

II

(Non-legislative acts)

REGULATIONS

COMMISSION IMPLEMENTING REGULATION (EU) 2021/178

of 8 February 2021

laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 December 2020 until 30 March 2021 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 7 January 2021, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of December 2020 market data. That information was published on 7 January 2021 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.

⁽¹⁾ OJ L 335, 17.12.2009, p. 1.

- (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 31 December 2020 until 30 March 2021.
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 31 December 2020.

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

Done at Brussels, 8 February 2021.

For the Commission
The President
Ursula VON DER LEYEN

⁽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).

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	-0,623%	0,385%	-0,633%	0,286%	-0,144%	-0,258%
2	-0,624%	0,606%	-0,634%	0,530%	-0,117%	-0,078%
3	-0,608%	0,790%	-0,618%	0,771%	-0,071%	0,065%
4	-0,587%	0,927%	-0,597%	0,996%	-0,020%	0,164%
5	-0,558%	1,020%	-0,568%	1,198%	0,033%	0,249%
6	-0,527%	1,076%	-0,537%	1,381%	0,085%	0,337%
7	-0,486%	1,113%	-0,496%	1,545%	0,139%	0,435%
8	-0,445%	1,141%	-0,455%	1,690%	0,162%	0,546%
9	-0,404%	1,167%	-0,415%	1,819%	0,199%	0,668%
10	-0,367%	1,193%	-0,377%	1,928%	0,291%	0,790%
11	-0,320%	1,223%	-0,330%	2,015%	0,453%	0,909%
12	-0,275%	1,256%	-0,285%	2,087%	0,646%	1,022%
13	-0,263%	1,294%	-0,273%	2,150%	0,839%	1,130%
14	-0,205%	1,337%	-0,215%	2,209%	1,021%	1,232%
15	-0,174%	1,386%	-0,185%	2,269%	1,188%	1,329%
16	-0,166%	1,440%	-0,176%	2,330%	1,339%	1,420%
17	-0,161%	1,499%	-0,171%	2,392%	1,476%	1,507%
18	-0,151%	1,558%	-0,162%	2,453%	1,598%	1,589%
19	-0,130%	1,619%	-0,140%	2,514%	1,709%	1,666%
20	-0,093%	1,679%	-0,103%	2,573%	1,810%	1,738%
21	-0,038%	1,738%	-0,048%	2,631%	1,901%	1,807%
22	0,029%	1,796%	0,019%	2,687%	1,984%	1,872%
23	0,105%	1,852%	0,095%	2,741%	2,060%	1,934%
24	0,186%	1,907%	0,176%	2,792%	2,130%	1,992%
25	0,270%	1,960%	0,260%	2,842%	2,194%	2,047%
26	0,354%	2,010%	0,346%	2,890%	2,254%	2,100%
27	0,439%	2,059%	0,431%	2,936%	2,309%	2,150%
28	0,523%	2,106%	0,515%	2,980%	2,360%	2,197%
29	0,606%	2,151%	0,598%	3,022%	2,407%	2,242%
30	0,686%	2,194%	0,678%	3,062%	2,452%	2,284%
31	0,765%	2,236%	0,757%	3,100%	2,493%	2,325%
32	0,841%	2,275%	0,833%	3,137%	2,532%	2,364%
33	0,914%	2,314%	0,907%	3,173%	2,569%	2,400%
34	0,985%	2,350%	0,978%	3,206%	2,604%	2,436%
35	1,053%	2,385%	1,046%	3,239%	2,636%	2,469%
36	1,119%	2,418%	1,112%	3,270%	2,667%	2,501%
37	1,182%	2,451%	1,176%	3,299%	2,696%	2,532%

