

COMMISSION IMPLEMENTING REGULATION (EU) 2017/1421**of 2 August 2017****laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 30 June until 29 September 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) ⁽¹⁾, and in particular the third subparagraph of Article 77e(2) thereof,

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 6 July 2017, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of June 2017 market data. That information was published on 6 July 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 Regulation should therefore apply from the first reporting reference date to which this Regulation applies.
- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council ⁽²⁾,

HAS ADOPTED THIS REGULATION:

Article 1

1. Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 30 June until 29 September 2017.

⁽¹⁾ OJ L 335, 17.12.2009, p. 1.

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

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

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

Article 2

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

It shall apply from 30 June 2017.

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

Done at Brussels, 2 August 2017.

For the Commission
The President
Jean-Claude JUNCKER

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	- 0,335	0,337	- 0,344	0,093	- 0,549	0,287
2	- 0,225	0,581	- 0,235	0,489	- 0,335	0,855
3	- 0,098	0,696	- 0,108	0,623	- 0,105	1,419
4	0,037	0,792	0,027	1,135	0,122	1,889
5	0,172	0,879	0,162	1,551	0,336	2,164
6	0,312	0,958	0,302	1,984	0,536	2,333
7	0,446	1,014	0,436	2,359	0,719	2,465
8	0,577	1,074	0,567	2,638	0,887	2,596
9	0,702	1,133	0,692	2,856	1,035	2,733
10	0,817	1,188	0,807	3,030	1,165	2,852
11	0,919	1,227	0,909	3,196	1,326	2,950
12	1,011	1,262	1,001	3,355	1,501	3,034
13	1,095	1,303	1,084	3,503	1,672	3,106
14	1,167	1,351	1,156	3,635	1,832	3,169
15	1,224	1,407	1,213	3,750	1,977	3,224
16	1,265	1,470	1,255	3,844	2,108	3,274
17	1,299	1,538	1,288	3,922	2,227	3,318
18	1,331	1,609	1,320	3,986	2,333	3,358
19	1,365	1,681	1,355	4,039	2,430	3,394
20	1,407	1,753	1,396	4,083	2,517	3,427
21	1,456	1,824	1,445	4,120	2,596	3,457
22	1,511	1,893	1,501	4,150	2,668	3,485
23	1,570	1,960	1,560	4,175	2,734	3,511
24	1,631	2,025	1,621	4,196	2,795	3,535
25	1,693	2,088	1,683	4,214	2,851	3,558
26	1,755	2,149	1,746	4,229	2,902	3,579
27	1,816	2,207	1,807	4,241	2,950	3,598
28	1,877	2,263	1,868	4,251	2,994	3,617
29	1,936	2,317	1,928	4,259	3,036	3,634
30	1,994	2,368	1,986	4,266	3,074	3,651
31	2,050	2,417	2,042	4,271	3,110	3,666
32	2,104	2,464	2,097	4,275	3,144	3,681
33	2,157	2,510	2,149	4,279	3,176	3,694
34	2,208	2,553	2,200	4,282	3,206	3,708
35	2,256	2,594	2,249	4,284	3,234	3,720
36	2,303	2,634	2,296	4,285	3,261	3,732
37	2,349	2,672	2,342	4,286	3,286	3,743
38	2,392	2,709	2,385	4,287	3,310	3,754
39	2,434	2,744	2,428	4,287	3,333	3,765
40	2,474	2,777	2,468	4,288	3,354	3,774
41	2,513	2,809	2,507	4,287	3,375	3,784
42	2,550	2,840	2,544	4,287	3,395	3,793
43	2,586	2,870	2,580	4,287	3,413	3,802
44	2,621	2,899	2,615	4,286	3,431	3,810
45	2,654	2,926	2,648	4,285	3,448	3,818
46	2,686	2,952	2,680	4,285	3,464	3,826

Term to maturity (in years)	Euro (%)	Czech koruna (%)	Danish krone (%)	Forint (%)	Krona (%)	Kuna (%)
47	2,717	2,978	2,711	4,284	3,480	3,833
48	2,746	3,002	2,741	4,283	3,495	3,840
49	2,775	3,026	2,770	4,282	3,509	3,847
50	2,802	3,048	2,797	4,281	3,523	3,854
51	2,829	3,070	2,824	4,280	3,536	3,860
52	2,855	3,091	2,850	4,279	3,549	3,866
53	2,879	3,112	2,874	4,278	3,561	3,872
54	2,903	3,131	2,898	4,277	3,573	3,878
55	2,926	3,150	2,922	4,276	3,584	3,884
56	2,949	3,169	2,944	4,274	3,595	3,889
57	2,970	3,186	2,966	4,273	3,606	3,894
58	2,991	3,204	2,986	4,272	3,616	3,899
59	3,011	3,220	3,007	4,271	3,626	3,904
60	3,031	3,236	3,026	4,270	3,636	3,909
61	3,049	3,252	3,045	4,269	3,645	3,914
62	3,068	3,267	3,064	4,268	3,654	3,918
63	3,086	3,282	3,081	4,267	3,662	3,922
64	3,103	3,296	3,099	4,267	3,671	3,927
65	3,119	3,309	3,115	4,266	3,679	3,931
66	3,136	3,323	3,132	4,265	3,687	3,935
67	3,151	3,336	3,148	4,264	3,694	3,939
68	3,167	3,348	3,163	4,263	3,702	3,942
69	3,182	3,361	3,178	4,262	3,709	3,946
70	3,196	3,373	3,192	4,261	3,716	3,949
71	3,210	3,384	3,206	4,260	3,723	3,953
72	3,224	3,395	3,220	4,260	3,729	3,956
73	3,237	3,406	3,233	4,259	3,736	3,960
74	3,250	3,417	3,246	4,258	3,742	3,963
75	3,262	3,427	3,259	4,257	3,748	3,966
76	3,275	3,437	3,271	4,257	3,754	3,969
77	3,287	3,447	3,283	4,256	3,760	3,972
78	3,298	3,457	3,295	4,255	3,766	3,975
79	3,310	3,466	3,306	4,255	3,771	3,978
80	3,321	3,475	3,318	4,254	3,776	3,980
81	3,332	3,484	3,328	4,253	3,782	3,983
82	3,342	3,493	3,339	4,253	3,787	3,986
83	3,352	3,501	3,349	4,252	3,792	3,988
84	3,362	3,510	3,359	4,251	3,797	3,991
85	3,372	3,518	3,369	4,251	3,801	3,993
86	3,382	3,526	3,379	4,250	3,806	3,995
87	3,391	3,533	3,388	4,250	3,810	3,998
88	3,400	3,541	3,397	4,249	3,815	4,000
89	3,409	3,548	3,406	4,248	3,819	4,002
90	3,418	3,556	3,415	4,248	3,823	4,004
91	3,427	3,563	3,424	4,247	3,827	4,007
92	3,435	3,569	3,432	4,247	3,832	4,009
93	3,443	3,576	3,440	4,246	3,835	4,011
94	3,451	3,583	3,448	4,246	3,839	4,013
95	3,459	3,589	3,456	4,245	3,843	4,015
96	3,467	3,596	3,464	4,245	3,847	4,017

Term to maturity (in years)	Euro (%)	Czech koruna (%)	Danish krone (%)	Forint (%)	Krona (%)	Kuna (%)
97	3,474	3,602	3,472	4,245	3,850	4,018
98	3,482	3,608	3,479	4,244	3,854	4,020
99	3,489	3,614	3,486	4,244	3,858	4,022
100	3,496	3,620	3,493	4,243	3,861	4,024
101	3,503	3,626	3,500	4,243	3,864	4,026
102	3,510	3,631	3,507	4,242	3,868	4,027
103	3,516	3,637	3,514	4,242	3,871	4,029
104	3,523	3,642	3,520	4,242	3,874	4,031
105	3,529	3,647	3,527	4,241	3,877	4,032
106	3,536	3,653	3,533	4,241	3,880	4,034
107	3,542	3,658	3,539	4,240	3,883	4,035
108	3,548	3,663	3,546	4,240	3,886	4,037
109	3,554	3,668	3,552	4,240	3,889	4,038
110	3,560	3,672	3,557	4,239	3,892	4,040
111	3,566	3,677	3,563	4,239	3,895	4,041
112	3,571	3,682	3,569	4,239	3,897	4,043
113	3,577	3,686	3,574	4,238	3,900	4,044
114	3,582	3,691	3,580	4,238	3,903	4,045
115	3,588	3,695	3,585	4,238	3,905	4,047
116	3,593	3,700	3,591	4,237	3,908	4,048
117	3,598	3,704	3,596	4,237	3,910	4,049
118	3,603	3,708	3,601	4,237	3,913	4,051
119	3,608	3,712	3,606	4,236	3,915	4,052
120	3,613	3,716	3,611	4,236	3,917	4,053
121	3,618	3,720	3,616	4,236	3,920	4,054
122	3,623	3,724	3,620	4,235	3,922	4,056
123	3,627	3,728	3,625	4,235	3,924	4,057
124	3,632	3,732	3,630	4,235	3,926	4,058
125	3,636	3,736	3,634	4,235	3,929	4,059
126	3,641	3,739	3,639	4,234	3,931	4,060
127	3,645	3,743	3,643	4,234	3,933	4,061
128	3,650	3,746	3,648	4,234	3,935	4,062
129	3,654	3,750	3,652	4,233	3,937	4,063
130	3,658	3,753	3,656	4,233	3,939	4,064
131	3,662	3,757	3,660	4,233	3,941	4,065
132	3,666	3,760	3,664	4,233	3,943	4,066
133	3,670	3,763	3,668	4,232	3,945	4,067
134	3,674	3,767	3,672	4,232	3,947	4,068
135	3,678	3,770	3,676	4,232	3,949	4,069
136	3,682	3,773	3,680	4,232	3,951	4,070
137	3,686	3,776	3,684	4,232	3,952	4,071
138	3,689	3,779	3,687	4,231	3,954	4,072
139	3,693	3,782	3,691	4,231	3,956	4,073
140	3,697	3,785	3,695	4,231	3,958	4,074
141	3,700	3,788	3,698	4,231	3,959	4,075
142	3,704	3,791	3,702	4,230	3,961	4,076
143	3,707	3,794	3,705	4,230	3,963	4,077
144	3,711	3,797	3,709	4,230	3,964	4,078
145	3,714	3,799	3,712	4,230	3,966	4,078
146	3,717	3,802	3,715	4,230	3,968	4,079

Term to maturity (in years)	Euro (%)	Czech koruna (%)	Danish krone (%)	Forint (%)	Krona (%)	Kuna (%)
147	3,721	3,805	3,719	4,229	3,969	4,080
148	3,724	3,808	3,722	4,229	3,971	4,081
149	3,727	3,810	3,725	4,229	3,972	4,082
150	3,730	3,813	3,728	4,229	3,974	4,082

Term to maturity (in years)	Lev (%)	Pound sterling (%)	Romanian leu (%)	Zloty (%)	Króna (%)	Norwegian krone (%)
1	- 0,385	0,394	0,852	1,460	4,483	0,820
2	- 0,275	0,534	1,406	1,759	4,530	1,026
3	- 0,148	0,643	1,885	2,047	4,580	1,152
4	- 0,013	0,745	2,308	2,339	4,568	1,279
5	0,122	0,839	2,689	2,580	4,538	1,408
6	0,262	0,927	3,027	2,738	4,520	1,526
7	0,395	1,006	3,314	2,891	4,522	1,636
8	0,526	1,078	3,553	3,021	4,530	1,735
9	0,651	1,145	3,769	3,095	4,535	1,820
10	0,766	1,210	3,965	3,209	4,537	1,889
11	0,868	1,267	4,121	3,317	4,536	1,959
12	0,960	1,318	4,241	3,406	4,534	2,030
13	1,043	1,354	4,333	3,480	4,530	2,102
14	1,115	1,390	4,404	3,543	4,526	2,172
15	1,172	1,427	4,459	3,597	4,521	2,241
16	1,213	1,437	4,502	3,644	4,515	2,307
17	1,246	1,455	4,534	3,685	4,510	2,371
18	1,278	1,470	4,559	3,721	4,504	2,432
19	1,313	1,480	4,577	3,753	4,498	2,490
20	1,354	1,501	4,590	3,781	4,492	2,546
21	1,404	1,513	4,599	3,806	4,486	2,600
22	1,460	1,514	4,605	3,829	4,480	2,650
23	1,520	1,510	4,608	3,849	4,474	2,699
24	1,582	1,504	4,609	3,867	4,468	2,745
25	1,645	1,498	4,609	3,884	4,462	2,789
26	1,709	1,493	4,607	3,899	4,457	2,830
27	1,772	1,490	4,603	3,913	4,451	2,870
28	1,833	1,486	4,599	3,926	4,446	2,908
29	1,894	1,481	4,595	3,938	4,441	2,945
30	1,953	1,473	4,589	3,949	4,436	2,979
31	2,010	1,464	4,584	3,959	4,431	3,012
32	2,065	1,453	4,578	3,968	4,426	3,044
33	2,119	1,442	4,572	3,977	4,421	3,074
34	2,170	1,431	4,565	3,985	4,417	3,103
35	2,220	1,420	4,559	3,993	4,412	3,130
36	2,268	1,410	4,553	4,000	4,408	3,157
37	2,314	1,401	4,546	4,006	4,404	3,182
38	2,359	1,392	4,540	4,012	4,400	3,206
39	2,401	1,382	4,534	4,018	4,396	3,229
40	2,442	1,372	4,527	4,023	4,392	3,251
41	2,482	1,361	4,521	4,029	4,388	3,273
42	2,520	1,349	4,515	4,033	4,385	3,293

Term to maturity (in years)	Lev (%)	Pound sterling (%)	Romanian leu (%)	Zloty (%)	Króna (%)	Norwegian krone (%)
43	2,556	1,337	4,509	4,038	4,381	3,313
44	2,591	1,325	4,504	4,042	4,378	3,332
45	2,625	1,313	4,498	4,046	4,375	3,350
46	2,658	1,302	4,493	4,050	4,372	3,367
47	2,689	1,293	4,487	4,054	4,369	3,384
48	2,719	1,288	4,482	4,057	4,366	3,400
49	2,749	1,288	4,477	4,061	4,363	3,416
50	2,777	1,295	4,472	4,064	4,360	3,431
51	2,804	1,307	4,467	4,067	4,357	3,445
52	2,830	1,326	4,463	4,070	4,354	3,459
53	2,855	1,348	4,458	4,073	4,352	3,473
54	2,879	1,374	4,454	4,075	4,349	3,486
55	2,903	1,403	4,449	4,078	4,347	3,499
56	2,925	1,433	4,445	4,080	4,345	3,511
57	2,947	1,465	4,441	4,083	4,342	3,523
58	2,969	1,498	4,437	4,085	4,340	3,534
59	2,989	1,531	4,433	4,087	4,338	3,545
60	3,009	1,565	4,430	4,089	4,336	3,556
61	3,028	1,599	4,426	4,091	4,334	3,566
62	3,047	1,633	4,423	4,093	4,332	3,576
63	3,065	1,667	4,419	4,095	4,330	3,586
64	3,082	1,701	4,416	4,097	4,328	3,595
65	3,100	1,734	4,413	4,098	4,326	3,605
66	3,116	1,767	4,409	4,100	4,324	3,613
67	3,132	1,800	4,406	4,101	4,322	3,622
68	3,148	1,831	4,403	4,103	4,321	3,631
69	3,163	1,863	4,401	4,105	4,319	3,639
70	3,177	1,894	4,398	4,106	4,317	3,647
71	3,192	1,924	4,395	4,107	4,316	3,654
72	3,206	1,953	4,392	4,109	4,314	3,662
73	3,219	1,982	4,390	4,110	4,313	3,669
74	3,232	2,011	4,387	4,111	4,311	3,676
75	3,245	2,039	4,385	4,113	4,310	3,683
76	3,258	2,066	4,382	4,114	4,308	3,690
77	3,270	2,093	4,380	4,115	4,307	3,697
78	3,282	2,119	4,378	4,116	4,306	3,703
79	3,293	2,144	4,375	4,117	4,304	3,709
80	3,305	2,169	4,373	4,118	4,303	3,715
81	3,316	2,193	4,371	4,119	4,302	3,721
82	3,326	2,217	4,369	4,120	4,301	3,727
83	3,337	2,241	4,367	4,121	4,300	3,733
84	3,347	2,263	4,365	4,122	4,298	3,738
85	3,357	2,286	4,363	4,123	4,297	3,744
86	3,367	2,308	4,361	4,124	4,296	3,749
87	3,376	2,329	4,359	4,125	4,295	3,754
88	3,386	2,350	4,358	4,126	4,294	3,759
89	3,395	2,370	4,356	4,127	4,293	3,764
90	3,404	2,390	4,354	4,128	4,292	3,769
91	3,412	2,410	4,352	4,128	4,291	3,774
92	3,421	2,429	4,351	4,129	4,290	3,778

