	23	46	112	220	561	561
19	14	24	46	112	221	562	562
20	14	25	47	113	222	563	563

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21	15	26	48	114	223	564	564
22	16	26	49	115	223	564	564
23	17	27	49	115	224	565	565
24	17	28	50	116	224	566	566
25	17	28	50	116	225	566	566
26	18	28	51	117	225	566	566
27	19	29	51	117	226	567	567
28	20	29	51	118	226	567	567
29	20	30	52	118	226	567	567
30	21	30	52	118	227	568	568

## 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	53	69	95	174	288	630	1 253
2	54	70	96	175	289	630	1 028
3	55	72	96	167	285	626	852
4	56	73	98	168	283	625	713
5	56	75	103	170	282	624	624
6	57	77	106	174	282	623	623
7	57	78	106	175	280	621	621
8	56	78	105	173	280	621	621
9	56	78	104	171	279	620	620
10	55	78	103	169	277	619	619
11	54	77	101	167	276	617	617
12	52	77	100	166	274	615	615
13	51	76	98	164	273	614	614
14	50	74	96	163	271	612	612
15	48	73	95	161	270	611	611
16	47	71	93	159	268	609	609
17	45	70	92	158	267	608	608
18	44	69	91	157	265	607	607
19	43	68	90	156	264	606	606
20	43	67	89	155	264	605	605

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21	42	67	89	155	263	605	605
22	41	66	88	154	263	604	604
23	41	65	87	154	262	603	603
24	40	65	87	153	261	602	602
25	39	64	86	152	261	602	602
26	39	63	85	151	260	601	601
27	38	62	85	151	259	600	600
28	37	62	84	150	259	600	600
29	37	61	83	149	258	599	599
30	36	61	83	149	257	598	598

### 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	130	156	235	349	690	1 346
2	115	131	157	236	350	692	1 103
3	118	134	159	230	348	689	913
4	120	137	162	232	347	689	764
5	121	140	168	235	347	689	689
6	122	142	171	239	347	688	688
7	123	144	172	241	346	688	688
8	122	144	171	238	346	687	687
9	121	144	170	236	345	686	686
10	121	144	169	235	343	685	685
11	120	143	167	233	342	683	683
12	118	142	165	232	340	681	681
13	116	141	163	229	338	679	679
14	114	139	161	227	336	677	677
15	112	136	159	225	333	674	674
16	109	134	156	222	331	672	672
17	107	131	154	220	328	669	669
18	105	129	151	218	326	667	667
19	103	127	149	215	324	665	665
20	101	125	148	214	322	663	663

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21	99	124	146	212	320	662	662
22	97	122	144	210	319	660	660
23	96	120	142	208	317	658	658
24	94	118	140	207	315	656	656
25	92	116	139	205	313	654	654
26	90	115	137	203	312	653	653
27	89	113	135	201	310	651	651
28	87	111	134	200	308	649	649
29	85	110	132	198	307	648	648
30	84	108	130	197	305	646	646

## 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	189	215	295	409	750	1 342
2	183	198	224	304	418	759	1 110
3	188	205	229	300	418	759	924
4	190	208	233	302	418	759	776
5	191	210	238	305	417	758	758
6	191	211	240	308	416	757	757
7	191	212	240	309	414	755	755
8	189	211	238	305	412	754	754
9	187	210	236	303	411	752	752
10	187	210	235	301	409	751	751
11	185	209	233	299	407	749	749
12	183	207	230	296	405	746	746
13	180	205	227	293	402	743	743
14	177	202	224	290	399	740	740
15	174	199	221	287	395	737	737
16	171	195	218	284	392	733	733
17	168	192	214	281	389	730	730
18	164	189	211	277	386	727	727
19	161	186	208	274	383	724	724
20	158	183	205	271	380	721	721



**Status:** Point in time view as at 31/12/2020.

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21	155	180	202	268	377	718	718
22	152	177	199	265	373	715	715
23	149	173	196	262	370	711	711
24	146	170	192	259	367	708	708
25	143	167	189	255	364	705	705
26	140	164	186	252	361	702	702
27	137	161	183	249	358	699	699
28	134	158	180	247	355	696	696
29	131	155	178	244	352	693	693
30	128	153	175	241	349	691	691

## 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	27	42	68	148	262	603	1 281
2	28	43	69	149	263	604	1 050
3	29	46	70	141	259	600	869
4	30	48	73	142	258	599	727
5	31	50	78	145	257	598	615
6	32	52	80	149	256	598	598
7	32	53	81	150	256	597	597
8	31	53	80	147	254	596	596
9	30	53	79	145	254	595	595
10	30	53	78	144	253	594	594
11	30	54	77	144	252	593	593
12	30	54	77	143	251	593	593
13	29	54	76	142	251	592	592
14	29	54	76	142	250	592	592
15	29	53	75	142	250	591	591
16	29	53	75	141	250	591	591
17	28	53	75	141	250	591	591
18	29	53	75	141	250	591	591
19	29	53	75	141	250	591	591
20	29	53	75	142	250	591	591

*Status: Point in time view as at 31/12/2020.*

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21	29	53	76	142	250	591	591
22	29	53	75	142	250	591	591
23	29	53	75	142	250	591	591
24	29	53	75	141	250	591	591
25	28	53	75	141	250	591	591
26	28	53	75	141	249	591	591
27	28	52	75	141	249	590	590
28	28	52	74	140	249	590	590
29	27	52	74	140	249	590	590
30	27	52	74	140	248	590	590

## 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	23	38	64	144	258	599	1 280
2	25	40	66	146	260	601	1 050
3	28	44	69	139	258	599	868
4	30	48	73	143	258	599	726
5	33	52	79	146	259	600	614
6	34	54	83	151	259	600	600
7	36	57	85	154	260	601	601
8	36	58	85	152	260	601	601
9	36	59	85	152	260	601	601
10	37	61	85	152	260	601	601
11	38	62	86	152	261	602	602
12	39	63	86	152	261	602	602
13	39	64	86	152	261	602	602
14	39	64	86	152	261	602	602
15	39	64	86	152	260	602	602
16	39	63	85	151	260	601	601
17	39	63	85	151	260	601	601
18	38	63	85	151	260	601	601
19	39	63	85	151	260	601	601
20	39	63	86	152	260	601	601

**Status:** Point in time view as at 31/12/2020.

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21	39	64	86	152	260	602	602
22	39	64	86	152	260	602	602
23	39	63	86	152	260	601	601
24	39	63	85	151	260	601	601
25	38	63	85	151	260	601	601
26	38	62	84	151	259	600	600
27	37	62	84	150	259	600	600
28	37	61	84	150	258	599	599
29	36	61	83	149	258	599	599
30	36	60	83	149	257	598	598