38	1,243%	2,481%	1,237%	3,328%	2,724%	2,561%
39	1,302%	2,511%	1,296%	3,355%	2,750%	2,589%
40	1,358%	2,539%	1,352%	3,381%	2,775%	2,616%
41	1,412%	2,567%	1,406%	3,407%	2,798%	2,642%
42	1,464%	2,593%	1,458%	3,431%	2,821%	2,667%
43	1,514%	2,618%	1,508%	3,454%	2,843%	2,690%
44	1,562%	2,642%	1,557%	3,476%	2,863%	2,713%
45	1,608%	2,665%	1,603%	3,498%	2,883%	2,735%
46	1,653%	2,688%	1,648%	3,518%	2,901%	2,756%
47	1,696%	2,709%	1,690%	3,538%	2,919%	2,776%
48	1,737%	2,730%	1,732%	3,557%	2,937%	2,796%
49	1,777%	2,750%	1,772%	3,576%	2,953%	2,814%
50	1,815%	2,769%	1,810%	3,594%	2,969%	2,832%
51	1,852%	2,788%	1,847%	3,611%	2,984%	2,850%
52	1,887%	2,806%	1,882%	3,627%	2,999%	2,867%
53	1,922%	2,823%	1,917%	3,643%	3,013%	2,883%
54	1,955%	2,840%	1,950%	3,659%	3,027%	2,898%
55	1,987%	2,856%	1,982%	3,674%	3,040%	2,913%
56	2,018%	2,871%	2,013%	3,688%	3,053%	2,928%
57	2,047%	2,887%	2,043%	3,702%	3,065%	2,942%
58	2,076%	2,901%	2,072%	3,715%	3,076%	2,956%
59	2,104%	2,915%	2,100%	3,728%	3,088%	2,969%
60	2,131%	2,929%	2,127%	3,741%	3,099%	2,982%
61	2,157%	2,942%	2,153%	3,753%	3,109%	2,994%
62	2,183%	2,955%	2,179%	3,765%	3,120%	3,006%
63	2,207%	2,967%	2,203%	3,777%	3,130%	3,018%
64	2,231%	2,980%	2,227%	3,788%	3,139%	3,029%
65	2,254%	2,991%	2,250%	3,799%	3,149%	3,040%
66	2,277%	3,003%	2,273%	3,809%	3,158%	3,051%
67	2,298%	3,014%	2,295%	3,819%	3,167%	3,061%
68	2,320%	3,024%	2,316%	3,829%	3,175%	3,071%
69	2,340%	3,035%	2,337%	3,839%	3,184%	3,081%
70	2,360%	3,045%	2,357%	3,848%	3,192%	3,090%
71	2,380%	3,055%	2,376%	3,857%	3,199%	3,099%
72	2,398%	3,064%	2,395%	3,866%	3,207%	3,108%
73	2,417%	3,074%	2,413%	3,875%	3,215%	3,117%
74	2,435%	3,083%	2,431%	3,883%	3,222%	3,126%
75	2,452%	3,092%	2,449%	3,891%	3,229%	3,134%
76	2,469%	3,100%	2,466%	3,899%	3,236%	3,142%
77	2,486%	3,109%	2,482%	3,907%	3,242%	3,150%
78	2,502%	3,117%	2,498%	3,915%	3,249%	3,157%
79	2,517%	3,125%	2,514%	3,922%	3,255%	3,165%
80	2,533%	3,133%	2,530%	3,929%	3,261%	3,172%
81	2,548%	3,140%	2,545%	3,936%	3,267%	3,179%

82	2,562%	3,148%	2,559%	3,943%	3,273%	3,186%
83	2,576%	3,155%	2,573%	3,950%	3,279%	3,193%
84	2,590%	3,162%	2,587%	3,956%	3,284%	3,200%
85	2,604%	3,169%	2,601%	3,963%	3,290%	3,206%
86	2,617%	3,175%	2,614%	3,969%	3,295%	3,212%
87	2,630%	3,182%	2,627%	3,975%	3,300%	3,218%
88	2,643%	3,188%	2,640%	3,981%	3,306%	3,224%
89	2,655%	3,195%	2,652%	3,987%	3,311%	3,230%
90	2,667%	3,201%	2,664%	3,992%	3,315%	3,236%
91	2,679%	3,207%	2,676%	3,998%	3,320%	3,242%
92	2,691%	3,213%	2,688%	4,003%	3,325%	3,247%
93	2,702%	3,219%	2,699%	4,009%	3,329%	3,253%
94	2,713%	3,224%	2,710%	4,014%	3,334%	3,258%
95	2,724%	3,230%	2,721%	4,019%	3,338%	3,263%
96	2,735%	3,235%	2,732%	4,024%	3,343%	3,268%
97	2,745%	3,240%	2,742%	4,029%	3,347%	3,273%
98	2,755%	3,246%	2,753%	4,034%	3,351%	3,278%
99	2,765%	3,251%	2,763%	4,038%	3,355%	3,283%
100	2,775%	3,256%	2,772%	4,043%	3,359%	3,287%
101	2,785%	3,261%	2,782%	4,048%	3,363%	3,292%
102	2,794%	3,265%	2,792%	4,052%	3,366%	3,296%
103	2,803%	3,270%	2,801%	4,056%	3,370%	3,301%
104	2,812%	3,275%	2,810%	4,061%	3,374%	3,305%
105	2,821%	3,279%	2,819%	4,065%	3,377%	3,309%
106	2,830%	3,284%	2,828%	4,069%	3,381%	3,313%
107	2,838%	3,288%	2,836%	4,073%	3,384%	3,318%
108	2,847%	3,292%	2,845%	4,077%	3,388%	3,322%
109	2,855%	3,296%	2,853%	4,081%	3,391%	3,325%
110	2,863%	3,300%	2,861%	4,084%	3,394%	3,329%
111	2,871%	3,305%	2,869%	4,088%	3,398%	3,333%
112	2,879%	3,309%	2,877%	4,092%	3,401%	3,337%
113	2,887%	3,312%	2,884%	4,095%	3,404%	3,340%
114	2,894%	3,316%	2,892%	4,099%	3,407%	3,344%
115	2,902%	3,320%	2,899%	4,103%	3,410%	3,348%
116	2,909%	3,324%	2,907%	4,106%	3,413%	3,351%
117	2,916%	3,327%	2,914%	4,109%	3,416%	3,354%
118	2,923%	3,331%	2,921%	4,113%	3,418%	3,358%
119	2,930%	3,334%	2,928%	4,116%	3,421%	3,361%
120	2,937%	3,338%	2,935%	4,119%	3,424%	3,364%
121	2,943%	3,341%	2,941%	4,122%	3,427%	3,367%
122	2,950%	3,345%	2,948%	4,125%	3,429%	3,371%
123	2,957%	3,348%	2,955%	4,128%	3,432%	3,374%
124	2,963%	3,351%	2,961%	4,131%	3,434%	3,377%
125	2,969%	3,354%	2,967%	4,134%	3,437%	3,380%