Term to maturity (in years)	Lev (%)	Pound sterling (%)	Romanian leu (%)	Zloty (%)	Króna (%)	Norwegian krone (%)
93	3,429	2,448	4,349	4,130	4,289	3,783
94	3,437	2,466	4,348	4,131	4,288	3,787
95	3,445	2,484	4,346	4,131	4,287	3,792
96	3,453	2,502	4,345	4,132	4,286	3,796
97	3,461	2,519	4,343	4,133	4,285	3,800
98	3,468	2,536	4,342	4,134	4,284	3,804
99	3,476	2,553	4,340	4,134	4,284	3,808
100	3,483	2,569	4,339	4,135	4,283	3,812
101	3,490	2,585	4,337	4,136	4,282	3,816
102	3,497	2,601	4,336	4,136	4,281	3,820
103	3,504	2,616	4,335	4,137	4,280	3,823
104	3,510	2,631	4,333	4,137	4,280	3,827
105	3,517	2,646	4,332	4,138	4,279	3,830
106	3,523	2,661	4,331	4,139	4,278	3,834
107	3,530	2,675	4,330	4,139	4,277	3,837
108	3,536	2,689	4,328	4,140	4,277	3,841
109	3,542	2,703	4,327	4,140	4,276	3,844
110	3,548	2,716	4,326	4,141	4,275	3,847
111	3,554	2,730	4,325	4,141	4,275	3,850
112	3,560	2,743	4,324	4,142	4,274	3,853
113	3,565	2,755	4,323	4,143	4,273	3,857
114	3,571	2,768	4,322	4,143	4,273	3,860
115	3,576	2,780	4,321	4,144	4,272	3,862
116	3,582	2,793	4,320	4,144	4,271	3,865
117	3,587	2,805	4,319	4,144	4,271	3,868
118	3,592	2,816	4,318	4,145	4,270	3,871
119	3,597	2,828	4,317	4,145	4,270	3,874
120	3,602	2,839	4,316	4,146	4,269	3,877
121	3,607	2,850	4,315	4,146	4,268	3,879
122	3,612	2,861	4,314	4,147	4,268	3,882
123	3,617	2,872	4,313	4,147	4,267	3,884
124	3,621	2,883	4,312	4,148	4,267	3,887
125	3,626	2,893	4,311	4,148	4,266	3,889
126	3,630	2,904	4,310	4,148	4,266	3,892
127	3,635	2,914	4,309	4,149	4,265	3,894
128	3,639	2,924	4,308	4,149	4,265	3,897
129	3,644	2,934	4,308	4,150	4,264	3,899
130	3,648	2,943	4,307	4,150	4,264	3,901
131	3,652	2,953	4,306	4,150	4,263	3,904
132	3,656	2,962	4,305	4,151	4,263	3,906
133	3,660	2,971	4,304	4,151	4,262	3,908
134	3,664	2,980	4,304	4,152	4,262	3,910
135	3,668	2,989	4,303	4,152	4,261	3,912
136	3,672	2,998	4,302	4,152	4,261	3,915
137	3,676	3,007	4,301	4,153	4,260	3,917
138	3,680	3,016	4,301	4,153	4,260	3,919
139	3,684	3,024	4,300	4,153	4,260	3,921
140	3,687	3,032	4,299	4,154	4,259	3,923
141	3,691	3,041	4,298	4,154	4,259	3,925
142	3,695	3,049	4,298	4,154	4,258	3,927

Term to maturity (in years)	Lev (%)	Pound sterling (%)	Romanian leu (%)	Zloty (%)	Króna (%)	Norwegian krone (%)
143	3,698	3,057	4,297	4,155	4,258	3,928
144	3,702	3,065	4,296	4,155	4,258	3,930
145	3,705	3,073	4,296	4,155	4,257	3,932
146	3,708	3,080	4,295	4,156	4,257	3,934
147	3,712	3,088	4,294	4,156	4,256	3,936
148	3,715	3,095	4,294	4,156	4,256	3,938
149	3,718	3,103	4,293	4,156	4,256	3,939
150	3,721	3,110	4,292	4,157	4,255	3,941

Term to maturity (in years)	Swiss franc (%)	Australian dollar (%)	Baht (%)	Canadian dollar (%)	Chilean peso (%)	Colombian peso (%)
1	- 0,735	1,724	1,350	1,067	2,223	4,303
2	- 0,643	1,881	1,461	1,220	2,510	4,722
3	- 0,546	2,041	1,599	1,349	2,769	5,055
4	- 0,439	2,179	1,759	1,459	3,033	5,289
5	- 0,327	2,303	1,900	1,554	3,269	5,442
6	- 0,221	2,416	2,014	1,625	3,497	5,582
7	- 0,116	2,511	2,111	1,695	3,687	5,683
8	- 0,018	2,594	2,197	1,765	3,823	5,859
9	0,072	2,670	2,272	1,842	3,918	6,002
10	0,152	2,742	2,337	1,908	3,989	6,130
11	0,203	2,808	2,393	1,982	4,043	6,221
12	0,270	2,867	2,442	2,058	4,087	6,274
13	0,311	2,920	2,485	2,128	4,122	6,301
14	0,370	2,967	2,525	2,189	4,150	6,308
15	0,394	3,006	2,566	2,243	4,173	6,300
16	0,420	3,038	2,608	2,288	4,192	6,281
17	0,453	3,065	2,651	2,324	4,207	6,254
18	0,487	3,089	2,693	2,349	4,220	6,220
19	0,516	3,110	2,736	2,362	4,231	6,183
20	0,537	3,130	2,778	2,362	4,239	6,142
21	0,550	3,150	2,818	2,349	4,247	6,100
22	0,558	3,167	2,858	2,329	4,253	6,056
23	0,566	3,182	2,896	2,305	4,257	6,012
24	0,579	3,193	2,933	2,282	4,261	5,968
25	0,600	3,200	2,969	2,260	4,265	5,924
26	0,629	3,204	3,003	2,242	4,267	5,881
27	0,665	3,204	3,036	2,230	4,269	5,838
28	0,706	3,205	3,068	2,223	4,271	5,797
29	0,750	3,206	3,098	2,222	4,272	5,756
30	0,797	3,209	3,127	2,228	4,273	5,717
31	0,844	3,215	3,155	2,241	4,274	5,679
32	0,893	3,223	3,182	2,259	4,274	5,642
33	0,941	3,233	3,208	2,282	4,274	5,606
34	0,989	3,245	3,233	2,307	4,274	5,571
35	1,037	3,257	3,256	2,335	4,274	5,538
36	1,083	3,271	3,279	2,364	4,274	5,506
37	1,129	3,285	3,301	2,395	4,273	5,475
38	1,174	3,299	3,322	2,426	4,273	5,445

Term to maturity (in years)	Swiss franc (%)	Australian dollar (%)	Baht (%)	Canadian dollar (%)	Chilean peso (%)	Colombian peso (%)
39	1,217	3,314	3,342	2,457	4,272	5,417
40	1,260	3,329	3,361	2,489	4,272	5,389
41	1,301	3,344	3,380	2,520	4,271	5,363
42	1,341	3,359	3,398	2,551	4,270	5,337
43	1,379	3,373	3,415	2,582	4,270	5,312
44	1,417	3,388	3,432	2,612	4,269	5,289
45	1,453	3,402	3,448	2,641	4,268	5,266
46	1,488	3,416	3,463	2,670	4,267	5,244
47	1,521	3,430	3,478	2,698	4,266	5,223
48	1,554	3,443	3,492	2,726	4,266	5,202
49	1,586	3,456	3,506	2,753	4,265	5,182
50	1,616	3,469	3,519	2,779	4,264	5,163
51	1,646	3,482	3,532	2,804	4,263	5,145
52	1,674	3,494	3,544	2,829	4,262	5,127
53	1,702	3,506	3,556	2,853	4,261	5,110
54	1,729	3,518	3,567	2,876	4,261	5,094
55	1,755	3,529	3,579	2,899	4,260	5,078
56	1,780	3,540	3,589	2,921	4,259	5,062
57	1,804	3,551	3,600	2,942	4,258	5,048
58	1,827	3,561	3,610	2,963	4,257	5,033
59	1,850	3,572	3,620	2,983	4,257	5,019
60	1,872	3,582	3,629	3,002	4,256	5,006
61	1,893	3,591	3,638	3,021	4,255	4,993
62	1,914	3,601	3,647	3,040	4,254	4,980
63	1,934	3,610	3,656	3,058	4,254	4,968
64	1,954	3,619	3,664	3,075	4,253	4,956
65	1,972	3,627	3,672	3,092	4,252	4,944
66	1,991	3,636	3,680	3,108	4,252	4,933
67	2,009	3,644	3,688	3,124	4,251	4,922
68	2,026	3,652	3,695	3,140	4,250	4,911
69	2,043	3,659	3,703	3,155	4,250	4,901
70	2,059	3,667	3,710	3,170	4,249	4,891
71	2,075	3,674	3,716	3,184	4,248	4,881
72	2,090	3,681	3,723	3,198	4,248	4,872
73	2,106	3,688	3,730	3,211	4,247	4,863
74	2,120	3,695	3,736	3,225	4,247	4,854
75	2,135	3,702	3,742	3,238	4,246	4,845
76	2,148	3,708	3,748	3,250	4,245	4,836
77	2,162	3,715	3,754	3,262	4,245	4,828
78	2,175	3,721	3,759	3,274	4,244	4,820
79	2,188	3,727	3,765	3,286	4,244	4,812
80	2,201	3,733	3,770	3,297	4,243	4,805
81	2,213	3,738	3,776	3,308	4,243	4,797
82	2,225	3,744	3,781	3,319	4,242	4,790
83	2,237	3,749	3,786	3,330	4,242	4,783
84	2,248	3,755	3,791	3,340	4,241	4,776
85	2,259	3,760	3,796	3,350	4,241	4,769
86	2,270	3,765	3,800	3,360	4,240	4,762
87	2,281	3,770	3,805	3,369	4,240	4,756
88	2,291	3,775	3,809	3,379	4,239	4,750

Term to maturity (in years)	Swiss franc (%)	Australian dollar (%)	Baht (%)	Canadian dollar (%)	Chilean peso (%)	Colombian peso (%)
89	2,301	3,780	3,814	3,388	4,239	4,743
90	2,311	3,784	3,818	3,397	4,239	4,737
91	2,321	3,789	3,822	3,406	4,238	4,731
92	2,330	3,793	3,826	3,414	4,238	4,726
93	2,340	3,798	3,830	3,423	4,237	4,720
94	2,349	3,802	3,834	3,431	4,237	4,714
95	2,358	3,806	3,838	3,439	4,237	4,709
96	2,366	3,810	3,842	3,447	4,236	4,704
97	2,375	3,814	3,845	3,455	4,236	4,698
98	2,383	3,818	3,849	3,462	4,236	4,693
99	2,392	3,822	3,853	3,470	4,235	4,688
100	2,400	3,826	3,856	3,477	4,235	4,684
101	2,408	3,829	3,859	3,484	4,235	4,679
102	2,415	3,833	3,863	3,491	4,234	4,674
103	2,423	3,837	3,866	3,498	4,234	4,669
104	2,430	3,840	3,869	3,505	4,234	4,665
105	2,438	3,843	3,872	3,511	4,233	4,660
106	2,445	3,847	3,876	3,518	4,233	4,656
107	2,452	3,850	3,879	3,524	4,233	4,652
108	2,459	3,853	3,882	3,530	4,232	4,648
109	2,465	3,857	3,884	3,536	4,232	4,643
110	2,472	3,860	3,887	3,542	4,232	4,639
111	2,479	3,863	3,890	3,548	4,231	4,635
112	2,485	3,866	3,893	3,554	4,231	4,632
113	2,491	3,869	3,896	3,560	4,231	4,628
114	2,498	3,872	3,898	3,565	4,231	4,624
115	2,504	3,874	3,901	3,571	4,230	4,620
116	2,510	3,877	3,903	3,576	4,230	4,617
117	2,516	3,880	3,906	3,582	4,230	4,613
118	2,521	3,883	3,908	3,587	4,230	4,610
119	2,527	3,885	3,911	3,592	4,229	4,606
120	2,533	3,888	3,913	3,597	4,229	4,603
121	2,538	3,891	3,916	3,602	4,229	4,599
122	2,543	3,893	3,918	3,607	4,229	4,596
123	2,549	3,896	3,920	3,612	4,228	4,593
124	2,554	3,898	3,923	3,616	4,228	4,590
125	2,559	3,900	3,925	3,621	4,228	4,587
126	2,564	3,903	3,927	3,626	4,228	4,584
127	2,569	3,905	3,929	3,630	4,227	4,581
128	2,574	3,907	3,931	3,635	4,227	4,578
129	2,579	3,910	3,933	3,639	4,227	4,575
130	2,584	3,912	3,935	3,643	4,227	4,572
131	2,588	3,914	3,937	3,648	4,227	4,569
132	2,593	3,916	3,939	3,652	4,226	4,566
133	2,598	3,918	3,941	3,656	4,226	4,563
134	2,602	3,920	3,943	3,660	4,226	4,561
135	2,607	3,923	3,945	3,664	4,226	4,558
136	2,611	3,925	3,947	3,668	4,226	4,555
137	2,615	3,927	3,949	3,672	4,225	4,553
138	2,619	3,929	3,951	3,675	4,225	4,550

Term to maturity (in years)	Swiss franc (%)	Australian dollar (%)	Baht (%)	Canadian dollar (%)	Chilean peso (%)	Colombian peso (%)
139	2,624	3,931	3,952	3,679	4,225	4,548
140	2,628	3,932	3,954	3,683	4,225	4,545
141	2,632	3,934	3,956	3,687	4,225	4,543
142	2,636	3,936	3,958	3,690	4,225	4,540
143	2,640	3,938	3,959	3,694	4,224	4,538
144	2,644	3,940	3,961	3,697	4,224	4,536
145	2,647	3,942	3,963	3,701	4,224	4,533
146	2,651	3,943	3,964	3,704	4,224	4,531
147	2,655	3,945	3,966	3,708	4,224	4,529
148	2,659	3,947	3,967	3,711	4,224	4,526
149	2,662	3,949	3,969	3,714	4,223	4,524
150	2,666	3,950	3,971	3,717	4,223	4,522

Term to maturity (in years)	Hong Kong dollar (%)	Indian rupee (%)	Mexican peso (%)	New Taiwan dollar (%)	New Zealand dollar (%)	Rand (%)
1	0,944	6,002	7,054	0,402	1,886	7,022
2	1,167	6,058	6,695	0,497	2,124	6,964
3	1,361	6,130	6,565	0,580	2,344	7,051
4	1,484	6,214	6,572	0,656	2,529	7,199
5	1,595	6,295	6,645	0,731	2,690	7,362
6	1,687	6,376	6,766	0,816	2,829	7,529
7	1,766	6,434	6,887	0,877	2,949	7,688
8	1,838	6,492	6,979	0,947	3,049	7,839
9	1,902	6,538	7,057	1,014	3,138	7,979
10	1,959	6,569	7,136	1,078	3,211	8,100
11	2,007	6,583	7,223	1,154	3,280	8,204
12	2,045	6,584	7,315	1,239	3,342	8,287
13	2,075	6,575	7,407	1,329	3,394	8,346
14	2,102	6,560	7,496	1,421	3,442	8,380
15	2,133	6,540	7,580	1,512	3,493	8,392
16	2,171	6,516	7,657	1,601	3,549	8,383
17	2,214	6,490	7,725	1,688	3,607	8,356
18	2,261	6,462	7,780	1,772	3,665	8,317
19	2,309	6,434	7,821	1,853	3,719	8,268
20	2,358	6,405	7,844	1,930	3,768	8,212
21	2,407	6,375	7,850	2,004	3,811	8,151
22	2,456	6,346	7,841	2,074	3,848	8,087
23	2,504	6,318	7,820	2,142	3,880	8,021
24	2,550	6,289	7,790	2,206	3,908	7,953
25	2,595	6,262	7,753	2,267	3,932	7,886
26	2,639	6,235	7,711	2,325	3,954	7,819
27	2,682	6,208	7,665	2,381	3,973	7,752
28	2,723	6,183	7,616	2,434	3,989	7,687
29	2,762	6,158	7,566	2,484	4,004	7,623
30	2,800	6,134	7,515	2,532	4,017	7,561
31	2,837	6,111	7,464	2,578	4,029	7,501
32	2,872	6,089	7,413	2,622	4,040	7,442
33	2,906	6,067	7,363	2,664	4,049	7,386
34	2,938	6,046	7,313	2,703	4,057	7,331