### 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	124	139	165	245	359	700	1 375
2	123	138	164	243	358	699	1 125
3	123	139	164	235	353	694	928
4	123	141	166	235	351	692	775
5	124	143	170	237	350	691	691
6	123	144	172	241	348	689	689
7	124	145	173	242	347	688	688
8	123	145	172	239	346	688	688
9	122	144	170	237	345	686	686
10	122	145	170	236	345	686	686
11	122	145	169	235	344	685	685
12	121	145	168	234	343	684	684
13	120	144	167	233	341	683	683
14	119	143	166	232	340	681	681
15	117	141	163	230	338	679	679
16	115	139	161	227	336	677	677
17	112	136	158	225	333	674	674
18	109	134	156	222	331	672	672
19	107	132	154	220	329	670	670
20	105	130	152	218	326	668	668

*Status: Point in time view as at 31/12/2020.*

*Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2017/2015. 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)*

21	103	127	150	216	324	665	665
22	101	125	147	213	322	663	663
23	98	123	145	211	320	661	661
24	96	121	143	209	318	659	659
25	94	119	141	207	315	657	657
26	92	116	139	205	313	654	654
27	90	114	137	203	311	652	652
28	88	112	135	201	309	650	650
29	86	110	133	199	307	648	648
30	84	109	131	197	305	646	646

## 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	9	35	115	229	570	1 238
2	1	11	37	117	231	572	1 016
3	2	15	40	110	229	570	841
4	2	19	44	113	229	570	704
5	4	22	50	117	229	571	596
6	5	25	54	122	230	571	571
7	7	28	56	125	230	572	572
8	7	29	56	123	230	572	572
9	7	30	55	122	230	572	572
10	7	31	55	122	230	571	571
11	8	32	55	122	230	571	571
12	8	32	55	121	230	571	571
13	10	33	55	121	230	571	571
14	10	33	55	121	229	571	571
15	11	32	55	121	229	570	570
16	11	32	54	120	229	570	570
17	13	32	54	120	229	570	570
18	13	32	54	120	229	570	570
19	14	32	55	121	229	570	570
20	14	33	55	121	230	571	571

**Status:** Point in time view as at 31/12/2020.

**Changes to legislation:** There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2017/2015. 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)

21	15	33	56	122	230	571	571
22	16	34	56	122	231	572	572
23	17	34	56	123	231	572	572
24	17	35	57	123	231	573	573
25	18	35	57	123	232	573	573
26	18	35	57	123	232	573	573
27	19	35	57	123	232	573	573
28	20	35	57	124	232	573	573
29	20	35	58	124	232	573	573
30	21	36	58	124	232	574	574

## 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	76	156	270	611	1 246
2	35	50	77	156	270	611	1 022
3	35	52	77	147	266	606	845
4	36	53	78	148	263	604	707
5	36	55	82	150	262	603	603
6	39	59	87	156	264	605	605
7	36	57	85	154	260	601	601
8	40	62	89	157	264	605	605
9	39	62	88	155	263	604	604
10	34	57	82	148	257	598	598
11	30	53	77	143	252	593	593
12	27	51	74	140	248	589	589
13	24	49	71	137	246	587	587
14	22	47	69	135	244	585	585
15	21	45	68	134	242	583	583
16	19	44	66	132	241	582	582
17	18	43	65	131	240	581	581
18	18	42	64	131	239	580	580
19	17	42	64	130	239	580	580
20	17	42	64	130	239	580	580

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21	17	42	64	130	239	580	580
22	17	42	64	130	239	580	580
23	17	42	64	130	239	580	580
24	17	42	64	130	239	580	580
25	17	42	64	130	239	580	580
26	18	42	64	130	238	580	580
27	19	42	64	130	238	580	580
28	20	41	64	130	238	579	579
29	20	41	64	130	238	579	579
30	21	41	63	130	238	579	579

### 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	187	202	228	308	422	763	1 463
2	184	200	226	305	419	760	1 192
3	182	198	223	293	412	753	984
4	179	197	222	291	407	748	820
5	176	195	222	290	402	743	743
6	173	193	222	290	398	739	739
7	170	191	219	288	393	735	735
8	166	188	215	282	389	731	731
9	162	185	210	277	385	727	727
10	159	182	207	273	381	723	723
11	155	179	203	269	378	719	719
12	152	176	199	265	374	715	715
13	148	173	195	261	370	711	711
14	145	169	192	258	366	707	707
15	141	166	188	254	363	704	704
16	138	163	185	251	359	701	701
17	135	159	182	248	356	698	698
18	132	157	179	245	353	695	695
19	129	154	176	242	351	692	692
20	127	151	173	240	348	689	689

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21	124	149	171	237	346	687	687
22	122	146	168	235	343	684	684
23	119	144	166	232	340	682	682
24	117	141	163	230	338	679	679
25	114	139	161	227	336	677	677
26	112	136	159	225	333	674	674
27	110	134	156	222	331	672	672
28	108	132	154	220	329	670	670
29	105	130	152	218	327	668	668
30	103	128	150	216	325	666	666

### 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	52	111	247	588	1 245
2	9	26	52	111	247	588	1 022
3	10	29	54	105	245	586	845
4	12	34	57	102	245	587	707
5	17	40	62	105	246	588	598
6	18	44	66	100	247	588	588
7	19	46	65	93	248	589	589
8	17	44	64	92	248	589	589
9	17	45	66	95	248	589	589
10	19	48	69	100	248	589	589
11	21	50	71	103	248	590	590
12	23	53	72	104	249	590	590
13	24	55	72	104	249	590	590
14	24	55	72	104	249	590	590
15	24	55	72	104	249	590	590
16	24	55	72	104	248	589	589
17	24	55	72	104	248	590	590
18	24	55	72	104	248	590	590
19	24	55	72	104	248	590	590
20	24	55	72	104	249	590	590

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21	24	55	72	104	249	590	590
22	24	55	72	104	250	591	591
23	24	55	72	104	250	591	591
24	24	55	72	104	250	591	591
25	24	55	72	104	250	591	591
26	24	55	72	104	250	591	591
27	24	55	72	104	250	591	591
28	24	55	72	104	249	591	591
29	24	55	72	104	249	590	590
30	24	55	72	104	249	590	590

### 2.32 Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	3	13	93	207	548	1 215
2	1	5	12	91	205	547	995
3	2	5	11	82	200	541	822
4	2	6	13	83	198	539	687
5	3	7	18	85	197	538	581
6	4	8	21	89	197	538	538
7	5	9	22	91	197	538	538
8	5	9	22	90	197	538	538
9	7	11	22	89	197	538	538
10	7	11	22	89	197	538	538
11	8	12	23	89	197	538	538
12	8	13	25	89	198	539	539
13	10	14	26	89	198	539	539
14	10	14	29	90	198	539	539
15	11	16	30	90	198	540	540
16	11	16	31	90	199	540	540
17	12	17	33	91	199	540	540
18	13	18	34	91	200	541	541
19	14	19	35	92	200	541	541
20	14	19	37	92	201	542	542