126	2,975%	3,357%	2,973%	4,137%	3,439%	3,383%
127	2,981%	3,361%	2,979%	4,140%	3,442%	3,386%
128	2,987%	3,364%	2,985%	4,143%	3,444%	3,388%
129	2,993%	3,367%	2,991%	4,146%	3,447%	3,391%
130	2,999%	3,370%	2,997%	4,148%	3,449%	3,394%
131	3,005%	3,372%	3,003%	4,151%	3,451%	3,397%
132	3,010%	3,375%	3,009%	4,154%	3,454%	3,399%
133	3,016%	3,378%	3,014%	4,156%	3,456%	3,402%
134	3,021%	3,381%	3,020%	4,159%	3,458%	3,405%
135	3,027%	3,384%	3,025%	4,161%	3,460%	3,407%
136	3,032%	3,386%	3,030%	4,164%	3,462%	3,410%
137	3,037%	3,389%	3,036%	4,166%	3,464%	3,412%
138	3,043%	3,392%	3,041%	4,169%	3,466%	3,415%
139	3,048%	3,394%	3,046%	4,171%	3,468%	3,417%
140	3,053%	3,397%	3,051%	4,173%	3,470%	3,419%
141	3,058%	3,399%	3,056%	4,176%	3,472%	3,422%
142	3,062%	3,402%	3,061%	4,178%	3,474%	3,424%
143	3,067%	3,404%	3,065%	4,180%	3,476%	3,426%
144	3,072%	3,406%	3,070%	4,182%	3,478%	3,428%
145	3,077%	3,409%	3,075%	4,185%	3,480%	3,431%
146	3,081%	3,411%	3,079%	4,187%	3,482%	3,433%
147	3,086%	3,413%	3,084%	4,189%	3,484%	3,435%
148	3,090%	3,416%	3,088%	4,191%	3,486%	3,437%
149	3,095%	3,418%	3,093%	4,193%	3,487%	3,439%
150	3,099%	3,420%	3,097%	4,195%	3,489%	3,441%

Term to maturity (in years)	Lev	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone
1	-0,673%	-0,110%	2,285%	-0,150%	0,967%	0,308%
2	-0,674%	-0,079%	2,361%	-0,071%	1,287%	0,485%
3	-0,658%	-0,019%	2,435%	0,073%	1,710%	0,616%
4	-0,637%	0,035%	2,511%	0,247%	2,045%	0,748%
5	-0,608%	0,083%	2,581%	0,425%	2,313%	0,859%
6	-0,577%	0,128%	2,651%	0,599%	2,545%	0,940%
7	-0,536%	0,171%	2,722%	0,760%	2,748%	1,006%
8	-0,495%	0,212%	2,794%	0,911%	2,918%	1,068%
9	-0,455%	0,251%	2,865%	1,054%	3,050%	1,131%
10	-0,418%	0,289%	2,939%	1,190%	3,154%	1,200%
11	-0,370%	0,321%	3,004%	1,313%	3,237%	1,274%
12	-0,325%	0,349%	3,058%	1,427%	3,304%	1,352%
13	-0,313%	0,374%	3,104%	1,530%	3,360%	1,430%
14	-0,255%	0,396%	3,144%	1,626%	3,406%	1,508%
15	-0,225%	0,415%	3,178%	1,714%	3,445%	1,583%