Term to maturity (in years)	Hong Kong dollar (%)	Indian rupee (%)	Mexican peso (%)	New Taiwan dollar (%)	New Zealand dollar (%)	Rand (%)
35	2,969	6,026	7,264	2,742	4,065	7,278
36	2,999	6,007	7,217	2,778	4,072	7,228
37	3,028	5,988	7,170	2,813	4,078	7,179
38	3,055	5,970	7,125	2,846	4,084	7,132
39	3,082	5,953	7,082	2,878	4,089	7,086
40	3,107	5,936	7,040	2,909	4,094	7,043
41	3,132	5,920	6,999	2,938	4,098	7,001
42	3,155	5,904	6,959	2,966	4,102	6,961
43	3,178	5,889	6,921	2,993	4,105	6,922
44	3,199	5,875	6,884	3,019	4,109	6,885
45	3,220	5,861	6,849	3,044	4,112	6,849
46	3,240	5,848	6,815	3,068	4,115	6,814
47	3,260	5,835	6,782	3,091	4,117	6,781
48	3,278	5,822	6,750	3,113	4,120	6,749
49	3,296	5,810	6,719	3,135	4,122	6,718
50	3,314	5,799	6,690	3,155	4,124	6,688
51	3,330	5,788	6,661	3,175	4,126	6,660
52	3,347	5,777	6,633	3,194	4,128	6,632
53	3,362	5,766	6,607	3,213	4,130	6,605
54	3,377	5,756	6,581	3,230	4,131	6,580
55	3,392	5,746	6,556	3,248	4,133	6,555
56	3,406	5,737	6,532	3,264	4,134	6,531
57	3,419	5,728	6,509	3,280	4,136	6,508
58	3,433	5,719	6,487	3,296	4,137	6,485
59	3,445	5,710	6,465	3,311	4,138	6,463
60	3,458	5,702	6,444	3,326	4,140	6,443
61	3,470	5,694	6,424	3,340	4,141	6,422
62	3,481	5,686	6,404	3,353	4,142	6,402
63	3,493	5,678	6,385	3,367	4,143	6,383
64	3,503	5,671	6,366	3,379	4,144	6,365
65	3,514	5,664	6,348	3,392	4,145	6,347
66	3,524	5,657	6,331	3,404	4,146	6,330
67	3,534	5,650	6,314	3,416	4,147	6,313
68	3,544	5,643	6,298	3,427	4,148	6,296
69	3,553	5,637	6,282	3,438	4,148	6,280
70	3,563	5,631	6,266	3,449	4,149	6,265
71	3,571	5,625	6,251	3,460	4,150	6,250
72	3,580	5,619	6,236	3,470	4,151	6,235
73	3,589	5,613	6,222	3,480	4,151	6,221
74	3,597	5,608	6,208	3,489	4,152	6,207
75	3,605	5,602	6,195	3,499	4,153	6,194
76	3,613	5,597	6,182	3,508	4,154	6,181
77	3,620	5,592	6,169	3,517	4,154	6,168
78	3,628	5,587	6,156	3,526	4,155	6,155
79	3,635	5,582	6,144	3,534	4,155	6,143
80	3,642	5,577	6,132	3,542	4,156	6,131
81	3,649	5,573	6,121	3,550	4,156	6,120
82	3,655	5,568	6,110	3,558	4,157	6,109
83	3,662	5,564	6,099	3,566	4,158	6,098
84	3,668	5,559	6,088	3,574	4,158	6,087

Term to maturity (in years)	Hong Kong dollar (%)	Indian rupee (%)	Mexican peso (%)	New Taiwan dollar (%)	New Zealand dollar (%)	Rand (%)
85	3,674	5,555	6,077	3,581	4,159	6,076
86	3,681	5,551	6,067	3,588	4,159	6,066
87	3,687	5,547	6,057	3,595	4,160	6,056
88	3,692	5,543	6,047	3,602	4,160	6,046
89	3,698	5,539	6,038	3,609	4,160	6,037
90	3,704	5,535	6,028	3,615	4,161	6,028
91	3,709	5,532	6,019	3,622	4,161	6,018
92	3,714	5,528	6,010	3,628	4,162	6,010
93	3,720	5,525	6,002	3,634	4,162	6,001
94	3,725	5,521	5,993	3,640	4,163	5,992
95	3,730	5,518	5,985	3,646	4,163	5,984
96	3,735	5,514	5,976	3,652	4,163	5,976
97	3,739	5,511	5,968	3,657	4,164	5,968
98	3,744	5,508	5,961	3,663	4,164	5,960
99	3,749	5,505	5,953	3,668	4,165	5,952
100	3,753	5,502	5,945	3,673	4,165	5,945
101	3,757	5,499	5,938	3,679	4,165	5,937
102	3,762	5,496	5,931	3,684	4,166	5,930
103	3,766	5,493	5,924	3,689	4,166	5,923
104	3,770	5,490	5,917	3,694	4,166	5,916
105	3,774	5,487	5,910	3,698	4,167	5,909
106	3,778	5,485	5,903	3,703	4,167	5,902
107	3,782	5,482	5,896	3,708	4,167	5,896
108	3,786	5,479	5,890	3,712	4,167	5,889
109	3,790	5,477	5,884	3,717	4,168	5,883
110	3,794	5,474	5,877	3,721	4,168	5,877
111	3,797	5,472	5,871	3,726	4,168	5,871
112	3,801	5,469	5,865	3,730	4,169	5,865
113	3,804	5,467	5,859	3,734	4,169	5,859
114	3,808	5,465	5,853	3,738	4,169	5,853
115	3,811	5,462	5,848	3,742	4,169	5,847
116	3,815	5,460	5,842	3,746	4,170	5,842
117	3,818	5,458	5,837	3,750	4,170	5,836
118	3,821	5,456	5,831	3,754	4,170	5,831
119	3,824	5,454	5,826	3,757	4,170	5,825
120	3,827	5,451	5,821	3,761	4,171	5,820
121	3,830	5,449	5,816	3,765	4,171	5,815
122	3,834	5,447	5,811	3,768	4,171	5,810
123	3,836	5,445	5,806	3,772	4,171	5,805
124	3,839	5,443	5,801	3,775	4,172	5,800
125	3,842	5,441	5,796	3,779	4,172	5,795
126	3,845	5,439	5,791	3,782	4,172	5,790
127	3,848	5,438	5,786	3,785	4,172	5,786
128	3,851	5,436	5,782	3,788	4,173	5,781
129	3,853	5,434	5,777	3,792	4,173	5,777
130	3,856	5,432	5,773	3,795	4,173	5,772
131	3,859	5,430	5,768	3,798	4,173	5,768
132	3,861	5,429	5,764	3,801	4,173	5,764
133	3,864	5,427	5,760	3,804	4,174	5,759
134	3,866	5,425	5,756	3,807	4,174	5,755

Term to maturity (in years)	Hong Kong dollar (%)	Indian rupee (%)	Mexican peso (%)	New Taiwan dollar (%)	New Zealand dollar (%)	Rand (%)
135	3,869	5,423	5,752	3,810	4,174	5,751
136	3,871	5,422	5,748	3,813	4,174	5,747
137	3,874	5,420	5,743	3,815	4,174	5,743
138	3,876	5,419	5,740	3,818	4,175	5,739
139	3,878	5,417	5,736	3,821	4,175	5,735
140	3,881	5,415	5,732	3,824	4,175	5,731
141	3,883	5,414	5,728	3,826	4,175	5,728
142	3,885	5,412	5,724	3,829	4,175	5,724
143	3,887	5,411	5,721	3,832	4,175	5,720
144	3,889	5,410	5,717	3,834	4,176	5,716
145	3,892	5,408	5,713	3,837	4,176	5,713
146	3,894	5,407	5,710	3,839	4,176	5,709
147	3,896	5,405	5,706	3,842	4,176	5,706
148	3,898	5,404	5,703	3,844	4,176	5,702
149	3,900	5,402	5,700	3,846	4,176	5,699
150	3,902	5,401	5,696	3,849	4,177	5,696

Term to maturity (in years)	Real (%)	Renminbi-yuan (%)	Ringgit (%)	Russian rouble (%)	Singapore dollar (%)	South Korean won (%)
1	7,977	3,223	3,316	8,615	0,905	1,362
2	8,464	3,283	3,389	8,162	1,141	1,464
3	9,003	3,381	3,465	7,941	1,339	1,533
4	9,289	3,475	3,505	7,803	1,509	1,594
5	9,460	3,545	3,559	7,694	1,653	1,639
6	9,583	3,702	3,617	7,630	1,787	1,670
7	9,679	3,852	3,676	7,587	1,909	1,699
8	9,730	3,926	3,737	7,541	2,015	1,731
9	9,750	3,951	3,795	7,487	2,103	1,761
10	9,766	3,958	3,849	7,424	2,171	1,786
11	9,751	3,962	3,898	7,352	2,219	1,804
12	9,707	3,967	3,945	7,274	2,260	1,815
13	9,641	3,971	3,994	7,192	2,298	1,820
14	9,560	3,976	4,045	7,109	2,332	1,818
15	9,469	3,981	4,097	7,025	2,358	1,813
16	9,370	3,985	4,148	6,942	2,375	1,805
17	9,267	3,990	4,196	6,859	2,387	1,799
18	9,161	3,995	4,241	6,779	2,399	1,798
19	9,054	3,999	4,280	6,701	2,414	1,806
20	8,947	4,003	4,314	6,625	2,433	1,824
21	8,842	4,008	4,341	6,551	2,458	1,852
22	8,738	4,012	4,363	6,480	2,487	1,889
23	8,636	4,016	4,380	6,412	2,520	1,931
24	8,538	4,020	4,394	6,346	2,555	1,976
25	8,442	4,024	4,404	6,283	2,591	2,024
26	8,349	4,027	4,412	6,223	2,627	2,073
27	8,260	4,031	4,418	6,165	2,664	2,123
28	8,173	4,035	4,422	6,109	2,700	2,173
29	8,090	4,038	4,425	6,056	2,736	2,222
30	8,011	4,041	4,426	6,004	2,771	2,270

Term to maturity (in years)	Real (%)	Renminbi-yuan (%)	Ringgit (%)	Russian rouble (%)	Singapore dollar (%)	South Korean won (%)
31	7,934	4,044	4,427	5,956	2,806	2,317
32	7,861	4,048	4,427	5,909	2,839	2,363
33	7,790	4,051	4,426	5,864	2,872	2,408
34	7,722	4,054	4,424	5,821	2,904	2,451
35	7,658	4,056	4,423	5,780	2,934	2,493
36	7,596	4,059	4,420	5,740	2,964	2,533
37	7,536	4,062	4,418	5,703	2,992	2,573
38	7,479	4,064	4,415	5,666	3,020	2,610
39	7,424	4,067	4,412	5,632	3,047	2,647
40	7,372	4,069	4,409	5,598	3,072	2,682
41	7,322	4,072	4,406	5,566	3,097	2,715
42	7,274	4,074	4,403	5,536	3,121	2,748
43	7,227	4,076	4,400	5,506	3,144	2,779
44	7,183	4,079	4,397	5,478	3,166	2,809
45	7,140	4,081	4,394	5,451	3,188	2,838
46	7,099	4,083	4,391	5,425	3,208	2,866
47	7,060	4,085	4,388	5,400	3,228	2,893
48	7,022	4,087	4,385	5,375	3,247	2,919
49	6,985	4,089	4,381	5,352	3,266	2,944
50	6,950	4,090	4,378	5,330	3,284	2,969
51	6,916	4,092	4,376	5,308	3,301	2,992
52	6,883	4,094	4,373	5,287	3,318	3,015
53	6,852	4,096	4,370	5,267	3,334	3,036
54	6,822	4,097	4,367	5,247	3,349	3,057
55	6,792	4,099	4,364	5,229	3,365	3,078
56	6,764	4,100	4,362	5,210	3,379	3,097
57	6,737	4,102	4,359	5,193	3,393	3,116
58	6,710	4,103	4,357	5,176	3,407	3,134
59	6,685	4,105	4,354	5,160	3,420	3,152
60	6,660	4,106	4,352	5,144	3,433	3,169
61	6,636	4,108	4,350	5,128	3,445	3,186
62	6,613	4,109	4,347	5,113	3,457	3,202
63	6,590	4,110	4,345	5,099	3,469	3,218
64	6,569	4,112	4,343	5,085	3,480	3,233
65	6,547	4,113	4,341	5,071	3,491	3,248
66	6,527	4,114	4,339	5,058	3,502	3,262
67	6,507	4,115	4,337	5,045	3,512	3,276
68	6,488	4,116	4,335	5,033	3,522	3,289
69	6,469	4,117	4,333	5,021	3,532	3,302
70	6,451	4,119	4,331	5,009	3,541	3,315
71	6,433	4,120	4,329	4,998	3,550	3,328
72	6,416	4,121	4,327	4,987	3,559	3,340
73	6,399	4,122	4,326	4,976	3,568	3,351
74	6,383	4,123	4,324	4,965	3,576	3,363
75	6,367	4,124	4,322	4,955	3,585	3,374
76	6,352	4,125	4,321	4,945	3,593	3,385
77	6,337	4,126	4,319	4,936	3,601	3,395
78	6,322	4,126	4,318	4,926	3,608	3,405
79	6,308	4,127	4,316	4,917	3,616	3,415
80	6,294	4,128	4,315	4,908	3,623	3,425

Term to maturity (in years)	Real (%)	Renminbi-yuan (%)	Ringgit (%)	Russian rouble (%)	Singapore dollar (%)	South Korean won (%)
81	6,280	4,129	4,314	4,899	3,630	3,435
82	6,267	4,130	4,312	4,891	3,637	3,444
83	6,254	4,131	4,311	4,882	3,644	3,453
84	6,242	4,131	4,309	4,874	3,650	3,462
85	6,229	4,132	4,308	4,866	3,657	3,471
86	6,217	4,133	4,307	4,859	3,663	3,479
87	6,206	4,134	4,306	4,851	3,669	3,487
88	6,194	4,134	4,305	4,844	3,675	3,495
89	6,183	4,135	4,303	4,836	3,681	3,503
90	6,172	4,136	4,302	4,829	3,687	3,511
91	6,161	4,137	4,301	4,822	3,693	3,518
92	6,151	4,137	4,300	4,815	3,698	3,526
93	6,140	4,138	4,299	4,809	3,703	3,533
94	6,130	4,139	4,298	4,802	3,709	3,540
95	6,121	4,139	4,297	4,796	3,714	3,547
96	6,111	4,140	4,296	4,790	3,719	3,554
97	6,101	4,140	4,295	4,784	3,724	3,560
98	6,092	4,141	4,294	4,778	3,729	3,567
99	6,083	4,142	4,293	4,772	3,733	3,573
100	6,074	4,142	4,292	4,766	3,738	3,580
101	6,066	4,143	4,291	4,760	3,743	3,586
102	6,057	4,143	4,290	4,755	3,747	3,592
103	6,049	4,144	4,289	4,750	3,751	3,598
104	6,041	4,144	4,288	4,744	3,756	3,603
105	6,033	4,145	4,288	4,739	3,760	3,609
106	6,025	4,145	4,287	4,734	3,764	3,615
107	6,017	4,146	4,286	4,729	3,768	3,620
108	6,009	4,146	4,285	4,724	3,772	3,625
109	6,002	4,147	4,284	4,719	3,776	3,631
110	5,995	4,147	4,284	4,715	3,780	3,636
111	5,987	4,148	4,283	4,710	3,784	3,641
112	5,980	4,148	4,282	4,705	3,787	3,646
113	5,973	4,149	4,281	4,701	3,791	3,651
114	5,967	4,149	4,281	4,696	3,795	3,656
115	5,960	4,150	4,280	4,692	3,798	3,660
116	5,953	4,150	4,279	4,688	3,802	3,665
117	5,947	4,150	4,279	4,684	3,805	3,670
118	5,940	4,151	4,278	4,680	3,808	3,674
119	5,934	4,151	4,277	4,676	3,812	3,678
120	5,928	4,152	4,277	4,672	3,815	3,683
121	5,922	4,152	4,276	4,668	3,818	3,687
122	5,916	4,152	4,275	4,664	3,821	3,691
123	5,910	4,153	4,275	4,660	3,824	3,695
124	5,905	4,153	4,274	4,656	3,827	3,699
125	5,899	4,154	4,274	4,653	3,830	3,703
126	5,893	4,154	4,273	4,649	3,833	3,707
127	5,888	4,154	4,272	4,645	3,836	3,711
128	5,882	4,155	4,272	4,642	3,839	3,715
129	5,877	4,155	4,271	4,639	3,842	3,719
130	5,872	4,155	4,271	4,635	3,844	3,722