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21	15	20	38	93	201	543	543
22	15	21	39	94	202	543	543
23	16	22	40	94	202	544	544
24	17	22	42	94	203	544	544
25	17	23	44	95	203	544	544
26	18	24	45	95	203	544	544
27	18	25	46	95	203	544	544
28	19	25	47	95	203	545	545
29	20	26	48	95	203	545	545
30	20	28	49	95	204	545	545

### 3. Other exposures

#### 3.1 Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	15	22	45	167	306	3 076
2	1	15	22	45	167	343	2 293
3	1	15	24	50	162	355	1 731
4	1	17	27	54	159	354	1 338
5	2	19	31	56	159	345	1 060
6	3	21	33	59	159	332	859
7	4	24	35	61	159	316	710
8	4	25	36	64	159	299	597
9	5	26	38	67	159	283	508
10	5	26	40	69	159	266	438
11	5	27	40	70	159	252	380
12	6	27	40	70	159	252	333
13	6	27	40	70	159	252	293
14	6	27	40	70	159	252	259
15	6	27	42	70	159	252	252
16	7	27	44	70	159	252	252
17	8	27	47	70	159	252	252
18	8	27	49	70	159	252	252
19	9	27	52	70	159	252	252

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20	9	27	54	70	159	252	252
21	9	27	57	70	159	252	252
22	10	27	59	70	159	252	252
23	10	27	62	70	159	252	252
24	11	27	64	70	159	252	252
25	11	27	67	72	159	252	252
26	11	27	70	75	159	252	252
27	12	27	72	77	159	252	252
28	12	27	75	78	159	252	252
29	13	27	78	81	159	252	252
30	13	27	80	83	159	252	252

### 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	19	26	49	172	310	3 129
2	7	22	28	52	174	349	2 337
3	7	22	31	57	169	362	1 765
4	7	23	34	61	166	361	1 364
5	8	25	37	62	166	351	1 080
6	9	27	39	65	165	337	875
7	10	30	41	66	165	321	722
8	9	30	41	69	164	304	606
9	9	30	43	71	164	286	516
10	9	31	44	73	163	269	444
11	9	31	44	73	163	256	385
12	9	30	43	73	162	255	337
13	8	29	43	73	162	255	296
14	8	29	42	72	161	254	262
15	7	28	42	72	161	254	254
16	7	28	45	71	160	253	253
17	8	28	47	71	160	253	253
18	8	27	50	71	160	253	253
19	9	27	52	71	160	253	253

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20	9	28	55	71	160	253	253
21	9	28	58	71	161	254	254
22	10	28	60	72	161	254	254
23	10	29	63	72	161	254	254
24	11	29	66	72	161	254	254
25	11	29	68	73	161	254	254
26	11	29	71	75	161	254	254
27	12	29	73	77	161	254	254
28	12	29	76	80	161	254	254
29	13	29	78	81	161	254	254
30	14	29	81	83	161	254	254

### 3.3 Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	15	22	45	167	306	3 076
2	1	15	22	45	167	343	2 292
3	1	15	24	50	161	355	1 731
4	1	16	27	54	159	354	1 337
5	2	18	31	55	159	345	1 060
6	3	21	33	59	159	332	859
7	4	24	35	61	159	316	710
8	4	25	36	63	159	299	597
9	5	26	38	67	159	283	508
10	5	26	39	69	159	266	437
11	5	27	40	69	159	252	380
12	6	27	40	70	159	252	333
13	6	27	40	70	159	252	293
14	6	27	40	70	159	252	259
15	6	27	42	70	159	252	252
16	7	27	44	70	159	252	252
17	8	27	47	70	159	252	252
18	8	27	49	70	159	252	252
19	9	27	52	70	159	252	252

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20	9	27	54	70	159	252	252
21	9	27	57	70	159	252	252
22	10	27	59	70	159	252	252
23	10	27	62	70	159	252	252
24	11	27	64	70	159	252	252
25	11	27	67	72	159	252	252
26	11	27	70	75	159	252	252
27	12	27	72	77	159	252	252
28	12	27	75	78	159	252	252
29	13	27	78	81	159	252	252
30	13	27	80	83	159	252	252

### 3.4 Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	81	95	102	125	247	343	3 091
2	76	90	97	120	242	345	2 312
3	78	93	102	128	239	358	1 746
4	75	91	102	129	234	358	1 354
5	73	91	103	128	231	350	1 074
6	73	91	103	129	229	338	874
7	72	92	103	128	227	323	724
8	70	91	102	130	225	318	609
9	70	90	103	132	224	317	519
10	66	87	100	130	220	313	447
11	63	85	98	128	217	310	389
12	62	83	96	126	215	309	340
13	61	82	95	125	215	308	308
14	60	82	95	125	214	307	307
15	60	81	94	124	214	307	307
16	59	80	94	124	213	306	306
17	59	80	93	123	212	305	305
18	58	79	92	122	212	305	305
19	57	78	91	121	211	304	304

*Status: Point in time view as at 31/12/2020.*

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20	56	78	91	121	210	303	303
21	56	77	90	120	209	302	302
22	55	76	89	119	208	302	302
23	54	75	88	118	207	301	301
24	53	74	87	117	206	300	300
25	52	73	86	116	205	299	299
26	51	72	85	115	204	297	297
27	49	71	84	114	203	296	296
28	48	70	83	113	202	295	295
29	47	69	82	112	201	294	294
30	46	68	83	111	200	293	293

### 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	4	19	25	49	171	305	3 069
2	6	21	27	51	173	343	2 291
3	7	22	31	57	168	356	1 731
4	8	24	35	61	166	355	1 339
5	9	26	38	63	167	346	1 062
6	10	29	40	66	166	333	862
7	11	31	42	68	166	317	713
8	11	31	43	70	166	301	599
9	11	32	44	73	165	284	510
10	11	32	45	74	165	267	439
11	10	32	45	75	164	257	382
12	10	31	45	75	164	257	334
13	10	31	44	74	163	257	295
14	9	31	44	74	163	256	261
15	9	30	44	74	163	256	256
16	8	30	45	73	162	255	255
17	8	30	47	73	162	255	255
18	8	30	50	73	162	255	255
19	9	30	52	73	162	255	255

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*Changes to legislation: There are outstanding changes not yet made to Commission Implementing Regulation (EU) 2017/2015. 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)*

20	9	30	55	73	162	256	256
21	10	30	58	74	163	256	256
22	10	31	61	74	163	256	256
23	10	31	63	74	163	256	256
24	11	31	66	74	163	256	256
25	11	31	68	74	163	256	256
26	12	31	71	75	163	256	256
27	12	31	73	77	163	256	256
28	12	31	76	80	163	256	256
29	13	31	79	82	163	256	256
30	14	31	82	84	163	256	256