16	-0,217%	0,431%	3,209%	1,796%	3,478%	1,657%
17	-0,212%	0,444%	3,236%	1,873%	3,507%	1,728%
18	-0,203%	0,455%	3,261%	1,944%	3,531%	1,796%
19	-0,181%	0,463%	3,283%	2,011%	3,553%	1,861%
20	-0,143%	0,469%	3,303%	2,074%	3,571%	1,923%
21	-0,088%	0,473%	3,322%	2,132%	3,587%	1,982%
22	-0,020%	0,476%	3,338%	2,188%	3,601%	2,038%
23	0,057%	0,477%	3,354%	2,240%	3,614%	2,092%
24	0,139%	0,477%	3,368%	2,289%	3,625%	2,144%
25	0,224%	0,476%	3,381%	2,335%	3,635%	2,192%
26	0,310%	0,475%	3,394%	2,379%	3,644%	2,239%
27	0,396%	0,473%	3,405%	2,420%	3,652%	2,283%
28	0,481%	0,471%	3,416%	2,460%	3,659%	2,325%
29	0,565%	0,469%	3,426%	2,497%	3,665%	2,366%
30	0,646%	0,468%	3,436%	2,533%	3,671%	2,404%
31	0,726%	0,468%	3,445%	2,566%	3,676%	2,441%
32	0,803%	0,467%	3,453%	2,598%	3,681%	2,476%
33	0,877%	0,465%	3,461%	2,629%	3,685%	2,509%
34	0,949%	0,463%	3,469%	2,658%	3,689%	2,541%
35	1,018%	0,459%	3,476%	2,686%	3,692%	2,571%
36	1,085%	0,454%	3,483%	2,713%	3,696%	2,601%
37	1,149%	0,447%	3,489%	2,738%	3,698%	2,629%
38	1,211%	0,437%	3,495%	2,762%	3,701%	2,655%
39	1,270%	0,426%	3,501%	2,785%	3,704%	2,681%
40	1,327%	0,411%	3,507%	2,808%	3,706%	2,706%
41	1,382%	0,394%	3,512%	2,829%	3,708%	2,729%
42	1,435%	0,376%	3,517%	2,849%	3,710%	2,752%
43	1,485%	0,359%	3,522%	2,869%	3,712%	2,773%
44	1,534%	0,345%	3,527%	2,888%	3,713%	2,794%
45	1,581%	0,335%	3,531%	2,906%	3,715%	2,814%
46	1,626%	0,330%	3,536%	2,923%	3,716%	2,834%
47	1,669%	0,329%	3,540%	2,940%	3,717%	2,852%
48	1,711%	0,334%	3,544%	2,956%	3,719%	2,870%
49	1,751%	0,345%	3,548%	2,972%	3,720%	2,887%
50	1,790%	0,362%	3,552%	2,987%	3,721%	2,904%
51	1,827%	0,385%	3,555%	3,001%	3,722%	2,920%
52	1,863%	0,413%	3,559%	3,015%	3,723%	2,935%
53	1,898%	0,444%	3,562%	3,028%	3,723%	2,950%
54	1,932%	0,479%	3,565%	3,041%	3,724%	2,965%
55	1,964%	0,516%	3,569%	3,054%	3,725%	2,978%
56	1,995%	0,554%	3,572%	3,066%	3,726%	2,992%
57	2,026%	0,594%	3,575%	3,078%	3,726%	3,005%
58	2,055%	0,634%	3,578%	3,089%	3,727%	3,017%
59	2,083%	0,674%	3,580%	3,100%	3,728%	3,030%