Term to maturity (in years)	Real (%)	Renminbi-yuan (%)	Ringgit (%)	Russian rouble (%)	Singapore dollar (%)	South Korean won (%)
131	5,867	4,156	4,270	4,632	3,847	3,726
132	5,862	4,156	4,270	4,629	3,850	3,730
133	5,857	4,156	4,269	4,625	3,852	3,733
134	5,852	4,157	4,269	4,622	3,855	3,737
135	5,847	4,157	4,268	4,619	3,858	3,740
136	5,842	4,157	4,268	4,616	3,860	3,743
137	5,837	4,158	4,267	4,613	3,863	3,747
138	5,833	4,158	4,267	4,610	3,865	3,750
139	5,828	4,158	4,266	4,607	3,867	3,753
140	5,824	4,159	4,266	4,604	3,870	3,756
141	5,819	4,159	4,265	4,601	3,872	3,760
142	5,815	4,159	4,265	4,598	3,874	3,763
143	5,811	4,159	4,264	4,596	3,877	3,766
144	5,806	4,160	4,264	4,593	3,879	3,769
145	5,802	4,160	4,263	4,590	3,881	3,772
146	5,798	4,160	4,263	4,587	3,883	3,775
147	5,794	4,161	4,263	4,585	3,886	3,778
148	5,790	4,161	4,262	4,582	3,888	3,780
149	5,786	4,161	4,262	4,580	3,890	3,783
150	5,782	4,161	4,261	4,577	3,892	3,786

Term to maturity (in years)	Turkish lira (%)	US dollar (%)	Yen (%)
1	12,008	1,312	- 0,069
2	11,608	1,475	- 0,055
3	11,526	1,611	- 0,038
4	11,384	1,725	- 0,018
5	11,324	1,825	0,006
6	11,206	1,911	0,034
7	11,056	1,987	0,064
8	10,918	2,042	0,095
9	10,788	2,115	0,128
10	10,655	2,168	0,162
11	10,515	2,211	0,200
12	10,368	2,251	0,241
13	10,219	2,284	0,284
14	10,069	2,312	0,329
15	9,920	2,335	0,372
16	9,774	2,356	0,414
17	9,630	2,374	0,454
18	9,490	2,390	0,491
19	9,354	2,404	0,527
20	9,222	2,415	0,560
21	9,095	2,424	0,590
22	8,973	2,431	0,617
23	8,855	2,437	0,640
24	8,742	2,441	0,660
25	8,634	2,443	0,675

Term to maturity (in years)	Turkish lira (%)	US dollar (%)	Yen (%)
26	8,531	2,445	0,686
27	8,431	2,445	0,696
28	8,337	2,445	0,707
29	8,246	2,444	0,722
30	8,159	2,443	0,742
31	8,077	2,441	0,769
32	7,997	2,439	0,800
33	7,922	2,437	0,835
34	7,850	2,434	0,872
35	7,780	2,430	0,911
36	7,714	2,426	0,952
37	7,651	2,421	0,993
38	7,591	2,415	1,034
39	7,533	2,408	1,074
40	7,478	2,400	1,115
41	7,424	2,391	1,155
42	7,374	2,381	1,194
43	7,325	2,372	1,233
44	7,278	2,364	1,271
45	7,233	2,357	1,308
46	7,190	2,353	1,344
47	7,148	2,351	1,379
48	7,108	2,353	1,413
49	7,070	2,357	1,446
50	7,033	2,364	1,478
51	6,998	2,374	1,509
52	6,963	2,387	1,539
53	6,930	2,402	1,569
54	6,898	2,419	1,597
55	6,868	2,437	1,625
56	6,838	2,456	1,651
57	6,809	2,476	1,677
58	6,782	2,497	1,703
59	6,755	2,517	1,727
60	6,729	2,538	1,751
61	6,704	2,560	1,774
62	6,680	2,581	1,796
63	6,656	2,602	1,818
64	6,633	2,622	1,839
65	6,611	2,643	1,860
66	6,590	2,664	1,879
67	6,569	2,684	1,899
68	6,549	2,704	1,918
69	6,529	2,723	1,936
70	6,510	2,742	1,954
71	6,492	2,761	1,971
72	6,474	2,780	1,988
73	6,456	2,798	2,004
74	6,439	2,816	2,020
75	6,422	2,833	2,036

Term to maturity (in years)	Turkish lira (%)	US dollar (%)	Yen (%)
76	6,406	2,850	2,051
77	6,390	2,867	2,066
78	6,375	2,883	2,080
79	6,360	2,899	2,094
80	6,346	2,915	2,108
81	6,331	2,930	2,121
82	6,318	2,946	2,134
83	6,304	2,960	2,147
84	6,291	2,975	2,160
85	6,278	2,989	2,172
86	6,265	3,003	2,184
87	6,253	3,016	2,195
88	6,241	3,029	2,207
89	6,229	3,042	2,218
90	6,218	3,055	2,228
91	6,207	3,067	2,239
92	6,196	3,079	2,250
93	6,185	3,091	2,260
94	6,174	3,103	2,270
95	6,164	3,114	2,279
96	6,154	3,126	2,289
97	6,144	3,137	2,298
98	6,134	3,147	2,307
99	6,125	3,158	2,316
100	6,116	3,168	2,325
101	6,106	3,178	2,334
102	6,098	3,188	2,342
103	6,089	3,198	2,351
104	6,080	3,208	2,359
105	6,072	3,217	2,367
106	6,064	3,226	2,374
107	6,055	3,235	2,382
108	6,047	3,244	2,390
109	6,040	3,253	2,397
110	6,032	3,261	2,404
111	6,025	3,270	2,412
112	6,017	3,278	2,419
113	6,010	3,286	2,425
114	6,003	3,294	2,432
115	5,996	3,302	2,439
116	5,989	3,310	2,445
117	5,982	3,317	2,452
118	5,975	3,325	2,458
119	5,969	3,332	2,464
120	5,962	3,339	2,470
121	5,956	3,346	2,476
122	5,950	3,353	2,482
123	5,944	3,360	2,488
124	5,938	3,367	2,494
125	5,932	3,374	2,500

Term to maturity (in years)	Turkish lira (%)	US dollar (%)	Yen (%)
126	5,926	3,380	2,505
127	5,920	3,387	2,511
128	5,915	3,393	2,516
129	5,909	3,399	2,521
130	5,904	3,405	2,526
131	5,898	3,411	2,532
132	5,893	3,417	2,537
133	5,888	3,423	2,542
134	5,883	3,429	2,546
135	5,877	3,435	2,551
136	5,872	3,440	2,556
137	5,868	3,446	2,561
138	5,863	3,451	2,565
139	5,858	3,457	2,570
140	5,853	3,462	2,574
141	5,849	3,467	2,579
142	5,844	3,472	2,583
143	5,839	3,477	2,587
144	5,835	3,482	2,592
145	5,831	3,487	2,596
146	5,826	3,492	2,600
147	5,822	3,497	2,604
148	5,818	3,502	2,608
149	5,814	3,506	2,612
150	5,810	3,511	2,616

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	2	48	5	3	51	0
4	0	3	51	5	5	51	0
5	1	5	55	5	6	54	0
6	2	6	58	5	8	57	0
7	2	6	61	5	10	57	0
8	3	7	63	5	13	56	0
9	4	8	65	5	14	53	0
10	4	9	67	5	15	52	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	427	4	18
2	0	0	0	0	260	4	25
3	2	0	0	0	229	4	28
4	3	0	0	0	198	4	29
5	5	0	0	0	180	4	30
6	6	0	0	0	177	4	31
7	6	0	0	0	173	4	32
8	7	1	2	0	178	2	33
9	8	1	3	0	180	1	33
10	9	1	3	0	182	4	34

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Portugal
1	6	6	6	0	18	0	27
2	14	12	12	0	25	0	45
3	18	16	16	0	28	0	51
4	20	18	18	0	29	0	51
5	22	20	20	0	30	0	54
6	23	21	21	0	31	0	56
7	25	23	23	0	32	0	57
8	26	24	24	2	33	0	56
9	28	25	25	3	33	0	53
10	29	25	26	3	34	1	52

Duration (in years)	Romania	Slovakia	Slovenia	Spain	Sweden	United Kingdom	Liechtenstein
1	10	13	21	6	0	0	0
2	18	18	24	12	0	0	0
3	21	20	29	16	0	0	0
4	22	22	33	18	0	0	0
5	24	23	37	20	0	0	0
6	25	24	40	21	0	0	0
7	27	26	42	23	0	0	0
8	29	27	43	24	0	0	0
9	30	27	44	25	0	0	0
10	27	27	43	26	0	0	0

Duration (in years)	Norway	Australia	Brazil	Canada	Chile	China	Colombia
1	0	0	12	0	17	0	11
2	0	0	12	0	19	0	19
3	0	0	12	0	18	1	30
4	0	0	12	0	17	2	39
5	0	0	12	0	16	2	41
6	0	0	12	0	15	3	44
7	0	0	12	0	14	4	46
8	0	0	12	0	15	8	44
9	0	0	12	0	16	5	41
10	0	0	12	0	13	5	44

Duration (in years)	Hong Kong	India	Japan	Malaysia	Mexico	New Zealand	Russia
1	0	9	0	0	10	0	0
2	0	9	0	0	10	0	0
3	0	9	0	0	10	0	0
4	0	9	0	0	10	0	0
5	0	9	0	0	10	0	2
6	0	9	0	0	10	0	6
7	0	9	0	0	10	0	8
8	0	9	0	0	10	0	13
9	0	9	1	0	10	0	19
10	0	9	1	0	10	0	19

Duration (in years)	Singapore	South Africa	South Korea	Thailand	Taiwan	United States
1	0	3	10	0	4	0
2	0	7	12	0	4	0
3	0	7	12	0	4	0
4	0	6	14	0	4	0
5	0	5	15	0	4	0
6	0	5	16	0	4	0
7	0	7	16	0	4	0
8	0	8	16	0	4	0
9	0	8	16	0	4	0
10	0	9	16	0	4	0

2. Exposures to financial institutions

2.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	21	48	128	242	585	1 211
2	6	21	48	128	242	585	993
3	7	23	48	120	238	581	821
4	8	26	51	121	237	580	687
5	10	29	56	124	237	580	582
6	11	31	60	129	237	580	580
7	12	34	62	131	237	580	580
8	12	34	61	129	237	580	580
9	12	35	61	128	237	580	580
10	13	36	61	128	237	580	580
11	13	37	61	128	237	580	580
12	14	38	61	128	237	580	580
13	14	39	61	128	237	580	580
14	14	39	61	128	237	580	580
15	14	39	61	128	237	580	580
16	14	39	61	128	237	580	580
17	14	39	61	128	237	580	580
18	14	39	61	128	237	580	580
19	14	39	61	128	237	580	580
20	14	39	61	128	237	580	580
21	15	39	61	128	237	580	580
22	15	39	61	128	237	580	580
23	16	39	61	128	237	580	580
24	17	39	61	128	237	580	580
25	17	39	61	128	237	580	580
26	18	39	61	128	237	580	580
27	19	39	61	128	237	580	580
28	20	39	61	128	237	580	580
29	20	39	61	128	237	580	580
30	20	39	61	128	237	580	580

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	132	246	590	1 223
2	12	28	54	134	248	592	1 005
3	14	30	55	126	245	588	831
4	15	33	58	128	244	587	695
5	16	35	63	131	243	587	589
6	17	37	66	135	243	586	586
7	18	39	67	136	242	586	586
8	17	39	66	134	242	585	585
9	17	40	66	133	241	585	585
10	17	40	65	132	241	584	584
11	17	41	65	131	240	584	584

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
12	17	41	64	131	240	583	583
13	17	41	64	130	239	583	583
14	17	41	63	130	239	582	582
15	16	41	63	129	238	582	582
16	15	40	62	129	238	581	581
17	15	40	62	128	237	581	581
18	15	40	62	128	237	581	581
19	15	40	62	128	237	581	581
20	15	40	62	129	238	581	581
21	16	40	63	129	238	582	582
22	16	41	63	129	238	582	582
23	17	41	63	129	238	582	582
24	17	41	63	130	239	582	582
25	17	41	63	130	239	582	582
26	18	41	63	130	239	582	582
27	19	41	63	130	239	582	582
28	20	41	63	130	239	582	582
29	20	41	63	130	239	582	582
30	21	41	63	130	239	582	582

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	127	242	585	1 211
2	6	21	47	127	242	585	992
3	7	23	48	119	238	581	821
4	8	26	51	121	237	580	687
5	10	29	56	124	237	580	582
6	11	31	60	128	237	580	580
7	12	33	62	131	237	580	580
8	12	34	61	129	237	580	580
9	12	35	61	128	237	580	580
10	13	36	61	128	237	580	580
11	13	37	61	128	237	580	580
12	14	38	61	128	237	580	580
13	14	39	61	128	237	580	580
14	14	39	61	128	237	580	580
15	14	39	61	128	237	580	580
16	14	39	61	128	237	580	580
17	14	39	61	128	237	580	580
18	14	39	61	128	237	580	580
19	14	39	61	128	237	580	580
20	14	39	61	128	237	580	580
21	15	39	61	128	237	580	580
22	15	39	61	128	237	580	580
23	16	39	61	128	237	580	580
24	17	39	61	128	237	580	580
25	17	39	61	128	237	580	580

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
26	18	39	61	128	237	580	580
27	19	39	61	128	237	580	580
28	20	39	61	128	237	580	580
29	20	39	61	128	237	580	580
30	20	39	61	128	237	580	580

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	102	128	208	322	666	1 219
2	81	97	123	203	317	661	1 003
3	85	102	127	198	316	660	830
4	84	101	127	197	312	656	697
5	82	101	129	197	309	653	653
6	81	101	130	199	307	651	651
7	80	101	130	199	304	648	648
8	78	101	128	195	303	647	647
9	77	100	126	193	302	645	645
10	74	97	122	189	298	641	641
11	71	95	119	186	295	638	638
12	70	95	118	184	293	637	637
13	70	94	117	183	292	636	636
14	69	94	116	183	292	635	635
15	69	94	116	182	291	635	635
16	68	93	115	181	290	634	634
17	68	92	115	181	290	633	633
18	67	91	114	180	289	633	633
19	66	91	113	179	288	632	632
20	65	90	112	179	288	631	631
21	65	89	112	178	287	630	630
22	64	88	111	177	286	629	629
23	63	87	110	176	285	629	629
24	62	86	109	175	284	627	627
25	61	85	108	174	283	626	626
26	60	84	106	173	282	625	625
27	58	83	105	172	281	624	624
28	57	82	104	171	280	623	623
29	56	81	103	170	279	622	622
30	55	80	102	169	277	621	621

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	131	246	589	1 207
2	12	27	53	133	247	591	990
3	14	30	55	126	245	588	821
4	15	33	58	129	244	588	687

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
5	17	36	64	131	244	588	588
6	18	38	67	136	244	588	588
7	19	41	69	138	244	587	587
8	19	41	68	136	243	587	587
9	18	41	67	134	243	586	586
10	18	42	67	133	242	586	586
11	18	42	66	133	242	585	585
12	18	43	66	132	241	585	585
13	18	43	66	132	241	584	584
14	18	43	65	132	241	584	584
15	18	43	65	131	240	584	584
16	17	42	64	131	240	583	583
17	17	42	64	131	239	583	583
18	17	42	64	130	239	583	583
19	17	42	64	130	239	583	583
20	18	42	65	131	240	583	583
21	18	42	65	131	240	584	584
22	18	43	65	131	240	584	584
23	18	43	65	132	241	584	584
24	18	43	65	132	241	584	584
25	18	43	65	132	241	584	584
26	18	43	65	132	241	584	584
27	19	43	65	132	241	584	584
28	20	43	65	132	241	584	584
29	20	43	65	132	241	584	584
30	21	43	65	131	240	584	584

2.6. Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	53	68	94	174	288	632	1 223
2	56	72	98	178	292	636	1 008
3	62	78	103	174	293	636	838
4	65	83	108	178	294	637	705
5	68	87	114	182	295	638	638
6	69	89	118	186	294	638	638
7	69	90	119	188	294	637	637
8	68	90	117	185	292	636	636
9	66	89	115	182	291	634	634
10	65	89	114	180	289	633	633
11	64	88	112	179	288	631	631
12	63	87	111	177	286	629	629
13	62	86	109	175	284	628	628
14	61	85	108	174	283	626	626
15	59	84	106	173	282	625	625
16	58	83	105	171	280	624	624

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
17	57	82	104	171	280	623	623
18	56	81	103	170	279	622	622
19	56	80	103	169	278	621	621
20	55	80	102	168	277	621	621
21	54	79	101	168	277	620	620
22	53	78	100	167	276	619	619
23	53	77	100	166	275	618	618
24	52	76	99	165	274	618	618
25	51	76	98	164	273	617	617
26	50	75	97	163	272	616	616
27	49	74	96	162	271	615	615
28	48	73	95	162	271	614	614
29	48	72	94	161	270	613	613
30	47	71	94	160	269	612	612

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	47	127	241	584	1 210
2	5	20	47	127	241	584	992
3	6	23	48	119	237	580	821
4	7	25	50	120	236	579	687
5	9	28	56	123	236	579	581
6	10	30	59	128	236	579	579
7	11	33	61	130	236	579	579
8	11	33	60	128	236	579	579
9	11	34	60	127	236	579	579
10	12	35	60	127	236	579	579
11	13	36	60	127	236	579	579
12	13	37	60	127	236	579	579
13	13	38	60	127	236	579	579
14	14	38	60	127	236	579	579
15	14	38	60	127	236	579	579
16	13	38	60	127	236	579	579
17	13	38	60	127	236	579	579
18	13	38	60	127	236	579	579
19	14	38	60	127	236	579	579
20	14	38	60	127	236	579	579
21	15	38	60	127	236	579	579
22	15	38	60	127	236	579	579
23	16	38	61	127	236	579	579
24	17	38	61	127	236	579	579
25	17	38	61	127	236	579	579
26	18	38	61	127	236	579	579
27	19	38	61	127	236	579	579
28	20	38	61	127	236	579	579