### 3.6 Kuna

<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	61	68	91	214	309	3 115
2	51	65	72	95	217	347	2 326
3	55	70	79	105	216	361	1 760
4	57	73	84	111	216	361	1 363
5	59	76	88	113	217	352	1 082
6	60	79	91	116	217	339	879
7	61	81	92	118	216	324	727
8	60	80	92	119	215	308	611
9	59	80	92	121	213	306	521
10	58	79	92	121	212	305	448
11	56	78	91	120	210	303	389
12	54	76	89	119	208	301	341
13	53	74	87	117	207	300	300
14	52	73	86	116	205	298	298
15	50	72	85	115	204	297	297
16	49	71	84	114	203	296	296
17	48	70	83	113	202	295	295
18	47	69	82	112	201	294	294
19	47	68	81	111	200	294	294

**Status:** Point in time view as at 31/12/2020.

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20	46	67	80	110	200	293	293
21	45	67	80	110	199	292	292
22	44	66	79	109	198	291	291
23	44	65	78	108	197	291	291
24	43	64	77	107	197	290	290
25	42	63	76	106	196	289	289
26	41	62	76	106	195	288	288
27	40	62	75	105	194	287	287
28	39	61	77	104	193	286	286
29	38	60	79	103	192	285	285
30	38	59	83	102	191	285	285

### 3.7 Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	14	21	44	166	305	3 074
2	0	14	21	44	166	342	2 291
3	1	15	23	49	161	355	1 730
4	1	16	26	53	158	354	1 337
5	2	18	30	55	158	345	1 059
6	2	20	32	58	158	332	859
7	4	23	34	60	158	316	710
8	4	24	35	63	158	299	596
9	4	25	37	66	158	282	508
10	4	26	39	68	158	266	437
11	5	26	39	69	158	251	380
12	6	26	39	69	158	251	332
13	6	26	39	69	158	251	293
14	6	26	39	69	158	251	259
15	6	26	42	69	158	251	251
16	7	26	44	69	158	251	251
17	7	26	47	69	158	251	251
18	8	26	49	69	158	251	251
19	9	26	52	69	158	251	251

*Status: Point in time view as at 31/12/2020.*

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20	9	26	54	69	158	251	251
21	9	26	57	69	158	251	251
22	10	26	59	69	158	251	251
23	10	26	62	69	158	251	251
24	11	26	64	70	158	251	251
25	11	26	67	72	158	252	252
26	11	26	70	75	158	252	252
27	12	26	72	77	158	252	252
28	12	26	75	78	158	252	252
29	13	26	78	81	158	252	252
30	13	26	80	83	158	252	252

### 3.8 Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	11	23	46	185	310	3 121
2	0	11	23	46	185	348	2 329
3	1	11	24	51	179	360	1 758
4	1	13	27	57	176	359	1 358
5	2	16	29	60	175	350	1 075
6	2	18	33	61	174	336	871
7	3	21	36	60	173	320	720
8	4	23	37	60	172	303	604
9	7	31	41	58	171	285	514
10	9	34	41	57	170	268	442
11	8	33	41	56	169	262	384
12	7	32	40	56	168	261	336
13	6	30	40	56	168	261	295
14	6	30	41	56	167	260	261
15	6	30	42	56	166	259	259
16	7	30	44	56	165	258	258
17	8	30	47	56	164	257	257
18	8	30	50	57	163	256	256
19	9	30	52	60	163	256	256



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20	9	30	55	61	163	257	257
21	9	30	57	63	164	257	257
22	10	30	59	66	164	257	257
23	10	30	62	68	163	256	256
24	11	30	64	70	163	256	256
25	11	30	67	73	162	255	255
26	11	30	69	75	162	255	255
27	12	30	73	76	161	254	254
28	12	30	75	78	161	254	254
29	13	30	78	81	161	254	254
30	13	30	80	83	160	253	253

### 3.9 Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	82	97	103	127	249	344	3 169
2	80	94	101	124	246	354	2 372
3	77	92	101	127	238	368	1 797
4	75	91	102	128	234	368	1 392
5	72	90	102	127	230	360	1 105
6	72	90	102	128	228	346	898
7	71	90	101	127	225	331	743
8	68	88	100	127	223	316	625
9	66	87	99	128	220	313	532
10	64	86	99	128	218	312	458
11	63	84	97	127	217	310	398
12	61	83	96	126	215	308	349
13	60	81	94	124	213	306	307
14	58	79	92	122	212	305	305
15	57	78	91	121	210	303	303
16	55	77	90	120	209	302	302
17	54	76	89	119	208	301	301
18	53	75	88	118	207	300	300
19	52	74	87	117	206	299	299

*Status: Point in time view as at 31/12/2020.*

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20	51	73	86	116	205	298	298
21	51	72	85	115	204	297	297
22	50	71	84	114	203	297	297
23	49	70	83	113	202	296	296
24	48	69	82	112	201	295	295
25	47	68	81	111	200	293	293
26	46	67	80	110	199	292	292
27	45	66	79	109	198	291	291
28	44	65	78	108	197	290	290
29	43	64	81	107	196	290	290
30	42	63	84	106	195	289	289

### 3.10 Zloty

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	56	70	77	100	222	317	3 164
2	54	68	75	98	221	352	2 364
3	52	67	76	102	214	367	1 791
4	51	67	78	104	210	367	1 387
5	50	67	79	104	208	358	1 100
6	49	68	80	105	206	344	892
7	49	69	80	106	204	328	738
8	47	68	79	107	202	311	620
9	46	67	79	108	200	294	528
10	45	66	80	109	199	292	454
11	44	66	79	109	198	291	394
12	44	65	78	108	197	290	344
13	43	64	77	107	197	290	303
14	42	63	77	107	196	289	289
15	41	63	76	106	195	288	288
16	40	62	75	105	194	287	287
17	40	61	74	104	193	287	287
18	39	60	73	103	193	286	286
19	38	60	73	103	192	285	285

**Status:** Point in time view as at 31/12/2020.

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20	38	60	73	103	192	285	285
21	38	59	72	102	192	285	285
22	38	59	72	102	191	284	284
23	37	58	72	101	191	284	284
24	36	58	71	101	190	283	283
25	36	57	70	100	190	283	283
26	35	56	72	100	189	282	282
27	34	56	75	99	188	281	281
28	34	55	77	98	187	281	281
29	33	54	80	98	187	280	280
30	32	54	83	97	186	279	279

### 3.11 Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	26	40	47	70	192	311	3 135
2	26	40	47	70	193	349	2 340
3	25	40	48	74	186	362	1 767
4	24	40	51	77	183	361	1 366
5	24	41	53	78	182	352	1 082
6	24	43	55	81	181	338	877
7	25	45	56	82	180	322	725
8	24	45	56	84	179	305	609
9	24	45	57	86	178	288	518
10	24	45	58	87	178	271	445
11	23	45	58	87	177	270	387
12	22	44	57	87	176	269	338
13	22	43	56	86	175	269	298
14	21	42	55	85	175	268	268
15	20	42	55	85	174	267	267
16	19	41	54	84	173	266	266
17	19	40	53	83	172	266	266
18	18	40	53	83	172	265	265
19	18	39	53	82	172	265	265