60	2,110%	0,715%	3,583%	3,111%	3,728%	3,041%
61	2,137%	0,755%	3,586%	3,121%	3,729%	3,053%
62	2,163%	0,796%	3,588%	3,131%	3,729%	3,064%
63	2,188%	0,836%	3,591%	3,141%	3,730%	3,075%
64	2,212%	0,875%	3,593%	3,150%	3,730%	3,085%
65	2,235%	0,914%	3,595%	3,159%	3,730%	3,095%
66	2,258%	0,953%	3,597%	3,168%	3,731%	3,105%
67	2,280%	0,990%	3,600%	3,177%	3,731%	3,114%
68	2,301%	1,028%	3,602%	3,185%	3,732%	3,124%
69	2,322%	1,064%	3,604%	3,193%	3,732%	3,133%
70	2,342%	1,100%	3,606%	3,201%	3,732%	3,141%
71	2,362%	1,135%	3,608%	3,208%	3,733%	3,150%
72	2,381%	1,169%	3,610%	3,216%	3,733%	3,158%
73	2,400%	1,202%	3,612%	3,223%	3,733%	3,166%
74	2,418%	1,235%	3,613%	3,230%	3,733%	3,174%
75	2,435%	1,267%	3,615%	3,237%	3,734%	3,182%
76	2,453%	1,299%	3,617%	3,244%	3,734%	3,189%
77	2,469%	1,329%	3,619%	3,250%	3,734%	3,196%
78	2,486%	1,359%	3,620%	3,257%	3,735%	3,203%
79	2,502%	1,389%	3,622%	3,263%	3,735%	3,210%
80	2,517%	1,417%	3,623%	3,269%	3,735%	3,217%
81	2,532%	1,445%	3,625%	3,275%	3,735%	3,224%
82	2,547%	1,473%	3,626%	3,281%	3,735%	3,230%
83	2,561%	1,500%	3,628%	3,286%	3,736%	3,236%
84	2,575%	1,526%	3,629%	3,292%	3,736%	3,242%
85	2,589%	1,551%	3,631%	3,297%	3,736%	3,248%
86	2,603%	1,576%	3,632%	3,302%	3,736%	3,254%
87	2,616%	1,601%	3,633%	3,308%	3,736%	3,260%
88	2,628%	1,625%	3,635%	3,313%	3,737%	3,265%
89	2,641%	1,648%	3,636%	3,317%	3,737%	3,271%
90	2,653%	1,671%	3,637%	3,322%	3,737%	3,276%
91	2,665%	1,694%	3,638%	3,327%	3,737%	3,281%
92	2,677%	1,716%	3,640%	3,331%	3,737%	3,286%
93	2,688%	1,738%	3,641%	3,336%	3,737%	3,291%
94	2,700%	1,759%	3,642%	3,340%	3,737%	3,296%
95	2,711%	1,779%	3,643%	3,345%	3,738%	3,301%
96	2,721%	1,800%	3,644%	3,349%	3,738%	3,306%
97	2,732%	1,820%	3,645%	3,353%	3,738%	3,310%
98	2,742%	1,839%	3,646%	3,357%	3,738%	3,315%
99	2,752%	1,858%	3,647%	3,361%	3,738%	3,319%
100	2,762%	1,877%	3,648%	3,365%	3,738%	3,323%
101	2,772%	1,895%	3,649%	3,369%	3,738%	3,327%
102	2,782%	1,913%	3,650%	3,372%	3,738%	3,332%
103	2,791%	1,931%	3,651%	3,376%	3,739%	3,336%

104	2,800%	1,948%	3,652%	3,380%	3,739%	3,340%
105	2,809%	1,965%	3,653%	3,383%	3,739%	3,344%
106	2,818%	1,982%	3,654%	3,387%	3,739%	3,347%
107	2,827%	1,998%	3,655%	3,390%	3,739%	3,351%
108	2,835%	2,014%	3,656%	3,393%	3,739%	3,355%
109	2,844%	2,030%	3,657%	3,397%	3,739%	3,358%
110	2,852%	2,046%	3,657%	3,400%	3,739%	3,362%
111	2,860%	2,061%	3,658%	3,403%	3,739%	3,365%
112	2,868%	2,076%	3,659%	3,406%	3,740%	3,369%
113	2,876%	2,090%	3,660%	3,409%	3,740%	3,372%
114	2,883%	2,105%	3,661%	3,412%	3,740%	3,376%
115	2,891%	2,119%	3,661%	3,415%	3,740%	3,379%
116	2,898%	2,133%	3,662%	3,418%	3,740%	3,382%
117	2,905%	2,147%	3,663%	3,421%	3,740%	3,385%
118	2,912%	2,160%	3,664%	3,423%	3,740%	3,388%
119	2,919%	2,174%	3,664%	3,426%	3,740%	3,391%
120	2,926%	2,187%	3,665%	3,429%	3,740%	3,394%
121	2,933%	2,199%	3,666%	3,432%	3,740%	3,397%
122	2,940%	2,212%	3,667%	3,434%	3,740%	3,400%
123	2,946%	2,224%	3,667%	3,437%	3,741%	3,403%
124	2,953%	2,237%	3,668%	3,439%	3,741%	3,406%
125	2,959%	2,249%	3,668%	3,442%	3,741%	3,408%
126	2,965%	2,260%	3,669%	3,444%	3,741%	3,411%
127	2,972%	2,272%	3,670%	3,447%	3,741%	3,414%
128	2,978%	2,284%	3,670%	3,449%	3,741%	3,416%
129	2,984%	2,295%	3,671%	3,451%	3,741%	3,419%
130	2,989%	2,306%	3,672%	3,454%	3,741%	3,422%
131	2,995%	2,317%	3,672%	3,456%	3,741%	3,424%
132	3,001%	2,328%	3,673%	3,458%	3,741%	3,427%
133	3,007%	2,338%	3,673%	3,460%	3,741%	3,429%
134	3,012%	2,349%	3,674%	3,462%	3,741%	3,431%
135	3,018%	2,359%	3,675%	3,465%	3,741%	3,434%
136	3,023%	2,369%	3,675%	3,467%	3,741%	3,436%
137	3,028%	2,379%	3,676%	3,469%	3,741%	3,438%
138	3,033%	2,389%	3,676%	3,471%	3,742%	3,441%
139	3,039%	2,399%	3,677%	3,473%	3,742%	3,443%
140	3,044%	2,408%	3,677%	3,475%	3,742%	3,445%
141	3,049%	2,418%	3,678%	3,477%	3,742%	3,447%
142	3,054%	2,427%	3,678%	3,479%	3,742%	3,449%
143	3,058%	2,436%	3,679%	3,481%	3,742%	3,451%
144	3,063%	2,445%	3,679%	3,482%	3,742%	3,453%
145	3,068%	2,454%	3,680%	3,484%	3,742%	3,456%
146	3,073%	2,463%	3,680%	3,486%	3,742%	3,458%
147	3,077%	2,472%	3,681%	3,488%	3,742%	3,460%