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
29	20	38	61	127	236	579	579
30	20	38	61	127	236	579	579

2.8. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	25	58	159	260	603	1 225
2	7	25	58	159	260	603	1 004
3	8	27	57	143	256	599	831
4	10	30	59	131	254	597	695
5	11	31	59	118	253	596	596
6	13	35	62	110	252	595	595
7	15	37	63	102	251	594	594
8	16	38	61	94	249	593	593
9	19	45	65	88	248	592	592
10	18	45	62	84	248	591	591
11	17	44	60	83	247	590	590
12	16	43	60	84	246	589	589
13	16	44	61	84	245	589	589
14	17	44	61	84	244	588	588
15	17	44	61	84	244	587	587
16	17	44	61	84	242	586	586
17	17	44	61	84	241	585	585
18	17	44	61	84	241	584	584
19	17	44	61	84	241	584	584
20	17	44	61	84	241	585	585
21	17	44	61	84	241	585	585
22	17	44	61	84	241	585	585
23	17	44	61	84	241	584	584
24	17	44	61	84	240	584	584
25	17	44	61	84	240	583	583
26	18	44	61	84	239	583	583
27	19	44	61	84	239	582	582
28	20	44	61	84	239	582	582
29	20	44	61	84	238	582	582
30	20	44	61	84	238	581	581

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	130	210	324	668	1 233
2	85	101	127	207	321	665	1 017
3	84	101	126	197	315	659	845
4	83	101	126	196	312	655	710
5	81	100	128	195	308	652	652
6	80	100	129	198	306	649	649
7	78	100	128	197	303	646	646

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
8	76	98	125	193	300	644	644
9	73	96	122	189	298	641	641
10	72	96	120	187	296	639	639
11	71	95	119	185	294	638	638
12	70	94	117	183	292	636	636
13	68	93	115	182	291	634	634
14	67	92	114	180	289	633	633
15	66	90	112	179	288	631	631
16	64	89	111	178	287	630	630
17	63	88	110	176	285	629	629
18	62	87	109	175	284	628	628
19	61	86	108	174	283	627	627
20	60	85	107	174	283	626	626
21	59	84	106	173	282	625	625
22	59	83	105	172	281	624	624
23	58	82	104	171	280	623	623
24	57	81	103	170	279	622	622
25	55	80	102	169	278	621	621
26	54	79	101	168	277	620	620
27	53	78	100	167	276	619	619
28	53	77	99	166	275	618	618
29	52	76	98	165	274	617	617
30	51	75	98	164	273	616	616

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	103	183	297	640	1 245
2	59	75	101	181	295	639	1 023
3	59	76	101	172	290	634	848
4	59	77	102	172	288	631	711
5	58	77	105	173	285	629	629
6	57	78	106	175	283	627	627
7	57	78	106	176	281	625	625
8	55	77	104	172	280	623	623
9	54	76	102	169	278	621	621
10	53	76	101	168	277	620	620
11	52	76	100	167	276	619	619
12	52	76	99	166	275	618	618
13	52	76	99	165	274	618	618
14	51	76	98	164	273	617	617
15	50	75	97	164	273	616	616
16	49	74	96	163	272	615	615
17	49	73	96	162	271	614	614
18	48	72	95	161	270	614	614
19	47	72	94	161	270	613	613
20	47	72	94	160	269	613	613
21	47	71	94	160	269	613	613

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
22	46	71	93	160	269	612	612
23	46	71	93	159	268	612	612
24	45	70	92	159	268	611	611
25	45	69	92	158	267	611	611
26	44	69	91	157	266	610	610
27	43	68	90	157	266	609	609
28	43	67	90	156	265	609	609
29	42	67	89	155	264	608	608
30	41	66	88	155	264	607	607

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	152	267	610	1 233
2	31	47	73	153	267	611	1 012
3	31	48	73	144	262	606	837
4	32	49	75	145	260	604	701
5	32	51	79	147	259	603	603
6	33	53	82	150	258	602	602
7	33	54	83	152	258	601	601
8	32	54	81	149	257	600	600
9	32	54	80	147	256	599	599
10	31	55	80	146	255	599	599
11	31	55	79	146	255	598	598
12	31	55	78	145	254	597	597
13	30	55	78	144	253	596	596
14	30	54	77	143	252	596	596
15	29	54	76	142	251	595	595
16	28	53	75	141	250	594	594
17	28	52	75	141	250	593	593
18	27	52	74	140	249	593	593
19	27	51	74	140	249	593	593
20	27	51	74	140	249	593	593
21	27	52	74	140	249	593	593
22	27	51	74	140	249	593	593
23	27	51	74	140	249	593	593
24	27	51	73	140	249	592	592
25	26	51	73	140	249	592	592
26	26	51	73	139	248	592	592
27	26	50	73	139	248	592	592
28	26	50	73	139	248	591	591
29	25	50	72	139	248	591	591
30	25	50	72	138	247	591	591

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	107	221	565	1 203
2	1	5	28	108	222	566	986
3	2	5	29	100	219	562	816
4	2	7	32	102	217	561	682
5	3	9	37	105	217	561	578
6	4	12	40	109	217	561	561
7	5	14	42	111	217	561	561
8	5	15	42	110	217	561	561
9	7	16	41	108	217	561	561
10	7	17	42	108	217	561	561
11	8	19	43	109	218	562	562
12	8	18	42	108	217	560	560
13	10	20	43	109	218	562	562
14	10	20	43	109	218	561	561
15	11	19	41	108	217	560	560
16	11	18	40	106	215	559	559
17	12	18	40	106	215	559	559
18	13	18	40	107	216	559	559
19	14	19	41	107	216	559	559
20	14	19	41	108	217	560	560
21	15	20	42	108	217	561	561
22	15	21	42	108	217	561	561
23	16	22	42	108	217	561	561
24	17	22	42	108	217	561	561
25	17	23	43	108	217	561	561
26	18	24	45	108	217	561	561
27	18	25	46	108	217	561	561
28	19	25	47	108	217	561	561
29	20	26	48	108	217	561	561
30	20	28	49	108	217	561	561

2.13. Australian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	47	63	89	169	283	627	1 250
2	47	63	89	169	283	627	1 026
3	48	64	89	160	279	622	849
4	48	66	91	161	277	620	711
5	49	68	95	163	276	619	619
6	49	69	98	166	274	618	618
7	49	70	98	168	273	617	617
8	48	70	97	165	272	616	616
9	47	70	96	163	271	615	615
10	47	70	95	161	270	614	614
11	46	70	94	160	269	613	613
12	46	70	93	160	269	612	612

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
13	45	70	93	159	268	611	611
14	45	70	92	158	267	611	611
15	44	69	91	158	267	610	610
16	43	68	90	157	266	609	609
17	43	67	90	156	265	609	609
18	42	67	89	155	264	608	608
19	42	66	89	155	264	607	607
20	41	66	88	155	264	607	607
21	41	66	88	155	264	607	607
22	41	66	88	154	263	607	607
23	40	65	87	154	263	606	606
24	40	65	87	153	262	606	606
25	39	64	86	153	262	605	605
26	39	63	86	152	261	605	605
27	38	63	85	151	260	604	604
28	38	62	85	151	260	603	603
29	37	62	84	150	259	603	603
30	36	61	83	150	259	602	602

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	136	250	594	1 243
2	19	34	60	140	255	598	1 019
3	23	40	65	136	254	598	843
4	27	45	70	140	256	599	706
5	30	49	77	144	257	600	600
6	29	49	78	147	255	598	598
7	34	56	84	153	259	602	602
8	33	55	82	150	257	601	601
9	34	57	83	149	258	602	602
10	36	59	84	151	260	603	603
11	38	62	86	152	261	604	604
12	39	63	86	153	262	605	605
13	40	64	87	153	262	606	606
14	40	65	87	154	263	606	606
15	40	65	87	154	263	606	606
16	40	64	87	153	262	606	606
17	40	64	87	153	262	606	606
18	39	64	86	152	261	605	605
19	39	63	86	152	261	604	604
20	39	63	86	152	261	604	604
21	38	63	85	152	261	604	604
22	38	63	85	152	261	604	604
23	38	63	85	151	260	604	604
24	38	62	84	151	260	603	603
25	37	62	84	150	259	603	603
26	37	61	84	150	259	602	602

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
27	36	61	83	149	258	602	602
28	36	60	83	149	258	601	601
29	35	60	82	148	257	601	601
30	35	59	81	148	257	600	600

2.15. Canadian dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	13	28	55	135	249	593	1 237
2	14	30	56	136	250	594	1 015
3	17	33	58	129	248	591	840
4	18	36	61	131	247	591	703
5	20	39	67	134	247	591	595
6	21	42	70	139	247	591	591
7	23	44	72	141	247	591	591
8	23	45	72	140	247	591	591
9	23	46	72	139	247	591	591
10	24	47	72	139	248	591	591
11	25	48	73	139	248	591	591
12	25	49	73	139	248	592	592
13	26	50	73	139	248	592	592
14	26	51	73	139	248	592	592
15	26	51	73	139	248	592	592
16	26	50	73	139	248	592	592
17	26	50	73	139	248	592	592
18	26	50	73	139	248	592	592
19	26	50	73	139	248	592	592
20	26	51	73	139	248	592	592
21	26	51	73	139	248	592	592
22	26	51	73	139	248	592	592
23	26	50	73	139	248	592	592
24	25	50	72	139	248	591	591
25	25	50	72	138	247	591	591
26	25	49	72	138	247	590	590
27	24	49	71	138	247	590	590
28	24	49	71	137	246	590	590
29	24	48	71	137	246	590	590
30	23	48	70	137	246	589	589

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	171	286	629	1 260
2	53	68	94	174	288	632	1 035
3	57	73	98	169	288	631	858

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
4	59	77	102	172	287	631	719
5	61	80	107	175	288	631	631
6	62	83	111	180	288	632	632
7	63	85	113	182	288	631	631
8	63	85	112	180	287	631	631
9	63	85	111	178	287	631	631
10	63	86	111	178	287	630	630
11	63	87	111	178	287	630	630
12	63	87	110	177	286	629	629
13	63	87	110	176	285	628	628
14	62	86	109	175	284	628	628
15	61	85	108	174	283	627	627
16	60	85	107	173	282	626	626
17	59	84	106	172	281	625	625
18	58	83	105	172	281	624	624
19	58	82	105	171	280	623	623
20	57	82	104	170	279	623	623
21	56	81	103	170	279	622	622
22	55	80	102	169	278	621	621
23	55	79	102	168	277	620	620
24	54	78	101	167	276	619	619
25	53	77	100	166	275	619	619
26	52	76	99	165	274	618	618
27	51	76	98	164	273	617	617
28	50	75	97	163	272	616	616
29	49	74	96	162	271	615	615
30	48	73	95	162	271	614	614

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	317	660	1 300
2	85	100	127	207	321	664	1 070
3	86	103	128	199	317	661	888
4	87	104	130	200	315	659	744
5	90	109	136	204	317	660	660
6	91	112	141	209	317	661	661
7	93	114	143	212	317	661	661
8	94	116	143	211	318	662	662
9	95	117	143	210	319	663	663
10	95	119	144	210	319	663	663
11	95	119	143	209	318	662	662
12	95	119	142	209	318	661	661
13	94	118	141	207	316	660	660
14	93	117	139	206	315	658	658
15	91	116	138	204	313	657	657
16	90	114	137	203	312	655	655
17	88	113	135	201	310	654	654
18	87	111	134	200	309	653	653
19	85	110	132	199	308	651	651

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
20	84	109	131	197	306	650	650
21	83	107	130	196	305	649	649
22	81	106	128	195	304	647	647
23	80	104	127	193	302	645	645
24	78	103	125	191	300	644	644
25	77	101	123	190	299	642	642
26	75	100	122	188	297	641	641
27	73	98	120	187	296	639	639
28	72	97	119	185	294	638	638
29	70	95	117	184	293	636	636
30	69	94	116	182	291	635	635

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	128	242	586	1 235
2	10	25	51	131	246	589	1 014
3	13	30	55	126	244	588	840
4	16	34	59	130	245	589	703
5	19	38	66	134	246	590	595
6	21	41	70	139	247	591	591
7	23	44	72	142	247	591	591
8	23	45	72	140	248	591	591
9	23	46	72	139	248	591	591
10	24	47	72	139	248	591	591
11	24	48	72	139	248	591	591
12	25	49	72	138	247	591	591
13	24	49	72	138	247	590	590
14	24	48	71	137	246	590	590
15	23	48	70	136	245	589	589
16	22	47	69	135	244	588	588
17	22	46	69	135	244	588	588
18	21	46	68	135	244	587	587
19	21	46	68	134	243	587	587
20	21	46	68	135	244	587	587
21	21	46	68	135	244	587	587
22	21	46	68	135	244	587	587
23	21	46	68	135	244	587	587
24	21	46	68	135	244	587	587
25	21	46	68	135	244	587	587
26	21	46	68	134	243	587	587
27	21	46	68	134	243	587	587
28	21	45	68	134	243	587	587
29	21	45	68	134	243	586	586
30	21	45	67	134	243	586	586

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	214	328	671	1 333
2	92	108	134	214	328	672	1 093
3	93	110	135	206	324	668	904
4	94	112	137	207	323	666	757
5	95	114	142	209	322	666	666
6	96	116	145	213	321	665	665
7	96	118	146	215	321	664	664
8	96	118	145	213	321	664	664
9	95	118	144	211	320	663	663
10	94	118	142	209	318	661	661
11	93	117	141	207	316	660	660
12	91	116	139	205	314	658	658
13	90	114	137	203	312	656	656
14	88	113	135	201	310	654	654
15	86	111	133	200	309	652	652
16	84	109	131	197	306	650	650
17	82	107	129	196	305	648	648
18	81	105	128	194	303	647	647
19	79	104	126	193	302	645	645
20	78	103	125	192	301	644	644
21	77	102	124	191	300	643	643
22	76	101	123	190	299	642	642
23	75	100	122	189	298	641	641
24	74	99	121	187	296	640	640
25	73	98	120	186	295	639	639
26	72	97	119	185	294	638	638
27	71	95	118	184	293	637	637
28	70	94	117	183	292	636	636
29	69	93	116	182	291	635	635
30	68	92	115	181	290	634	634

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	352	367	394	474	588	932	1 354
2	77	92	118	198	312	656	1 105
3	81	97	122	193	312	655	912
4	85	102	128	198	313	657	762
5	87	107	134	202	314	658	658
6	89	110	138	207	315	659	659
7	91	112	141	210	316	659	659
8	92	114	141	209	316	660	660
9	92	115	141	208	317	660	660
10	93	116	141	207	316	660	660
11	93	117	141	207	316	660	660
12	94	118	141	207	316	660	660

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
13	94	119	141	208	317	660	660
14	95	120	142	208	317	661	661
15	96	120	143	209	318	662	662
16	97	121	144	210	319	663	663
17	98	122	145	211	320	664	664
18	99	124	146	212	321	665	665
19	100	124	147	213	322	666	666
20	101	125	148	214	323	666	666
21	101	125	148	214	323	667	667
22	101	125	148	214	323	666	666
23	100	125	147	213	322	666	666
24	99	124	146	213	322	665	665
25	98	123	145	212	321	664	664
26	97	122	144	211	320	663	663
27	96	121	143	209	318	662	662
28	95	120	142	208	317	661	661
29	94	118	141	207	316	659	659
30	92	117	139	206	315	658	658

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	231	574	1 225
2	1	10	36	116	230	574	1 004
3	2	12	37	108	227	570	830
4	2	14	39	109	225	568	694
5	4	16	43	111	224	567	588
6	4	17	46	115	223	566	566
7	5	19	47	117	222	566	566
8	5	19	46	114	221	565	565
9	7	19	45	112	220	564	564
10	7	20	45	111	220	564	564
11	8	21	45	111	220	563	563
12	8	21	45	111	220	563	563
13	10	22	45	111	220	563	563
14	10	22	45	111	220	564	564
15	11	23	45	111	220	564	564
16	11	22	45	111	220	564	564
17	12	23	45	112	221	564	564
18	13	23	46	112	221	565	565
19	14	24	46	113	222	565	565
20	14	25	47	114	223	566	566
21	15	26	48	114	223	567	567
22	16	26	49	115	224	568	568
23	17	27	49	116	225	568	568
24	17	28	50	116	225	569	569
25	17	28	50	117	226	569	569
26	18	28	51	117	226	570	570

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
27	19	29	51	117	226	570	570
28	20	29	51	118	227	570	570
29	20	30	52	118	227	571	571
30	21	30	52	118	227	571	571