*Status: Point in time view as at 31/12/2020.*

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20	18	39	55	82	172	265	265
21	18	39	58	82	172	265	265
22	18	39	61	82	172	265	265
23	18	39	63	82	172	265	265
24	18	39	66	82	171	265	265
25	17	39	68	82	171	264	264
26	17	39	71	82	171	264	264
27	17	38	73	81	171	264	264
28	17	38	76	81	170	264	264
29	16	38	79	82	170	263	263
30	16	38	82	84	170	263	263

### 3.12 Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	24	147	304	3 057
2	0	1	6	25	148	341	2 278
3	1	1	9	31	142	353	1 720
4	1	3	12	34	140	352	1 329
5	2	4	15	36	140	343	1 052
6	2	4	18	39	140	329	853
7	3	6	20	42	140	314	705
8	4	6	23	44	140	297	592
9	4	8	26	47	140	280	504
10	4	8	28	49	140	264	434
11	4	9	31	51	141	248	377
12	6	10	33	50	140	233	329
13	6	11	36	51	141	234	290
14	6	12	39	51	140	234	257
15	6	13	41	50	139	232	232
16	7	13	44	51	138	231	231
17	7	14	46	54	138	231	231
18	8	16	48	57	138	231	231
19	9	16	51	58	138	232	232

**Status:** Point in time view as at 31/12/2020.

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20	9	17	54	61	139	232	232
21	9	18	56	63	140	233	233
22	10	19	59	65	140	233	233
23	10	20	62	67	140	233	233
24	11	20	64	69	140	233	233
25	11	22	67	71	140	233	233
26	11	22	69	73	140	233	233
27	12	23	72	75	141	233	233
28	12	24	74	78	141	233	233
29	13	25	76	80	143	233	233
30	13	25	79	81	144	233	233

### 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	56	63	86	209	316	3 187
2	42	56	63	86	209	354	2 380
3	41	56	65	91	203	368	1 798
4	40	57	67	94	199	367	1 389
5	40	58	70	95	198	357	1 100
6	41	59	71	97	197	343	891
7	41	61	72	98	196	327	736
8	40	60	72	99	195	310	618
9	39	60	73	101	194	292	526
10	39	60	73	102	193	286	452
11	38	60	73	102	192	285	393
12	37	59	72	102	191	284	343
13	37	58	71	101	190	283	302
14	36	57	70	100	190	283	283
15	35	57	70	100	189	282	282
16	34	56	69	99	188	281	281
17	34	55	68	98	187	281	281
18	33	55	68	98	187	280	280
19	33	54	67	97	186	280	280

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20	33	54	67	97	186	279	279
21	32	54	67	97	186	279	279
22	32	53	66	96	186	279	279
23	32	53	66	96	185	278	278
24	31	52	66	95	185	278	278
25	30	52	69	95	184	277	277
26	30	51	72	94	184	277	277
27	29	51	75	94	183	276	276
28	29	50	77	93	182	275	275
29	28	49	79	92	182	275	275
30	27	49	83	92	181	274	274

### 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	10	24	31	54	176	313	3 153
2	14	28	35	58	180	351	2 353
3	17	32	40	66	178	364	1 777
4	19	35	46	73	178	363	1 373
5	21	39	51	76	180	354	1 088
6	21	39	51	77	177	340	882
7	26	46	57	83	181	324	729
8	25	45	57	84	180	307	612
9	26	47	59	88	181	289	521
10	28	50	63	92	182	275	448
11	30	51	64	94	183	277	389
12	30	52	65	95	184	277	340
13	31	52	65	95	185	278	299
14	31	53	66	96	185	278	278
15	31	53	66	96	185	278	278
16	31	52	65	95	184	278	278
17	31	52	65	95	185	278	278
18	30	51	64	94	184	277	277
19	30	51	64	94	183	276	276

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20	30	51	64	94	183	276	276
21	29	51	64	94	183	276	276
22	29	51	64	94	183	276	276
23	29	50	63	93	183	276	276
24	29	50	66	93	182	275	275
25	28	49	68	93	182	275	275
26	28	49	71	92	181	274	274
27	27	48	73	92	181	274	274
28	27	48	77	91	180	273	273
29	26	47	79	91	180	273	273
30	26	47	82	90	179	272	272

### 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	8	23	29	53	175	314	3 172
2	10	24	31	54	176	353	2 368
3	10	25	34	60	172	366	1 787
4	11	27	38	64	170	365	1 380
5	12	29	41	66	170	355	1 092
6	13	32	44	70	170	341	885
7	15	35	46	72	170	324	731
8	15	35	47	74	170	307	613
9	16	37	49	78	170	289	522
10	16	38	51	80	170	272	449
11	17	38	51	81	170	264	389
12	17	38	51	81	171	264	340
13	17	38	52	81	171	264	300
14	17	39	52	82	171	264	265
15	17	39	52	82	171	264	264
16	17	38	51	81	171	264	264
17	17	38	52	81	171	264	264
18	17	38	51	81	171	264	264
19	17	38	53	81	171	264	264

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20	17	39	55	82	171	264	264
21	17	39	58	82	171	264	264
22	17	38	61	82	171	264	264
23	17	38	63	81	171	264	264
24	16	38	66	81	170	263	263
25	16	37	68	81	170	263	263
26	16	37	71	80	169	263	263
27	15	37	73	80	169	262	262
28	15	36	76	80	169	262	262
29	15	36	79	82	168	262	262
30	14	36	81	84	168	261	261

### 3.16 Chilean 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	45	59	66	89	211	318	3 216
2	48	62	68	92	214	358	2 403
3	50	65	74	100	211	372	1 819
4	51	67	78	104	210	371	1 407
5	52	70	82	107	210	362	1 116
6	54	73	85	110	211	348	905
7	56	75	86	112	210	332	748
8	55	75	87	114	210	315	628
9	55	76	88	117	210	303	535
10	55	77	90	119	209	303	460
11	55	77	90	120	209	302	400
12	55	76	89	119	208	301	349
13	54	75	88	118	207	301	308
14	53	74	87	117	207	300	300
15	52	73	86	116	206	299	299
16	51	72	86	116	205	298	298
17	50	72	85	115	204	297	297
18	49	71	84	114	203	296	296
19	49	70	83	113	203	296	296



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20	48	69	83	113	202	295	295
21	47	69	82	112	201	294	294
22	47	68	81	111	200	293	293
23	46	67	80	110	199	293	293
24	45	66	79	109	198	292	292
25	44	65	78	108	198	291	291
26	43	64	77	107	197	290	290
27	42	63	76	106	196	289	289
28	41	62	78	106	195	288	288
29	40	62	81	105	194	287	287
30	39	61	84	104	193	286	286

### 3.17 Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	76	90	97	120	242	338	3 331
2	80	94	101	124	246	370	2 493
3	80	95	104	129	241	385	1 888
4	79	95	106	132	238	384	1 460
5	81	99	111	136	239	375	1 157
6	83	102	114	140	240	360	937
7	85	105	116	142	240	343	774
8	86	107	118	145	241	334	651
9	87	108	120	149	242	335	554
10	88	109	122	151	242	335	476
11	87	109	122	152	241	334	413
12	86	108	121	151	240	333	361
13	85	106	120	150	239	332	332
14	84	105	118	148	237	331	331
15	82	104	117	147	236	329	329
16	81	102	115	145	234	328	328
17	79	101	114	144	233	326	326
18	78	99	112	142	232	325	325
19	77	98	111	141	230	323	323