148	3,082%	2,481%	3,681%	3,490%	3,742%	3,461%
149	3,086%	2,489%	3,682%	3,491%	3,742%	3,463%
150	3,091%	2,497%	3,682%	3,493%	3,742%	3,465%
Term to maturity (in years)	Swiss franc	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso
1	-0,830%	-0,061%	0,050%	0,236%	-0,111%	1,560%
2	-0,810%	-0,011%	0,119%	0,310%	0,185%	2,282%
3	-0,777%	0,065%	0,216%	0,400%	0,520%	2,887%
4	-0,728%	0,165%	0,331%	0,513%	0,864%	3,408%
5	-0,662%	0,287%	0,457%	0,621%	1,190%	3,846%
6	-0,586%	0,420%	0,587%	0,716%	1,492%	4,231%
7	-0,513%	0,551%	0,715%	0,807%	1,784%	4,580%
8	-0,453%	0,677%	0,834%	0,894%	2,070%	4,896%
9	-0,410%	0,795%	0,941%	0,971%	2,335%	5,201%
10	-0,386%	0,902%	1,033%	1,031%	2,565%	5,484%
11	-0,380%	1,000%	1,114%	1,074%	2,756%	5,701%
12	-0,384%	1,085%	1,185%	1,104%	2,914%	5,857%
13	-0,392%	1,157%	1,246%	1,126%	3,048%	5,968%
14	-0,400%	1,218%	1,303%	1,144%	3,162%	6,044%
15	-0,406%	1,268%	1,361%	1,160%	3,260%	6,095%
16	-0,409%	1,309%	1,423%	1,176%	3,346%	6,125%
17	-0,407%	1,344%	1,486%	1,192%	3,421%	6,139%
18	-0,400%	1,374%	1,550%	1,209%	3,487%	6,141%
19	-0,387%	1,400%	1,614%	1,227%	3,546%	6,134%
20	-0,370%	1,424%	1,676%	1,246%	3,599%	6,120%
21	-0,347%	1,446%	1,737%	1,267%	3,647%	6,100%
22	-0,318%	1,464%	1,797%	1,290%	3,690%	6,077%
23	-0,284%	1,478%	1,854%	1,314%	3,729%	6,050%
24	-0,245%	1,486%	1,910%	1,340%	3,764%	6,021%
25	-0,200%	1,488%	1,963%	1,368%	3,797%	5,991%
26	-0,149%	1,484%	2,015%	1,397%	3,827%	5,960%
27	-0,094%	1,478%	2,064%	1,428%	3,854%	5,928%
28	-0,037%	1,473%	2,111%	1,461%	3,880%	5,896%
29	0,022%	1,473%	2,157%	1,496%	3,903%	5,864%
30	0,081%	1,480%	2,200%	1,532%	3,925%	5,833%
31	0,140%	1,495%	2,242%	1,571%	3,946%	5,802%
32	0,198%	1,516%	2,281%	1,610%	3,965%	5,772%
33	0,256%	1,542%	2,319%	1,651%	3,982%	5,742%
34	0,313%	1,572%	2,356%	1,691%	3,999%	5,713%
35	0,368%	1,605%	2,391%	1,732%	4,015%	5,685%