2.22. New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	54	69	95	175	289	633	1 253
2	54	70	96	176	290	634	1 029
3	55	72	97	168	287	630	853
4	56	74	99	169	285	628	714
5	56	75	103	171	283	627	627
6	57	77	106	175	283	626	626
7	57	78	106	175	281	625	625
8	56	78	105	173	281	624	624
9	56	78	104	171	280	623	623
10	55	78	103	170	279	622	622
11	54	78	102	168	277	620	620
12	52	77	100	166	275	619	619
13	51	76	98	165	274	617	617
14	50	74	97	163	272	616	616
15	48	73	95	162	271	614	614
16	46	71	93	160	269	612	612
17	45	70	92	159	268	611	611
18	44	69	91	157	266	610	610
19	43	68	90	156	265	609	609
20	43	67	90	156	265	608	608
21	42	67	89	155	264	608	608
22	41	66	88	155	264	607	607
23	41	65	88	154	263	606	606
24	40	65	87	153	262	606	606
25	39	64	86	152	261	605	605
26	39	63	85	152	261	604	604
27	38	62	85	151	260	604	604
28	37	62	84	150	259	603	603
29	37	61	83	150	259	602	602
30	36	61	83	149	258	602	602

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	236	350	694	1 353
2	115	131	157	237	351	695	1 108
3	118	134	159	230	349	692	917
4	120	138	163	233	348	692	768
5	121	140	168	236	348	692	692

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
6	122	142	171	240	348	692	692
7	123	144	172	242	347	691	691
8	122	144	171	239	346	690	690
9	121	144	170	237	345	689	689
10	120	144	169	235	344	688	688
11	119	143	167	234	343	686	686
12	118	142	165	232	341	684	684
13	116	141	163	230	339	682	682
14	114	139	161	227	336	680	680
15	112	136	159	225	334	678	678
16	109	134	156	222	331	675	675
17	107	131	154	220	329	673	673
18	104	129	151	218	327	670	670
19	102	127	149	216	325	668	668
20	101	125	148	214	323	666	666
21	99	123	146	212	321	665	665
22	97	122	144	210	319	663	663
23	95	120	142	209	318	661	661
24	93	118	140	207	316	659	659
25	92	116	139	205	314	658	658
26	90	115	137	203	312	656	656
27	88	113	135	202	311	654	654
28	87	111	134	200	309	652	652
29	85	110	132	198	307	651	651
30	84	108	131	197	306	649	649

2.24. Real

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	174	190	216	296	410	754	1 372
2	183	199	225	305	419	763	1 131
3	188	205	230	301	420	763	941
4	190	208	233	303	419	762	789
5	191	211	238	306	418	762	762
6	191	211	240	309	417	760	760
7	191	212	240	309	415	759	759
8	189	211	238	306	414	757	757
9	188	210	236	303	412	756	756
10	187	210	235	302	411	754	754
11	185	209	233	300	409	752	752
12	183	207	231	297	406	750	750
13	181	205	228	294	403	747	747
14	178	202	225	291	400	743	743
15	174	199	221	288	397	740	740
16	171	196	218	284	393	737	737
17	168	192	215	281	390	734	734
18	165	189	212	278	387	730	730

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
19	161	186	208	275	384	727	727
20	158	183	205	272	381	724	724
21	155	180	202	269	378	721	721
22	152	177	199	265	374	718	718
23	149	174	196	262	371	715	715
24	146	170	193	259	368	712	712
25	143	167	190	256	365	709	709
26	140	164	187	253	362	705	705
27	137	161	184	250	359	702	702
28	134	158	181	247	356	700	700
29	131	156	178	244	353	697	697
30	128	153	175	242	351	694	694

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	263	606	1 279
2	28	43	69	149	263	607	1 048
3	29	45	70	141	260	603	867
4	30	48	73	143	258	602	726
5	31	50	78	145	258	601	614
6	31	51	80	149	257	601	601
7	32	53	81	150	256	600	600
8	31	53	80	148	255	599	599
9	30	53	79	146	254	598	598
10	30	53	78	144	253	597	597
11	30	53	77	144	253	596	596
12	29	54	77	143	252	596	596
13	29	54	76	143	252	595	595
14	29	53	76	142	251	595	595
15	29	53	75	142	251	594	594
16	28	53	75	142	251	594	594
17	28	53	75	142	251	594	594
18	28	53	75	142	251	594	594
19	28	53	75	142	251	594	594
20	29	53	76	142	251	594	594
21	29	53	76	142	251	594	594
22	29	53	76	142	251	594	594
23	28	53	75	142	251	594	594
24	28	53	75	142	251	594	594
25	28	53	75	141	250	594	594
26	28	53	75	141	250	594	594
27	28	52	75	141	250	593	593

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
28	27	52	74	141	250	593	593
29	27	52	74	140	249	593	593
30	27	52	74	140	249	593	593

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	602	1 281
2	24	40	66	146	260	604	1 050
3	27	44	69	140	258	602	869
4	30	48	73	143	259	602	726
5	32	51	79	147	259	603	614
6	34	54	83	152	260	603	603
7	36	57	85	154	260	604	604
8	36	58	85	153	260	604	604
9	36	59	85	152	260	604	604
10	37	60	85	152	261	604	604
11	38	62	86	152	261	605	605
12	39	63	86	153	262	605	605
13	39	63	86	152	261	605	605
14	39	64	86	152	261	605	605
15	39	63	86	152	261	605	605
16	38	63	85	152	261	604	604
17	38	63	85	152	261	604	604
18	38	63	85	152	261	604	604
19	38	63	85	152	261	604	604
20	39	63	86	152	261	604	604
21	39	63	86	152	261	605	605
22	39	63	86	152	261	605	605
23	39	63	86	152	261	604	604
24	38	63	85	152	261	604	604
25	38	63	85	151	260	604	604
26	38	62	85	151	260	603	603
27	37	62	84	150	259	603	603
28	37	61	84	150	259	603	603
29	36	61	83	150	259	602	602
30	36	60	83	149	258	602	602

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	360	703	1 385
2	122	138	164	244	358	702	1 129
3	123	139	164	235	354	697	931
4	123	141	166	236	352	695	777
5	124	143	170	238	351	694	694
6	123	144	172	241	349	693	693
7	124	145	173	242	348	692	692

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
8	123	145	172	240	347	691	691
9	122	144	170	237	346	690	690
10	122	145	170	237	346	689	689
11	121	145	169	236	345	688	688
12	121	145	168	235	344	687	687
13	120	144	167	233	342	686	686
14	119	144	166	232	341	685	685
15	117	141	164	230	339	682	682
16	115	139	161	228	337	680	680
17	112	136	159	225	334	678	678
18	109	134	156	223	332	675	675
19	107	132	154	221	330	673	673
20	105	130	152	218	327	671	671
21	103	127	150	216	325	669	669
22	101	125	148	214	323	666	666
23	98	123	145	212	321	664	664
24	96	121	143	210	319	662	662
25	94	119	141	207	316	660	660
26	92	117	139	205	314	658	658
27	90	115	137	203	312	656	656
28	88	113	135	201	310	654	654
29	86	111	133	199	308	652	652
30	84	109	131	197	306	650	650

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	573	1 234
2	1	11	37	117	231	575	1 014
3	2	15	40	111	229	573	840
4	2	19	44	114	229	573	703
5	4	22	50	117	230	574	595
6	5	25	54	123	231	574	574
7	7	28	56	125	231	575	575
8	7	29	56	124	231	575	575
9	7	29	55	122	231	575	575
10	7	31	56	122	231	575	575
11	8	31	55	122	231	574	574
12	8	32	55	122	231	574	574
13	10	32	55	121	230	574	574
14	10	33	55	121	230	574	574
15	11	32	55	121	230	574	574
16	11	32	54	121	230	573	573
17	13	32	54	121	230	573	573
18	13	32	54	121	230	573	573
19	14	32	55	121	230	573	573
20	14	33	55	122	231	574	574
21	15	33	56	122	231	575	575

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
22	16	34	56	123	232	575	575
23	17	34	57	123	232	575	575
24	17	34	57	123	232	576	576
25	18	35	57	123	232	576	576
26	18	35	57	124	233	576	576
27	19	35	57	124	233	576	576
28	20	35	58	124	233	576	576
29	20	35	58	124	233	577	577
30	21	36	58	124	233	577	577

2.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	35	50	77	156	271	614	1 243
2	35	51	77	157	271	615	1 019
3	35	52	77	148	267	610	843
4	36	53	79	149	264	608	705
5	36	55	83	150	263	607	607
6	39	59	88	156	265	608	608
7	36	58	86	155	261	604	604
8	40	62	89	157	265	608	608
9	40	62	88	155	264	607	607
10	34	57	82	149	258	601	601
11	30	53	77	144	253	596	596
12	26	51	74	140	249	593	593
13	24	49	71	138	247	590	590
14	22	47	69	136	245	588	588
15	21	45	68	134	243	587	587
16	19	44	66	133	242	585	585
17	18	43	65	132	241	584	584
18	18	42	65	131	240	583	583
19	17	42	64	131	240	583	583
20	17	42	64	131	240	583	583
21	17	42	64	131	240	583	583
22	17	42	64	131	240	583	583
23	17	42	64	131	240	583	583
24	17	42	64	131	240	583	583
25	17	42	64	131	240	583	583
26	18	42	64	130	239	583	583
27	19	42	64	130	239	583	583
28	20	42	64	130	239	583	583
29	20	42	64	130	239	583	583
30	21	41	64	130	239	583	583

2.30. Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	186	202	228	308	422	766	1 453
2	184	199	226	306	420	764	1 187
3	181	198	223	294	412	756	980
4	179	197	222	292	407	751	818
5	176	195	222	290	403	746	746
6	173	193	222	290	398	742	742
7	170	191	219	288	394	738	738
8	166	188	215	283	390	734	734
9	162	185	211	277	386	730	730
10	158	182	207	273	382	726	726
11	155	179	203	269	378	722	722
12	152	176	199	265	374	718	718
13	148	173	195	262	371	714	714
14	145	169	192	258	367	710	710
15	141	166	188	254	363	707	707
16	138	162	185	251	360	704	704
17	135	159	182	248	357	701	701
18	132	156	179	245	354	698	698
19	129	154	176	242	351	695	695
20	127	151	174	240	349	692	692
21	124	149	171	237	346	690	690
22	121	146	168	235	344	687	687
23	119	144	166	232	341	685	685
24	116	141	163	230	339	682	682
25	114	139	161	227	336	680	680
26	112	136	159	225	334	678	678
27	109	134	156	223	332	675	675
28	107	132	154	221	330	673	673
29	105	130	152	218	327	671	671
30	103	128	150	216	325	669	669

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	246	590	1 242
2	9	26	52	111	246	590	1 019
3	10	29	54	105	245	588	843
4	12	34	57	102	245	588	706
5	17	41	62	105	246	590	597
6	19	44	67	101	247	590	590
7	19	46	65	93	247	591	591
8	17	44	64	92	248	591	591
9	17	45	66	96	248	591	591
10	19	48	69	100	248	592	592
11	21	50	71	103	248	592	592
12	23	53	72	104	248	592	592

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
13	24	55	72	104	248	592	592
14	24	55	73	104	249	592	592
15	24	55	73	104	249	592	592
16	24	55	73	104	248	592	592
17	24	55	73	104	248	592	592
18	24	55	73	104	248	592	592
19	24	55	73	104	248	592	592
20	24	55	73	104	249	593	593
21	24	55	73	104	249	593	593
22	24	55	73	104	250	593	593
23	24	55	73	104	250	593	593
24	24	55	73	104	250	593	593
25	24	55	73	104	250	593	593
26	24	55	73	104	250	594	594
27	24	55	73	104	250	594	594
28	24	55	73	104	250	593	593
29	24	55	73	104	250	593	593
30	24	55	73	104	250	593	593

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	551	1 216
2	1	5	12	92	206	550	996
3	2	5	11	82	201	544	823
4	2	6	13	83	199	542	687
5	3	7	18	85	198	542	581
6	4	8	21	90	198	541	541
7	5	9	22	92	197	541	541
8	5	9	22	90	197	541	541
9	7	11	22	89	198	541	541
10	7	11	22	89	198	541	541
11	8	12	23	89	198	542	542
12	8	13	25	89	198	542	542
13	10	14	26	90	199	542	542
14	10	14	29	90	199	542	542
15	11	16	30	90	199	543	543
16	11	16	31	90	199	543	543
17	12	17	33	91	200	543	543
18	13	18	34	91	200	544	544
19	14	19	35	92	201	544	544
20	14	19	37	93	202	545	545
21	15	20	38	93	202	546	546
22	15	21	39	94	203	546	546
23	16	22	40	94	203	547	547
24	17	22	42	95	204	547	547
25	17	23	43	95	204	547	547
26	18	24	45	95	204	548	548

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
27	18	25	46	95	204	548	548
28	19	25	47	95	204	548	548
29	20	26	48	95	204	548	548
30	20	28	49	95	204	548	548

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	168	306	3 077
2	1	15	22	45	168	343	2 294
3	1	16	24	50	162	356	1 732
4	1	17	27	54	160	354	1 338
5	2	19	31	56	160	345	1 060
6	3	21	33	59	160	332	860
7	4	24	35	61	160	316	711
8	4	25	37	64	160	300	597
9	5	26	38	67	160	283	508
10	5	27	40	69	160	266	438
11	5	27	40	70	160	253	380
12	6	27	40	70	160	253	333
13	6	27	40	70	160	253	293
14	6	27	40	70	160	253	259
15	6	27	42	70	160	253	253
16	7	27	44	70	160	253	253
17	8	27	47	70	160	253	253
18	8	27	49	70	160	253	253
19	9	27	52	70	160	253	253
20	9	27	54	70	160	253	253
21	9	27	57	70	160	253	253
22	10	27	59	70	160	253	253
23	10	27	62	70	160	253	253
24	11	27	64	70	160	253	253
25	11	27	67	72	160	253	253
26	11	27	70	75	160	253	253
27	12	27	72	77	160	253	253
28	12	27	75	78	160	253	253
29	13	27	78	81	160	253	253
30	13	27	80	83	160	253	253

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	50	172	309	3 112
2	7	22	28	52	174	347	2 324
3	7	22	31	57	169	360	1 755

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
4	7	23	34	61	167	359	1 355
5	8	25	37	62	166	349	1 073
6	9	27	39	65	166	335	869
7	10	30	41	67	165	319	718
8	9	30	41	69	165	302	603
9	9	30	43	72	164	285	513
10	9	31	44	73	164	268	441
11	9	31	44	74	163	257	383
12	9	30	43	73	163	256	335
13	8	29	43	73	162	256	295
14	7	29	42	72	162	255	261
15	7	29	42	72	161	255	255
16	7	28	44	71	161	254	254
17	8	28	47	71	161	254	254
18	8	28	50	71	160	254	254
19	9	28	52	71	160	254	254
20	9	28	55	71	161	254	254
21	9	28	58	72	161	254	254
22	10	29	59	72	161	255	255
23	10	29	62	72	162	255	255
24	11	29	65	72	162	255	255
25	11	29	68	73	162	255	255
26	11	29	71	75	162	255	255
27	12	29	73	77	162	255	255
28	12	29	76	80	162	255	255
29	13	29	78	81	162	255	255
30	14	29	81	83	162	255	255

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	168	306	3 077
2	1	15	22	45	168	343	2 294
3	1	15	24	50	162	356	1 732
4	1	16	27	54	160	354	1 338
5	2	19	31	56	160	345	1 060
6	3	21	33	59	160	332	859
7	4	24	35	61	160	316	711
8	4	25	36	64	160	299	597
9	5	26	38	67	160	283	508
10	5	26	40	69	160	266	438
11	5	27	40	70	160	253	380
12	6	27	40	70	160	253	333
13	6	27	40	70	160	253	293
14	6	27	40	70	160	253	259
15	6	27	42	70	160	253	253
16	7	27	44	70	160	253	253
17	8	27	47	70	160	253	253
18	8	27	49	70	160	253	253

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
19	9	27	52	70	160	253	253
20	9	27	54	70	160	253	253
21	9	27	57	70	160	253	253
22	10	27	59	70	160	253	253
23	10	27	62	70	160	253	253
24	11	27	64	70	160	253	253
25	11	27	67	72	160	253	253
26	11	27	70	75	160	253	253
27	12	27	72	77	160	253	253
28	12	27	75	78	160	253	253
29	13	27	78	81	160	253	253
30	13	27	80	83	160	253	253