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20	75	97	110	140	229	322	322
21	74	95	108	138	228	321	321
22	72	94	107	137	226	319	319
23	71	92	105	135	225	318	318
24	69	91	104	134	223	316	316
25	68	89	102	132	221	315	315
26	66	87	101	131	220	313	313
27	65	86	99	129	218	311	311
28	63	84	98	127	217	310	310
29	62	83	96	126	215	308	308
30	60	81	95	125	214	307	307

### 3.18 Hong Kong 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	1	16	22	46	168	312	3 144
2	5	19	26	49	171	350	2 349
3	7	22	31	56	168	364	1 776
4	9	25	36	62	168	363	1 372
5	11	28	40	65	169	353	1 087
6	13	32	44	69	170	340	880
7	15	35	46	72	170	323	727
8	15	36	47	74	170	306	611
9	16	37	49	78	170	289	519
10	16	38	51	80	170	271	447
11	16	38	51	81	170	263	388
12	16	38	51	81	170	263	339
13	16	37	50	80	169	263	298
14	15	36	49	79	169	262	264
15	14	36	49	79	168	261	261
16	13	35	48	78	167	260	260
17	13	34	48	77	167	260	260
18	12	34	50	77	166	259	259
19	12	34	52	77	166	259	259

**Status:** Point in time view as at 31/12/2020.

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20	12	34	55	77	166	259	259
21	13	34	58	77	166	259	259
22	13	34	61	77	166	259	259
23	13	34	63	77	166	259	259
24	12	34	66	77	166	259	259
25	12	34	68	77	166	259	259
26	12	34	71	77	166	259	259
27	12	33	73	78	166	259	259
28	12	33	76	80	166	259	259
29	14	33	79	82	165	259	259
30	14	33	81	84	165	258	258

### 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	87	101	108	131	254	349	3 401
2	87	102	108	132	254	376	2 540
3	87	102	111	136	248	390	1 918
4	86	103	113	140	245	389	1 481
5	87	104	116	141	245	379	1 173
6	88	106	118	144	244	364	950
7	89	108	119	145	243	347	784
8	88	109	120	148	243	336	658
9	88	109	121	150	242	335	559
10	87	108	121	150	241	334	481
11	85	106	120	149	239	332	417
12	83	105	118	148	237	330	365
13	81	103	116	146	235	328	328
14	79	101	114	144	233	326	326
15	77	99	112	142	231	324	324
16	75	97	110	140	229	322	322
17	74	95	108	138	227	321	321
18	72	94	107	137	226	319	319
19	71	92	105	135	224	318	318

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20	70	91	104	134	224	317	317
21	69	90	103	133	223	316	316
22	68	89	102	132	221	315	315
23	67	88	101	131	220	313	313
24	65	87	100	130	219	312	312
25	64	86	99	129	218	311	311
26	63	85	98	128	217	310	310
27	62	83	97	127	216	309	309
28	61	82	95	125	215	308	308
29	60	81	94	124	214	307	307
30	59	80	93	123	213	306	306

### 3.20 Mexican 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	345	359	366	389	512	607	3 470
2	72	86	93	116	238	381	2 581
3	74	90	98	124	236	394	1 943
4	77	93	104	131	236	392	1 498
5	79	97	109	134	237	381	1 184
6	81	100	112	138	238	366	958
7	84	103	114	140	238	349	791
8	84	105	116	144	239	332	664
9	85	106	118	147	239	333	564
10	85	106	120	149	239	332	485
11	85	107	120	149	239	332	421
12	85	107	120	150	239	332	368
13	86	107	120	150	239	333	333
14	86	108	121	151	240	333	333
15	87	108	122	152	241	334	334
16	88	109	123	153	242	335	335
17	89	110	124	154	243	336	336
18	90	112	125	155	244	337	337
19	91	112	126	156	245	338	338

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20	92	113	126	156	246	339	339
21	92	113	127	156	246	339	339
22	92	113	126	156	246	339	339
23	91	113	126	156	245	338	338
24	91	112	125	155	244	337	337
25	90	111	124	154	243	337	337
26	89	110	123	153	242	335	335
27	87	109	122	152	241	334	334
28	86	107	121	151	240	333	333
29	85	106	119	149	238	332	332
30	83	105	118	148	237	330	330

### 3.21 New Taiwan dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	4	11	34	156	309	3 111
2	0	4	11	34	156	346	2 319
3	1	4	13	39	150	359	1 751
4	1	4	15	42	147	358	1 352
5	2	6	18	43	146	348	1 070
6	2	8	19	45	146	334	867
7	3	10	21	47	145	318	716
8	4	10	23	49	144	301	601
9	4	10	26	51	143	284	512
10	4	10	29	52	143	267	440
11	4	10	31	53	143	251	382
12	6	10	34	53	143	236	334
13	6	11	36	53	143	236	294
14	6	12	39	53	143	236	261
15	6	13	42	54	143	236	236
16	7	13	44	54	143	236	236
17	8	15	47	55	143	236	236
18	8	16	50	57	144	237	237
19	9	16	52	60	144	237	237

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20	9	17	55	61	145	238	238
21	9	19	58	64	146	239	239
22	10	19	59	66	147	240	240
23	10	20	62	68	147	241	241
24	11	21	65	71	148	241	241
25	11	22	68	73	148	241	241
26	11	22	71	75	149	242	242
27	12	24	73	77	149	242	242
28	12	25	76	80	149	243	243
29	13	25	78	81	150	243	243
30	14	27	81	83	150	243	243

### 3.22 New Zealand dollar

<b>Duration (in years)</b>	<b>Credit quality step 0</b>	<b>Credit quality step 1</b>	<b>Credit quality step 2</b>	<b>Credit quality step 3</b>	<b>Credit quality step 4</b>	<b>Credit quality step 5</b>	<b>Credit quality step 6</b>
1	48	63	69	93	215	316	3 191
2	49	64	70	94	216	355	2 382
3	49	64	73	98	210	368	1 801
4	48	64	75	101	207	368	1 392
5	48	65	77	102	206	358	1 103
6	49	67	79	105	205	345	894
7	49	69	80	106	204	328	739
8	48	69	80	108	203	311	621
9	48	69	81	110	202	296	528
10	47	68	81	111	201	294	454
11	46	67	80	110	199	293	394
12	44	65	79	108	198	291	345
13	42	64	77	107	196	289	304
14	41	62	75	105	195	288	288
15	39	61	74	104	193	286	286
16	38	59	72	102	191	284	284
17	36	58	71	101	190	283	283
18	35	57	70	100	189	282	282
19	34	56	69	99	188	281	281