36	0,422%	1,639%	2,424%	1,772%	4,029%	5,658%
37	0,474%	1,675%	2,456%	1,812%	4,043%	5,631%
38	0,525%	1,711%	2,487%	1,851%	4,056%	5,606%
39	0,574%	1,748%	2,517%	1,890%	4,068%	5,581%
40	0,621%	1,784%	2,545%	1,927%	4,080%	5,557%
41	0,667%	1,821%	2,572%	1,964%	4,091%	5,534%
42	0,712%	1,857%	2,598%	1,999%	4,101%	5,512%
43	0,755%	1,892%	2,623%	2,034%	4,111%	5,490%
44	0,796%	1,927%	2,647%	2,068%	4,121%	5,469%
45	0,836%	1,961%	2,670%	2,101%	4,130%	5,449%
46	0,875%	1,995%	2,693%	2,133%	4,138%	5,430%
47	0,912%	2,027%	2,714%	2,164%	4,147%	5,411%
48	0,948%	2,059%	2,735%	2,194%	4,154%	5,393%
49	0,983%	2,090%	2,755%	2,223%	4,162%	5,376%
50	1,017%	2,120%	2,774%	2,251%	4,169%	5,359%
51	1,049%	2,149%	2,792%	2,278%	4,176%	5,343%
52	1,081%	2,178%	2,810%	2,305%	4,182%	5,327%
53	1,111%	2,205%	2,827%	2,330%	4,189%	5,312%
54	1,140%	2,232%	2,844%	2,355%	4,195%	5,297%
55	1,169%	2,258%	2,860%	2,379%	4,200%	5,283%
56	1,196%	2,284%	2,876%	2,403%	4,206%	5,269%
57	1,223%	2,308%	2,891%	2,425%	4,211%	5,256%
58	1,248%	2,332%	2,905%	2,447%	4,217%	5,243%
59	1,273%	2,355%	2,919%	2,469%	4,222%	5,231%
60	1,297%	2,377%	2,933%	2,489%	4,226%	5,219%
61	1,321%	2,399%	2,946%	2,509%	4,231%	5,207%
62	1,343%	2,420%	2,959%	2,529%	4,236%	5,196%
63	1,365%	2,441%	2,971%	2,548%	4,240%	5,185%
64	1,387%	2,461%	2,983%	2,566%	4,244%	5,174%
65	1,407%	2,480%	2,995%	2,584%	4,248%	5,164%
66	1,427%	2,499%	3,006%	2,601%	4,252%	5,154%
67	1,447%	2,517%	3,017%	2,618%	4,256%	5,144%
68	1,466%	2,535%	3,028%	2,634%	4,260%	5,135%
69	1,484%	2,553%	3,038%	2,650%	4,263%	5,125%
70	1,502%	2,569%	3,048%	2,666%	4,267%	5,117%
71	1,519%	2,586%	3,058%	2,681%	4,270%	5,108%
72	1,536%	2,602%	3,068%	2,695%	4,273%	5,099%
73	1,553%	2,617%	3,077%	2,710%	4,276%	5,091%
74	1,569%	2,632%	3,086%	2,724%	4,279%	5,083%
75	1,584%	2,647%	3,095%	2,737%	4,282%	5,075%
76	1,600%	2,662%	3,103%	2,750%	4,285%	5,068%
77	1,614%	2,676%	3,112%	2,763%	4,288%	5,061%
78	1,629%	2,689%	3,120%	2,776%	4,291%	5,053%
79	1,643%	2,703%	3,128%	2,788%	4,294%	5,046%