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	96	102	126	248	344	3 099
2	76	91	97	121	243	346	2 319
3	78	94	103	129	240	359	1 751
4	76	92	103	129	235	360	1 359
5	74	91	104	129	232	352	1 080
6	73	92	104	129	230	339	878
7	72	92	103	129	228	324	728
8	71	91	103	130	226	319	612
9	70	91	103	132	225	318	522
10	66	88	101	130	221	314	450
11	63	85	98	128	218	311	391
12	62	83	97	127	216	309	342
13	61	82	96	126	215	309	309
14	60	82	95	125	215	308	308
15	60	81	95	125	214	308	308
16	59	81	94	124	213	307	307
17	59	80	93	123	213	306	306
18	58	79	93	123	212	305	305
19	57	78	92	122	211	305	305
20	56	78	91	121	211	304	304
21	56	77	90	120	210	303	303
22	55	76	89	119	209	302	302
23	54	75	88	118	208	301	301
24	53	74	87	117	207	300	300
25	52	73	86	116	206	299	299
26	50	72	85	115	205	298	298
27	49	71	84	114	204	297	297
28	48	70	83	113	203	296	296

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
29	47	69	82	112	202	295	295
30	46	68	83	111	201	294	294

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	26	49	172	305	3 066
2	6	21	28	51	173	342	2 289
3	7	22	31	57	169	355	1 730
4	8	24	35	61	167	355	1 338
5	9	26	38	63	167	346	1 061
6	10	29	41	66	167	333	861
7	11	31	42	68	167	317	712
8	11	31	43	70	166	301	599
9	11	32	44	73	166	284	510
10	11	32	45	75	165	267	439
11	10	32	45	75	165	258	381
12	10	31	45	75	164	258	334
13	10	31	44	74	164	257	295
14	9	31	44	74	164	257	261
15	9	30	44	74	163	257	257
16	8	30	45	73	163	256	256
17	8	30	47	73	163	256	256
18	8	30	50	73	162	256	256
19	9	30	52	73	162	256	256
20	9	30	55	73	163	256	256
21	10	30	58	74	163	256	256
22	10	31	61	74	163	257	257
23	10	31	63	74	164	257	257
24	11	31	66	74	164	257	257
25	11	31	68	74	164	257	257
26	12	31	71	75	164	257	257
27	12	31	73	77	164	257	257
28	12	31	76	80	164	257	257
29	13	31	79	82	164	257	257
30	14	31	82	84	164	257	257

3.6. Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	47	62	69	92	214	310	3 109
2	51	66	72	96	218	348	2 331
3	55	70	79	105	217	363	1 769
4	57	74	85	111	217	364	1 372
5	59	77	89	114	218	355	1 089
6	60	79	91	117	217	342	883
7	61	81	92	118	217	326	730

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
8	60	80	92	119	215	309	614
9	59	80	92	121	214	307	523
10	58	79	92	122	212	306	450
11	56	78	91	121	211	304	391
12	55	76	89	119	209	302	342
13	53	75	88	118	207	301	301
14	52	73	86	116	206	299	299
15	50	72	85	115	205	298	298
16	49	71	84	114	204	297	297
17	48	70	83	113	203	296	296
18	47	69	82	112	202	295	295
19	47	68	81	111	201	294	294
20	46	67	81	111	200	294	294
21	45	67	80	110	200	293	293
22	44	66	79	109	199	292	292
23	44	65	78	108	198	291	291
24	43	64	77	108	197	290	290
25	42	63	77	107	196	290	290
26	41	63	76	106	195	289	289
27	40	62	75	105	195	288	288
28	39	61	77	104	194	287	287
29	38	60	79	103	193	286	286
30	38	59	83	102	192	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	167	306	3 075
2	0	14	21	44	167	343	2 292
3	1	15	23	49	161	355	1 731
4	1	16	26	53	159	354	1 337
5	2	18	30	55	159	345	1 059
6	2	21	32	58	159	332	859
7	4	23	34	60	159	316	710
8	4	24	36	63	159	299	597
9	4	25	37	66	159	282	508
10	4	26	39	68	159	266	437
11	4	26	39	69	159	252	380
12	6	26	39	69	159	252	332
13	6	26	39	69	159	252	293
14	6	26	39	69	159	252	259
15	6	26	42	69	159	252	252
16	7	26	44	69	159	252	252
17	7	26	47	69	159	252	252
18	8	26	49	69	159	252	252
19	9	26	52	69	159	252	252
20	9	26	54	69	159	252	252
21	9	26	57	69	159	252	252

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
22	10	26	59	69	159	252	252
23	10	26	62	69	159	252	252
24	11	26	64	70	159	252	252
25	11	26	67	72	159	252	252
26	11	26	70	75	159	252	252
27	12	26	72	77	159	252	252
28	12	26	75	78	159	252	252
29	13	26	78	81	159	252	252
30	13	26	80	83	159	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	186	309	3 115
2	0	11	23	46	186	347	2 323
3	1	11	24	51	180	360	1 754
4	1	13	27	57	177	358	1 355
5	2	16	29	60	176	349	1 073
6	2	18	33	61	175	335	869
7	3	21	36	60	174	319	718
8	4	23	37	60	172	302	603
9	6	31	41	58	172	285	513
10	9	34	41	57	171	268	441
11	8	33	41	56	170	263	383
12	6	32	40	56	169	262	335
13	6	30	40	56	168	262	295
14	6	30	41	56	168	261	261
15	6	30	42	56	167	260	260
16	7	30	44	56	165	258	258
17	8	30	47	56	164	257	257
18	8	30	50	57	164	257	257
19	9	30	52	60	164	257	257
20	9	30	55	61	164	257	257
21	9	30	57	63	164	258	258
22	10	30	59	66	164	257	257
23	10	30	62	68	164	257	257
24	11	30	64	70	163	257	257
25	11	30	67	73	163	256	256
26	11	30	69	75	162	256	256
27	12	30	72	76	162	255	255
28	12	30	75	78	162	255	255
29	13	30	78	81	161	254	254
30	13	30	80	83	161	254	254

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	83	97	104	127	250	346	3 138
2	80	95	101	125	247	351	2 353
3	77	93	101	127	239	366	1 784
4	75	91	102	129	234	366	1 383
5	73	90	102	127	231	358	1 099
6	72	91	102	128	229	345	893
7	71	90	101	127	226	329	739
8	68	88	100	127	223	317	622
9	66	87	99	128	221	314	530
10	64	86	99	128	219	312	456
11	63	84	98	127	217	311	397
12	61	83	96	126	216	309	347
13	59	81	94	124	214	307	307
14	58	79	93	123	212	306	306
15	56	78	91	121	211	304	304
16	55	77	90	120	210	303	303
17	54	76	89	119	208	302	302
18	53	75	88	118	207	301	301
19	52	74	87	117	207	300	300
20	51	73	86	116	206	299	299
21	50	72	85	115	205	298	298
22	50	71	84	114	204	297	297
23	49	70	83	113	203	296	296
24	47	69	82	112	202	295	295
25	46	68	81	111	201	294	294
26	45	67	80	110	200	293	293
27	44	66	79	109	199	292	292
28	43	65	78	108	198	291	291
29	42	64	81	107	197	290	290
30	42	63	84	106	196	289	289

3.10. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	56	70	77	100	223	318	3 170
2	54	69	75	99	221	353	2 370
3	52	68	76	102	214	367	1 793
4	51	67	78	105	211	367	1 388
5	50	67	79	104	208	358	1 100
6	49	68	80	106	206	344	892
7	49	69	80	106	204	328	738
8	47	68	79	107	203	311	620
9	46	67	79	108	201	294	527
10	45	67	80	109	200	293	454
11	44	66	79	109	199	292	394

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
12	43	65	78	108	198	291	345
13	43	64	77	107	197	290	304
14	42	63	77	107	196	290	290
15	41	63	76	106	196	289	289
16	40	62	75	105	195	288	288
17	40	61	74	104	194	287	287
18	39	60	74	104	193	287	287
19	38	60	73	103	193	286	286
20	38	60	73	103	193	286	286
21	38	59	73	103	192	286	286
22	37	59	72	102	192	285	285
23	37	58	72	102	191	285	285
24	36	58	71	101	191	284	284
25	36	57	70	100	190	283	283
26	35	57	72	100	189	283	283
27	34	56	75	99	189	282	282
28	34	55	77	98	188	281	281
29	33	54	81	98	187	281	281
30	32	54	83	97	187	280	280

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	193	311	3 137
2	26	40	47	71	193	349	2 342
3	25	40	49	75	187	362	1 768
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	181	322	725
8	24	45	56	84	180	305	609
9	24	45	57	86	179	288	518
10	24	45	58	88	178	272	446
11	23	45	58	88	178	271	387
12	22	44	57	87	177	270	338
13	22	43	56	86	176	269	298
14	21	42	55	86	175	268	268
15	20	42	55	85	174	268	268
16	19	41	54	84	173	267	267
17	19	40	53	83	173	266	266
18	18	40	53	83	172	266	266
19	18	39	53	83	172	265	265
20	18	39	55	83	172	265	265

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
21	18	39	58	83	172	266	266
22	18	39	61	83	172	265	265
23	18	39	63	82	172	265	265
24	17	39	66	82	172	265	265
25	17	39	68	82	172	265	265
26	17	39	71	82	171	265	265
27	17	38	73	82	171	264	264
28	17	38	77	81	171	264	264
29	16	38	79	82	171	264	264
30	16	38	82	84	170	264	264

3.12. Swiss franc

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	25	147	304	3 057
2	0	1	6	26	148	341	2 278
3	1	1	9	31	143	353	1 719
4	1	3	12	35	140	352	1 328
5	2	4	15	36	140	343	1 052
6	2	4	18	40	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	50	140	263	433
11	4	9	31	52	141	247	376
12	6	10	33	50	140	233	329
13	6	11	36	52	141	234	290
14	6	12	39	51	141	234	257
15	6	13	41	50	140	233	233
16	7	13	44	51	139	232	232
17	7	14	46	54	138	232	232
18	8	16	48	57	139	232	232
19	9	16	51	58	139	232	232
20	9	17	54	60	140	233	233
21	9	18	56	63	140	233	233
22	10	19	59	65	140	234	234
23	10	19	62	67	140	234	234
24	11	20	64	69	140	234	234
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	12	25	76	79	142	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	57	63	87	209	315	3 183
2	42	57	63	87	209	354	2 376
3	41	56	65	91	203	367	1 795
4	40	57	67	94	200	366	1 387
5	40	58	70	95	199	357	1 098
6	40	59	71	97	198	343	890
7	41	61	72	98	196	327	735
8	40	60	72	99	195	309	617
9	39	60	73	102	194	292	525
10	39	60	73	103	193	287	452
11	38	60	73	103	193	286	392
12	37	59	72	102	192	285	343
13	37	58	71	101	191	284	302
14	36	57	71	101	190	283	283
15	35	57	70	100	190	283	283
16	34	56	69	99	189	282	282
17	34	55	68	98	188	281	281
18	33	55	68	98	187	281	281
19	33	54	67	97	187	280	280
20	32	54	67	97	187	280	280
21	32	54	67	97	187	280	280
22	32	53	67	97	186	280	280
23	31	53	66	96	186	279	279
24	31	52	66	96	185	279	279
25	30	52	69	95	185	278	278
26	30	51	72	95	184	277	277
27	29	51	74	94	184	277	277
28	29	50	77	93	183	276	276
29	28	49	79	93	182	276	276
30	27	49	83	92	182	275	275

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	9	24	31	54	177	314	3 164
2	14	28	35	58	181	352	2 360
3	16	32	40	66	178	365	1 782
4	19	35	46	73	179	364	1 377
5	21	39	51	76	180	355	1 091
6	21	39	51	77	178	341	884
7	26	46	57	83	182	325	731
8	25	45	57	84	180	307	613
9	26	47	60	88	181	290	522
10	28	50	63	92	183	276	449
11	30	51	64	94	184	277	390
12	30	52	65	95	185	278	341

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
13	31	52	66	96	185	278	300
14	31	53	66	96	186	279	279
15	31	53	66	96	186	279	279
16	31	52	65	96	185	278	278
17	31	52	65	96	185	278	278
18	30	51	65	95	184	278	278
19	30	51	64	94	184	277	277
20	30	51	64	94	184	277	277
21	29	51	64	94	184	277	277
22	29	51	64	94	184	277	277
23	29	50	64	94	183	277	277
24	28	50	66	93	183	276	276
25	28	50	68	93	182	276	276
26	28	49	71	92	182	275	275
27	27	49	73	92	181	275	275
28	27	48	77	91	181	274	274
29	26	48	79	91	180	274	274
30	25	47	82	90	180	273	273

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	22	29	53	175	312	3 149
2	9	24	30	54	176	350	2 350
3	10	25	34	60	172	364	1 775
4	10	27	38	64	170	362	1 371
5	11	29	41	66	170	353	1 085
6	13	32	44	70	170	339	879
7	15	35	46	72	170	323	726
8	15	35	47	74	170	305	610
9	15	37	49	78	170	288	519
10	16	38	51	80	171	271	446
11	17	38	51	81	171	264	387
12	17	38	51	82	171	264	339
13	17	38	52	82	171	265	298
14	17	39	52	82	171	265	265
15	17	39	52	82	172	265	265
16	17	38	52	82	171	264	264
17	17	38	52	82	171	265	265
18	17	38	52	82	171	264	264
19	17	38	52	82	171	264	264
20	17	39	55	82	171	265	265
21	17	39	58	82	171	265	265
22	17	38	61	82	171	265	265
23	17	38	63	81	171	264	264
24	16	38	66	81	171	264	264
25	16	37	68	81	170	264	264
26	16	37	71	80	170	263	263

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
27	15	37	73	80	170	263	263
28	15	37	76	80	169	263	263
29	15	36	78	81	169	262	262
30	14	36	81	84	169	262	262

3.16. Chilean peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	45	59	66	89	212	318	3 209
2	47	62	69	92	215	357	2 399
3	50	65	74	100	212	371	1 815
4	51	67	78	105	210	371	1 404
5	52	70	82	107	211	362	1 113
6	54	73	85	111	211	348	903
7	56	75	86	112	211	332	747
8	55	75	87	114	210	314	628
9	55	76	88	117	210	303	534
10	55	77	90	119	210	303	459
11	55	77	90	120	210	303	399
12	54	76	89	119	209	302	349
13	54	75	88	118	208	301	307
14	53	74	87	118	207	300	300
15	52	73	87	117	206	299	299
16	51	72	86	116	205	299	299
17	50	72	85	115	204	298	298
18	49	71	84	114	204	297	297
19	49	70	83	113	203	296	296
20	48	69	83	113	202	296	296
21	47	69	82	112	202	295	295
22	46	68	81	111	201	294	294
23	46	67	80	110	200	293	293
24	45	66	79	109	199	292	292
25	44	65	78	108	198	291	291
26	43	64	77	108	197	290	290
27	42	63	77	107	196	289	289
28	41	62	78	106	195	289	289
29	40	62	81	105	194	288	288
30	39	61	83	104	194	287	287

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	243	338	3 318
2	80	94	101	124	247	369	2 486
3	79	95	103	129	241	384	1 882
4	79	95	106	132	238	383	1 456
5	81	99	111	136	240	374	1 153

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
6	83	102	114	140	240	359	935
7	85	105	116	142	241	342	772
8	86	107	118	146	241	335	649
9	87	108	120	149	242	335	552
10	87	109	122	151	242	335	475
11	87	109	122	152	242	335	412
12	86	108	121	151	241	334	361
13	85	106	120	150	239	333	333
14	83	105	118	148	238	331	331
15	82	103	117	147	236	330	330
16	81	102	115	145	235	328	328
17	79	101	114	144	233	327	327
18	78	99	112	143	232	325	325
19	76	98	111	141	231	324	324
20	75	97	110	140	229	323	323
21	74	95	108	138	228	321	321
22	72	94	107	137	227	320	320
23	71	92	105	135	225	318	318
24	69	91	104	134	223	317	317
25	68	89	102	132	222	315	315
26	66	87	101	131	220	314	314
27	64	86	99	129	219	312	312
28	63	84	98	128	217	310	310
29	61	83	96	126	216	309	309
30	60	81	95	125	214	308	308

3.18. Hong Kong dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	15	22	46	168	312	3 143
2	4	19	26	49	172	350	2 347
3	7	22	31	57	169	363	1 774
4	8	25	36	62	168	362	1 370
5	11	28	40	65	169	353	1 085
6	13	32	44	69	170	339	879
7	15	35	46	72	170	323	726
8	15	36	47	75	171	306	610
9	16	37	49	78	171	288	519
10	16	38	51	80	171	271	446
11	16	38	51	81	171	264	387
12	16	38	51	81	170	264	339
13	16	37	50	80	170	263	298
14	15	36	50	80	169	262	264
15	14	36	49	79	168	262	262
16	13	35	48	78	168	261	261
17	13	34	48	78	167	260	260
18	12	34	50	77	167	260	260

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
19	12	34	52	77	166	260	260
20	12	34	55	77	167	260	260
21	12	34	58	77	167	260	260
22	12	34	61	77	167	260	260
23	12	34	63	77	167	260	260
24	12	34	66	77	167	260	260
25	12	34	68	77	167	260	260
26	12	34	71	77	166	260	260
27	12	33	73	78	166	260	260
28	12	33	76	80	166	259	259
29	14	33	79	82	166	259	259
30	14	33	81	84	166	259	259