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20	34	55	68	98	187	281	281
21	33	54	68	98	187	280	280
22	32	54	67	97	186	279	279
23	32	53	66	96	186	279	279
24	31	52	67	96	185	278	278
25	30	52	70	95	184	277	277
26	30	51	72	94	183	277	277
27	29	50	75	93	183	276	276
28	28	50	77	93	182	275	275
29	28	49	81	92	181	275	275
30	27	48	83	91	181	274	274

### 3.23 Rand

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	109	124	130	154	276	371	3 443
2	110	125	131	155	277	380	2 569
3	111	126	135	161	273	394	1 940
4	112	128	139	165	271	393	1 499
5	113	130	142	167	271	383	1 187
6	114	133	145	170	271	369	962
7	115	135	146	172	270	363	795
8	114	135	146	173	269	362	668
9	114	135	147	176	268	361	568
10	113	134	147	177	267	360	489
11	112	133	146	176	265	359	424
12	110	131	144	174	263	357	371
13	108	129	142	172	261	354	354
14	105	127	140	170	259	352	352
15	103	124	137	167	257	350	350
16	100	122	135	165	254	347	347
17	98	119	132	162	252	345	345
18	96	117	130	160	249	343	343
19	94	115	128	158	247	341	341

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20	92	113	126	156	246	339	339
21	90	112	125	155	244	337	337
22	88	110	123	153	242	335	335
23	87	108	121	151	240	333	333
24	85	106	119	149	239	332	332
25	83	104	117	147	237	330	330
26	81	103	116	146	235	328	328
27	80	101	114	144	233	326	326
28	78	99	112	142	232	325	325
29	76	98	111	141	230	323	323
30	75	96	109	139	229	322	322

### 3.24 Real

<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	169	183	190	213	335	431	3 433
2	178	192	199	222	345	440	2 584
3	181	197	205	231	343	438	1 963
4	182	198	209	236	341	435	1 521
5	183	200	212	237	341	434	1 207
6	183	201	213	239	339	432	978
7	183	202	213	239	338	431	808
8	181	201	213	240	336	429	678
9	180	201	213	242	334	428	577
10	179	200	213	243	333	426	496
11	177	198	212	241	331	424	431
12	175	196	209	239	328	421	421
13	172	193	206	236	325	418	418
14	168	190	203	233	322	415	415
15	165	187	200	230	319	412	412
16	162	183	196	226	316	409	409
17	159	180	193	223	312	406	406
18	156	177	190	220	309	402	402
19	152	174	187	217	306	399	399



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20	149	171	184	214	303	396	396
21	146	168	181	211	300	393	393
22	143	164	178	208	297	390	390
23	140	161	174	204	294	387	387
24	137	158	171	201	290	384	384
25	134	155	168	198	287	381	381
26	131	152	165	195	284	377	377
27	128	149	162	192	281	375	375
28	125	146	159	189	278	372	372
29	122	143	156	186	276	369	369
30	119	141	154	184	273	366	366

### 3.25 Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	22	36	43	66	188	323	3 266
2	23	37	44	67	189	362	2 437
3	22	38	46	72	184	375	1 840
4	22	38	49	76	181	374	1 420
5	23	40	52	77	181	364	1 124
6	23	42	54	80	180	350	910
7	24	44	55	81	179	333	751
8	23	43	55	82	178	315	630
9	23	44	56	85	177	297	536
10	22	44	57	86	176	279	460
11	22	43	56	86	176	269	399
12	21	43	56	86	175	268	349
13	21	42	55	85	174	267	307
14	20	41	55	85	174	267	272
15	20	41	54	84	174	267	267
16	20	41	54	84	173	267	267
17	20	41	54	84	173	266	266
18	20	41	54	84	173	266	266
19	20	41	54	84	173	267	267

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20	20	41	57	84	174	267	267
21	20	41	59	84	174	267	267
22	20	41	62	84	174	267	267
23	20	41	65	84	173	267	267
24	20	41	67	84	173	266	266
25	19	41	70	84	173	266	266
26	19	41	72	84	173	266	266
27	19	40	75	83	173	266	266
28	19	40	78	83	172	266	266
29	18	40	81	83	172	265	265
30	18	39	83	86	172	265	265

### 3.26 Ringgit

<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	18	32	39	62	184	323	3 265
2	20	34	41	64	186	362	2 436
3	21	36	45	71	182	375	1 838
4	22	39	49	76	181	374	1 419
5	24	42	54	79	182	364	1 123
6	26	45	56	82	182	349	909
7	28	48	59	85	183	333	751
8	28	49	60	87	183	315	630
9	29	50	62	91	183	297	536
10	30	51	64	93	184	279	461
11	30	52	65	95	184	277	400
12	30	52	65	95	184	277	350
13	30	52	65	95	184	277	308
14	30	52	65	95	184	277	277
15	30	51	65	95	184	277	277
16	30	51	64	94	183	276	276
17	30	51	64	94	183	276	276
18	30	51	64	94	183	276	276
19	30	51	64	94	183	276	276

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20	30	51	64	94	184	277	277
21	30	51	65	95	184	277	277
22	30	51	65	95	184	277	277
23	30	51	65	94	184	277	277
24	30	51	67	94	183	277	277
25	29	51	70	94	183	276	276
26	29	50	72	93	183	276	276
27	28	50	76	93	182	275	275
28	28	49	78	92	182	275	275
29	27	49	81	92	181	274	274
30	27	48	84	91	181	274	274

### 3.27 Russian rouble

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	119	133	140	163	285	381	3 523
2	118	132	139	162	284	387	2 623
3	116	131	140	166	277	400	1 976
4	115	132	142	169	274	398	1 522
5	115	133	145	170	273	387	1 202
6	115	134	146	171	272	371	972
7	116	136	147	173	271	364	801
8	115	135	147	174	270	363	672
9	114	135	147	176	269	362	570
10	114	135	148	178	268	361	490
11	114	135	148	178	267	360	424
12	112	134	147	177	266	359	371
13	111	133	146	176	265	358	358
14	110	131	144	174	264	357	357
15	108	129	142	172	261	355	355
16	106	127	140	170	259	352	352
17	103	124	137	167	256	350	350
18	101	122	135	165	254	347	347
19	98	120	133	163	252	345	345

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20	96	118	131	161	250	343	343
21	94	115	128	158	248	341	341
22	92	113	126	156	245	339	339
23	89	111	124	154	243	336	336
24	87	109	122	152	241	334	334
25	85	107	120	150	239	332	332
26	83	104	118	147	237	330	330
27	81	102	115	145	235	328	328
28	79	100	113	143	233	326	326
29	77	98	111	141	231	324	324
30	75	96	110	140	229	322	322

### 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	3	10	33	155	312	3 150
2	0	5	12	35	157	351	2 352
3	1	7	16	42	153	364	1 777
4	1	9	20	47	152	363	1 374
5	2	12	25	49	153	354	1 088
6	2	16	27	53	153	340	882
7	3	19	30	56	154	324	729
8	4	19	31	58	154	307	612
9	4	20	33	61	154	289	521
10	4	21	34	63	154	272	448
11	4	21	34	64	154	256	389
12	6	21	35	64	153	246	340
13	6	21	38	64	153	246	300
14	6	21	39	64	153	246	265
15	7	20	42	63	153	246	246
16	7	20	45	63	152	245	245
17	8	20	48	63	152	246	246
18	8	20	50	63	152	246	246
19	9	20	53	63	153	246	246

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20	9	21	55	64	153	246	246
21	10	21	58	65	154	247	247
22	10	22	61	67	154	247	247
23	10	22	63	69	155	248	248
24	11	22	66	71	155	248	248
25	11	23	68	73	155	248	248
26	12	23	71	75	155	248	248
27	12	24	73	78	155	249	249
28	12	25	77	80	156	249	249
29	14	25	79	82	156	249	249
30	14	27	81	84	156	249	249

### 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	74	196	314	3 171
2	30	44	51	74	197	353	2 366
3	29	44	53	78	190	366	1 786
4	28	44	55	81	187	364	1 379
5	28	45	57	82	186	354	1 091
6	31	49	61	87	187	340	883
7	28	48	59	85	183	324	729
8	33	53	64	92	187	306	612
9	32	53	65	94	186	289	520
10	26	48	61	90	180	273	447
11	22	43	56	86	175	268	388
12	18	39	53	82	172	265	339
13	15	37	50	80	169	262	299
14	13	35	48	78	167	260	264
15	12	33	46	76	166	259	259
16	10	32	45	75	164	257	257
17	9	31	48	74	163	256	256
18	9	30	50	73	162	256	256
19	9	30	52	73	162	255	255

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20	9	30	55	73	162	255	255
21	9	30	58	73	162	255	255
22	10	30	60	73	162	255	255
23	10	30	63	73	162	255	255
24	11	30	66	73	162	255	255
25	11	30	68	73	162	255	255
26	11	30	71	75	162	255	255
27	12	29	73	77	162	255	255
28	12	29	76	80	162	255	255
29	14	29	79	81	162	255	255
30	14	29	81	84	162	255	255

### 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	182	196	203	226	348	444	3 764
2	179	194	200	224	346	441	2 792
3	175	190	199	225	336	432	2 105
4	171	187	198	225	330	424	1 619
5	167	185	197	222	325	419	1 276
6	165	183	195	221	321	414	1 029
7	162	182	193	219	317	410	847
8	158	178	190	217	313	406	709
9	155	175	188	216	309	402	602
10	151	172	185	215	305	398	517
11	147	169	182	211	301	394	447
12	143	165	178	208	297	390	390
13	140	161	174	204	293	386	386
14	136	157	170	200	290	383	383
15	132	154	167	197	286	379	379
16	129	151	164	194	283	376	376
17	126	147	161	191	280	373	373
18	123	145	158	188	277	370	370
19	120	142	155	185	274	367	367

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20	118	139	152	182	272	365	365
21	115	137	150	180	269	362	362
22	113	134	147	177	266	360	360
23	110	132	145	175	264	357	357
24	108	129	142	172	261	355	355
25	105	127	140	170	259	352	352
26	103	124	137	167	257	350	350
27	101	122	135	165	254	348	348
28	98	120	133	163	252	345	345
29	96	118	131	161	250	343	343
30	94	116	129	159	248	341	341

### 3.31 US dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	15	26	54	173	314	3 169
2	0	15	26	54	173	353	2 366
3	1	17	29	58	170	366	1 786
4	1	20	32	63	169	364	1 380
5	2	23	37	69	170	355	1 092
6	4	26	40	70	171	341	885
7	6	31	42	72	171	324	731
8	9	34	46	74	171	307	613
9	10	37	50	76	172	290	522
10	11	38	51	76	172	272	449
11	12	40	52	78	172	265	389
12	13	41	54	79	172	265	340
13	13	42	54	80	172	265	300
14	14	43	55	80	172	265	265
15	14	43	55	80	172	265	265
16	14	43	55	80	172	265	265
17	14	43	55	80	172	265	265
18	14	43	55	80	172	265	265
19	14	43	55	80	172	265	265

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20	14	43	55	80	172	266	266
21	14	43	58	80	173	266	266
22	14	43	61	80	173	266	266
23	14	43	63	80	173	266	266
24	14	43	66	80	173	266	266
25	14	43	68	80	173	266	266
26	14	43	71	80	173	266	266
27	14	43	73	80	173	266	266
28	14	43	76	80	173	266	266
29	14	43	79	82	173	266	266
30	14	43	81	84	173	266	266

### 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	12	133	307	3 090
2	0	1	6	15	132	344	2 301
3	1	1	9	18	125	356	1 735
4	1	3	12	21	121	354	1 339
5	2	4	15	24	121	345	1 060
6	2	4	18	27	120	331	858
7	3	6	20	30	120	315	708
8	4	6	23	32	120	298	595
9	4	8	26	35	120	281	506
10	4	8	28	37	121	264	435
11	4	9	31	40	121	248	377
12	6	10	33	42	121	232	330
13	6	11	36	44	121	218	291
14	6	12	39	47	122	215	257
15	6	13	41	49	122	215	229
16	7	13	44	51	122	215	215
17	7	14	46	54	123	216	216
18	8	16	49	57	125	216	216
19	9	16	51	58	128	217	217



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20	9	17	54	61	130	217	217
21	9	18	56	63	132	218	218
22	10	19	59	65	133	219	219
23	10	20	62	67	135	219	219
24	11	20	64	69	136	219	219
25	11	22	67	71	138	220	220
26	11	22	69	73	140	220	220
27	12	23	72	76	141	220	220
28	12	24	74	78	142	220	220
29	13	25	76	80	143	220	220
30	13	25	79	81	144	220	220

### ANNEX III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	7
Euro	Belgium	7
Euro	Cyprus	7
Euro	Estonia	7
Euro	Finland	7
Euro	France	7
Euro	Germany	7
Euro	Greece	7
Euro	Ireland	7
Euro	Italy	7
Euro	Latvia	7
Euro	Lithuania	7
Euro	Luxembourg	7
Euro	Malta	7
Euro	Netherlands	7
Euro	Portugal	7
Euro	Slovakia	7

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Euro	Slovenia	7
Euro	Spain	7
Czech koruna	Czech Republic	3
Danish krone	Denmark	34
Forint	Hungary	2
Krona	Sweden	3
Kuna	Croatia	5
Lev	Bulgaria	– 3
Pound sterling	United Kingdom	20
Romanian leu	Romania	– 3
Zloty	Poland	12
Króna	Iceland	7
Norwegian krone	Norway	18
Swiss franc	Liechtenstein	– 1
Swiss franc	Switzerland	– 1
Australian dollar	Australia	10
Canadian dollar	Canada	8
US dollar	United States	34
Yen	Japan	1

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- (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](#)).

**Status:**

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