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	3 408
2	87	102	108	132	254	376	2 544
3	86	102	110	136	248	390	1 921
4	86	103	113	140	246	389	1 483
5	87	104	116	141	245	379	1 173
6	87	106	118	144	244	364	950
7	88	108	119	145	244	347	784
8	88	109	120	148	244	337	658
9	88	109	121	150	243	336	559
10	86	108	121	150	241	334	481
11	85	106	120	149	239	332	417
12	83	104	118	148	237	331	364
13	81	103	116	146	235	329	329
14	79	101	114	144	233	327	327
15	77	99	112	142	232	325	325
16	75	97	110	140	229	323	323
17	73	95	108	138	228	321	321
18	72	93	107	137	226	319	319
19	70	92	105	135	225	318	318
20	69	91	104	134	224	317	317
21	68	90	103	133	223	316	316
22	67	89	102	132	222	315	315
23	66	88	101	131	221	314	314
24	65	87	100	130	220	313	313
25	64	86	99	129	218	312	312
26	63	84	98	128	217	311	311
27	62	83	97	127	216	309	309

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
28	61	82	95	126	215	308	308
29	60	81	94	125	214	307	307
30	59	80	93	124	213	306	306

3.20. Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	347	361	368	391	514	610	3 465
2	71	86	93	116	239	380	2 575
3	74	89	98	124	236	393	1 939
4	77	93	104	130	236	392	1 496
5	79	96	109	134	237	381	1 183
6	81	100	112	138	238	366	958
7	83	103	114	140	239	349	791
8	84	105	116	144	239	333	664
9	85	106	118	147	240	333	565
10	85	106	119	149	239	333	485
11	85	106	120	150	239	333	421
12	85	107	120	150	239	333	368
13	85	107	120	150	240	333	333
14	86	108	121	151	240	334	334
15	87	108	121	152	241	334	334
16	88	109	122	153	242	335	335
17	89	110	124	154	243	336	336
18	90	111	125	155	244	338	338
19	91	112	126	156	245	338	338
20	92	113	126	156	246	339	339
21	92	113	126	157	246	339	339
22	92	113	126	156	246	339	339
23	91	113	126	156	245	339	339
24	90	112	125	155	245	338	338
25	89	111	124	154	244	337	337
26	88	110	123	153	243	336	336
27	87	109	122	152	242	335	335
28	86	107	121	151	240	333	333
29	85	106	119	149	239	332	332
30	83	105	118	148	238	331	331

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	157	309	3 115
2	0	4	11	34	157	347	2 322
3	1	4	13	39	151	359	1 753
4	1	4	15	42	148	358	1 353
5	2	6	18	43	147	349	1 071
6	2	8	19	45	146	335	868

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
7	3	10	21	47	145	319	717
8	4	10	23	49	145	302	602
9	4	10	26	51	143	284	512
10	4	10	29	52	143	267	441
11	4	10	31	53	143	251	382
12	6	10	34	53	143	236	335
13	6	11	36	53	143	236	295
14	6	12	39	54	143	236	261
15	6	13	42	54	143	237	237
16	7	13	44	54	143	236	236
17	8	15	47	55	144	237	237
18	8	16	50	57	144	237	237
19	9	16	52	60	145	238	238
20	9	17	55	61	146	239	239
21	9	19	58	64	146	240	240
22	10	19	60	66	147	240	240
23	10	20	62	68	148	241	241
24	11	21	65	71	148	242	242
25	11	22	68	73	149	242	242
26	11	22	71	75	149	242	242
27	12	24	73	77	150	243	243
28	12	25	76	80	150	243	243
29	13	25	78	81	150	243	243
30	14	27	81	83	150	244	244

3.22. New Zealand dollar

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	48	63	70	93	216	316	3 192
2	49	64	70	94	216	355	2 385
3	49	64	73	99	211	369	1 803
4	48	64	75	102	207	368	1 394
5	48	65	78	103	206	359	1 104
6	49	68	79	105	206	345	895
7	49	69	80	106	204	329	740
8	48	69	81	108	204	311	621
9	48	69	81	110	203	296	529
10	47	68	82	111	202	295	455
11	46	67	80	110	200	293	395
12	44	65	79	109	198	292	345
13	42	64	77	107	197	290	304
14	41	62	75	106	195	288	288
15	39	61	74	104	194	287	287
16	37	59	72	102	192	285	285
17	36	58	71	101	191	284	284
18	35	57	70	100	189	283	283
19	34	56	69	99	188	282	282
20	34	55	68	98	188	281	281

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
21	33	54	68	98	187	281	281
22	32	54	67	97	187	280	280
23	32	53	66	96	186	279	279
24	31	52	67	96	185	279	279
25	30	52	70	95	185	278	278
26	29	51	72	94	184	277	277
27	29	50	75	94	183	276	276
28	28	50	77	93	182	276	276
29	27	49	81	92	182	275	275
30	27	48	83	92	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	372	3 463
2	110	125	131	155	277	381	2 582
3	111	126	135	161	273	396	1 950
4	112	128	139	166	271	395	1 506
5	113	130	143	168	271	385	1 193
6	114	133	145	170	271	370	966
7	115	135	146	172	270	364	798
8	114	135	146	174	270	363	670
9	114	135	147	176	269	362	570
10	113	134	147	177	267	361	491
11	111	133	146	176	266	359	426
12	109	131	144	174	264	357	372
13	107	129	142	172	262	355	355
14	105	127	140	170	259	353	353
15	103	124	137	167	257	350	350
16	100	121	135	165	254	348	348
17	98	119	132	162	252	345	345
18	95	117	130	160	250	343	343
19	93	115	128	158	248	341	341
20	92	113	126	156	246	339	339
21	90	111	125	155	244	337	337
22	88	110	123	153	242	336	336
23	86	108	121	151	241	334	334
24	84	106	119	149	239	332	332
25	83	104	117	147	237	330	330
26	81	102	116	146	235	329	329
27	79	101	114	144	234	327	327
28	78	99	112	142	232	325	325
29	76	98	111	141	230	324	324
30	75	96	109	139	229	322	322

3.24. Real

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	169	184	190	214	336	432	3 515
2	178	193	199	223	345	441	2 638
3	182	197	206	232	344	439	2 002
4	182	199	210	236	342	436	1 549
5	183	200	213	238	341	435	1 227
6	183	202	213	239	340	433	994
7	183	203	214	240	338	432	821
8	181	202	213	241	337	430	688
9	180	201	213	242	335	428	585
10	179	200	214	243	334	427	503
11	177	199	212	242	332	425	436
12	175	196	209	239	329	422	422
13	172	193	206	236	326	419	419
14	169	190	203	233	323	416	416
15	165	187	200	230	320	413	413
16	162	184	197	227	316	410	410
17	159	180	194	224	313	406	406
18	156	177	190	220	310	403	403
19	152	174	187	217	307	400	400
20	149	171	184	214	304	397	397
21	146	168	181	211	301	394	394
22	143	165	178	208	298	391	391
23	140	161	175	205	294	388	388
24	137	158	172	202	291	384	384
25	134	155	168	198	288	381	381
26	131	152	165	195	285	378	378
27	128	149	162	192	282	375	375
28	125	146	159	190	279	372	372
29	122	143	157	187	276	370	370
30	119	141	154	184	274	367	367

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	189	323	3 261
2	22	37	44	67	190	362	2 432
3	22	37	46	72	184	375	1 836
4	22	38	49	76	181	374	1 418
5	22	40	52	77	181	364	1 122
6	23	42	54	79	180	350	910
7	24	44	55	81	179	333	752
8	23	43	55	82	178	316	631
9	22	43	56	85	177	297	537
10	22	43	57	86	177	280	461
11	21	43	56	86	176	269	400

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
12	21	42	56	86	175	268	350
13	20	42	55	85	175	268	308
14	20	41	54	85	174	267	272
15	19	41	54	84	174	267	267
16	19	41	54	84	174	267	267
17	19	41	54	84	174	267	267
18	19	41	54	84	174	267	267
19	19	41	54	84	174	267	267
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	19	41	65	84	174	267	267
24	19	41	67	84	174	267	267
25	19	41	70	84	173	267	267
26	19	40	72	84	173	266	266
27	19	40	75	83	173	266	266
28	18	40	78	83	173	266	266
29	18	40	81	83	172	266	266
30	18	39	83	86	172	265	265

3.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	17	32	39	62	185	323	3 266
2	19	34	40	64	186	362	2 436
3	21	36	45	71	183	375	1 839
4	22	38	49	76	181	374	1 419
5	24	41	54	79	182	364	1 123
6	26	44	56	82	183	350	909
7	28	48	59	85	183	333	751
8	28	48	60	87	183	315	630
9	29	50	62	91	184	297	536
10	29	51	64	93	184	279	461
11	30	52	65	95	184	278	400
12	30	52	65	95	185	278	350
13	30	52	65	95	185	278	308
14	30	51	65	95	184	278	278
15	30	51	64	95	184	277	277
16	29	51	64	94	184	277	277
17	29	51	64	94	184	277	277
18	29	51	64	94	184	277	277
19	29	51	64	94	184	277	277
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	29	51	67	94	184	277	277

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
25	29	51	70	94	183	277	277
26	29	50	72	93	183	276	276
27	28	50	76	93	183	276	276
28	28	49	78	92	182	275	275
29	27	49	81	92	182	275	275
30	27	48	84	92	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	286	381	3 549
2	117	132	138	162	284	388	2 636
3	116	131	140	166	278	401	1 984
4	115	131	142	169	275	399	1 528
5	115	133	145	170	274	388	1 206
6	115	134	146	172	272	372	975
7	116	136	147	173	271	364	803
8	115	135	147	174	270	364	673
9	114	135	147	176	269	362	572
10	114	135	149	178	269	362	491
11	113	135	148	178	268	361	425
12	112	134	147	177	267	360	371
13	111	133	146	176	265	359	359
14	110	131	145	175	264	357	357
15	108	129	142	172	262	355	355
16	105	127	140	170	260	353	353
17	103	124	137	167	257	350	350
18	100	122	135	165	255	348	348
19	98	120	133	163	253	346	346
20	96	118	131	161	250	344	344
21	94	115	129	159	248	341	341
22	92	113	126	156	246	339	339
23	89	111	124	154	244	337	337
24	87	109	122	152	242	335	335
25	85	107	120	150	239	333	333
26	83	104	118	148	237	331	331
27	81	102	116	146	235	328	328
28	79	100	114	144	233	326	326
29	77	98	112	142	231	324	324
30	75	96	110	140	229	323	323

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	9	33	155	312	3 141
2	0	5	12	35	158	350	2 346
3	1	7	16	42	153	363	1 773

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
4	1	9	20	47	152	362	1 371
5	2	12	24	49	153	353	1 086
6	2	15	27	53	154	339	880
7	3	19	30	56	154	323	727
8	4	19	31	58	154	306	611
9	4	20	33	61	154	289	520
10	4	21	34	63	154	272	447
11	4	21	34	64	154	255	388
12	6	21	35	64	154	247	340
13	6	21	37	64	153	247	299
14	6	20	39	64	153	246	265
15	6	20	42	64	153	246	246
16	7	20	45	63	153	246	246
17	8	20	48	63	153	246	246
18	8	20	50	63	153	246	246
19	9	20	53	63	153	246	246
20	9	21	55	64	154	247	247
21	10	21	58	65	154	247	247
22	10	22	61	67	155	248	248
23	10	22	63	69	155	248	248
24	11	22	66	71	155	248	248
25	11	23	68	73	155	249	249
26	11	23	71	75	156	249	249
27	12	24	73	78	156	249	249
28	12	25	76	80	156	249	249
29	14	25	79	82	156	249	249
30	14	27	81	84	156	250	250

3.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	30	44	51	74	197	314	3 165
2	30	45	51	75	197	352	2 360
3	29	44	53	79	191	365	1 781
4	28	44	55	81	187	363	1 375
5	28	45	57	82	186	354	1 088
6	31	49	61	87	188	339	881
7	28	48	59	85	184	323	727
8	33	53	65	92	188	306	610
9	32	53	65	94	187	288	519
10	26	48	61	90	181	274	446
11	22	43	56	86	176	269	387
12	18	39	53	83	172	266	338
13	15	37	50	80	170	263	298
14	13	35	48	78	168	261	264
15	12	33	46	77	166	259	259
16	10	32	45	75	165	258	258

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
17	9	31	47	74	164	257	257
18	9	30	50	73	163	256	256
19	9	30	52	73	163	256	256
20	9	30	55	73	163	256	256
21	9	30	58	73	163	256	256
22	10	30	60	73	163	256	256
23	10	30	63	73	163	256	256
24	11	30	66	73	163	256	256
25	11	30	68	73	163	256	256
26	11	30	71	75	162	256	256
27	12	30	73	77	162	256	256
28	12	29	76	80	162	256	256
29	13	29	78	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	181	196	202	226	348	444	3 736
2	179	193	200	224	346	442	2 780
3	175	190	199	225	337	432	2 096
4	171	187	198	225	330	424	1 614
5	167	185	197	222	326	419	1 274
6	164	183	195	221	321	415	1 029
7	162	182	193	219	317	411	847
8	158	178	190	217	313	406	709
9	154	175	188	216	309	402	601
10	151	172	185	215	305	399	516
11	147	168	182	212	301	395	446
12	143	165	178	208	297	391	391
13	139	161	174	204	294	387	387
14	136	157	170	200	290	383	383
15	132	154	167	197	286	380	380
16	129	150	164	194	283	376	376
17	126	147	160	191	280	373	373
18	123	144	158	188	277	370	370
19	120	142	155	185	274	368	368
20	118	139	152	182	272	365	365
21	115	136	150	180	269	363	363
22	112	134	147	177	267	360	360
23	110	131	145	175	264	358	358
24	107	129	142	172	262	355	355
25	105	127	140	170	259	353	353
26	103	124	137	167	257	350	350
27	100	122	135	165	255	348	348

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
28	98	120	133	163	253	346	346
29	96	118	131	161	251	344	344
30	94	116	129	159	248	342	342

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	172	313	3 162
2	0	15	26	54	172	352	2 360
3	1	17	29	58	169	365	1 782
4	1	20	32	63	168	364	1 377
5	2	23	37	69	169	354	1 090
6	4	26	40	70	170	340	883
7	6	31	42	72	170	324	730
8	8	34	46	74	171	307	612
9	10	37	49	76	171	289	521
10	11	38	51	76	171	272	448
11	12	40	52	78	171	265	389
12	12	41	54	79	171	265	340
13	13	42	54	80	172	265	299
14	13	43	55	80	172	265	265
15	14	43	55	80	172	265	265
16	14	43	55	80	171	265	265
17	14	43	55	80	171	265	265
18	14	43	55	80	171	265	265
19	14	43	55	80	172	265	265
20	14	43	55	80	172	265	265
21	14	43	58	80	172	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	134	307	3 091
2	0	1	6	15	132	344	2 302
3	1	1	9	18	125	356	1 736
4	1	3	12	21	122	354	1 339
5	2	4	15	24	121	345	1 060
6	2	4	18	27	121	331	858

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
7	3	6	20	30	120	315	709
8	4	6	23	32	120	298	595
9	4	8	26	35	121	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	122	218	291
14	6	12	39	47	122	215	257
15	6	13	41	49	122	216	229
16	7	13	44	51	122	216	216
17	7	14	46	54	123	216	216
18	8	16	49	57	125	217	217
19	9	16	51	58	128	217	217
20	9	17	54	61	130	218	218
21	9	18	56	63	132	219	219
22	10	19	59	65	133	219	219
23	10	20	62	67	135	220	220
24	11	20	64	69	136	220	220
25	11	22	67	71	138	220	220
26	11	22	69	73	139	220	220
27	12	23	72	76	141	220	220
28	12	24	74	78	142	221	221
29	12	25	76	79	142	221	221
30	13	25	79	81	144	221	221

ANNEX III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	9
Euro	Belgium	9
Euro	Cyprus	9
Euro	Estonia	9
Euro	Finland	9
Euro	France	9
Euro	Germany	9
Euro	Greece	9
Euro	Ireland	9
Euro	Italy	9
Euro	Latvia	9
Euro	Lithuania	9
Euro	Luxembourg	9
Euro	Malta	9
Euro	Netherlands	9
Euro	Portugal	9
Euro	Slovakia	9
Euro	Slovenia	9
Euro	Spain	9
Czech koruna	Czech Republic	2
Danish krone	Denmark	40
Forint	Hungary	5
Krona	Sweden	4
Kuna	Croatia	7
Lev	Bulgaria	- 1
Pound sterling	United Kingdom	21
Romanian leu	Romania	- 3
Zloty	Poland	13
Króna	Iceland	11
Norwegian krone	Norway	21
Swiss franc	Liechtenstein	1
Swiss franc	Switzerland	1
Australian dollar	Australia	10
Canadian dollar	Canada	7
US dollar	United States	40
Yen	Japan	2