80	1,657%	2,716%	3,135%	2,800%	4,296%	5,039%
81	1,670%	2,728%	3,143%	2,811%	4,299%	5,033%
82	1,683%	2,741%	3,150%	2,823%	4,301%	5,026%
83	1,696%	2,753%	3,158%	2,834%	4,304%	5,020%
84	1,708%	2,764%	3,165%	2,845%	4,306%	5,014%
85	1,721%	2,776%	3,171%	2,855%	4,308%	5,008%
86	1,733%	2,787%	3,178%	2,866%	4,311%	5,002%
87	1,744%	2,798%	3,185%	2,876%	4,313%	4,996%
88	1,756%	2,809%	3,191%	2,886%	4,315%	4,990%
89	1,767%	2,819%	3,197%	2,895%	4,317%	4,985%
90	1,778%	2,830%	3,203%	2,905%	4,319%	4,979%
91	1,788%	2,840%	3,209%	2,914%	4,321%	4,974%
92	1,799%	2,850%	3,215%	2,923%	4,323%	4,969%
93	1,809%	2,859%	3,221%	2,932%	4,325%	4,964%
94	1,819%	2,869%	3,227%	2,941%	4,327%	4,959%
95	1,828%	2,878%	3,232%	2,949%	4,329%	4,954%
96	1,838%	2,887%	3,238%	2,957%	4,331%	4,949%
97	1,847%	2,896%	3,243%	2,965%	4,332%	4,945%
98	1,857%	2,905%	3,248%	2,973%	4,334%	4,940%
99	1,866%	2,913%	3,253%	2,981%	4,336%	4,936%
100	1,874%	2,921%	3,258%	2,989%	4,337%	4,931%
101	1,883%	2,930%	3,263%	2,996%	4,339%	4,927%
102	1,891%	2,938%	3,268%	3,004%	4,341%	4,923%
103	1,900%	2,945%	3,272%	3,011%	4,342%	4,919%
104	1,908%	2,953%	3,277%	3,018%	4,344%	4,915%
105	1,916%	2,961%	3,281%	3,025%	4,345%	4,911%
106	1,924%	2,968%	3,286%	3,032%	4,347%	4,907%
107	1,931%	2,975%	3,290%	3,038%	4,348%	4,903%
108	1,939%	2,983%	3,294%	3,045%	4,349%	4,899%
109	1,946%	2,990%	3,299%	3,051%	4,351%	4,896%
110	1,954%	2,996%	3,303%	3,058%	4,352%	4,892%
111	1,961%	3,003%	3,307%	3,064%	4,354%	4,889%
112	1,968%	3,010%	3,311%	3,070%	4,355%	4,885%
113	1,975%	3,016%	3,314%	3,076%	4,356%	4,882%
114	1,981%	3,023%	3,318%	3,082%	4,357%	4,878%
115	1,988%	3,029%	3,322%	3,088%	4,359%	4,875%
116	1,995%	3,035%	3,326%	3,094%	4,360%	4,872%
117	2,001%	3,041%	3,329%	3,099%	4,361%	4,869%
118	2,007%	3,047%	3,333%	3,105%	4,362%	4,866%
119	2,014%	3,053%	3,336%	3,110%	4,363%	4,862%
120	2,020%	3,059%	3,340%	3,115%	4,365%	4,859%
121	2,026%	3,065%	3,343%	3,121%	4,366%	4,856%
122	2,032%	3,070%	3,347%	3,126%	4,367%	4,854%
123	2,038%	3,076%	3,350%	3,131%	4,368%	4,851%

124	2,043%	3,081%	3,353%	3,136%	4,369%	4,848%
125	2,049%	3,087%	3,356%	3,141%	4,370%	4,845%
126	2,054%	3,092%	3,359%	3,145%	4,371%	4,842%
127	2,060%	3,097%	3,362%	3,150%	4,372%	4,840%
128	2,065%	3,102%	3,365%	3,155%	4,373%	4,837%
129	2,071%	3,107%	3,368%	3,159%	4,374%	4,834%
130	2,076%	3,112%	3,371%	3,164%	4,375%	4,832%
131	2,081%	3,117%	3,374%	3,168%	4,376%	4,829%
132	2,086%	3,122%	3,377%	3,173%	4,377%	4,827%
133	2,091%	3,126%	3,380%	3,177%	4,378%	4,824%
134	2,096%	3,131%	3,383%	3,181%	4,379%	4,822%
135	2,101%	3,136%	3,385%	3,186%	4,380%	4,819%
136	2,105%	3,140%	3,388%	3,190%	4,381%	4,817%
137	2,110%	3,145%	3,391%	3,194%	4,381%	4,815%
138	2,115%	3,149%	3,393%	3,198%	4,382%	4,812%
139	2,119%	3,153%	3,396%	3,202%	4,383%	4,810%
140	2,124%	3,157%	3,398%	3,206%	4,384%	4,808%
141	2,128%	3,162%	3,401%	3,210%	4,385%	4,806%
142	2,133%	3,166%	3,403%	3,213%	4,386%	4,804%
143	2,137%	3,170%	3,406%	3,217%	4,386%	4,802%
144	2,141%	3,174%	3,408%	3,221%	4,387%	4,799%
145	2,145%	3,178%	3,410%	3,224%	4,388%	4,797%
146	2,149%	3,182%	3,413%	3,228%	4,389%	4,795%
147	2,154%	3,186%	3,415%	3,232%	4,389%	4,793%
148	2,158%	3,189%	3,417%	3,235%	4,390%	4,791%
149	2,161%	3,193%	3,420%	3,239%	4,391%	4,789%
150	2,165%	3,197%	3,422%	3,242%	4,392%	4,787%

Term to maturity (in years)	Hong Kong dollar	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand
1	0,130%	3,247%	3,976%	0,010%	0,160%	3,034%
2	0,140%	3,702%	3,992%	0,026%	0,188%	3,222%
3	0,185%	4,152%	4,144%	0,044%	0,263%	3,637%
4	0,247%	4,594%	4,309%	0,064%	0,346%	4,089%
5	0,321%	4,987%	4,477%	0,085%	0,445%	4,565%
6	0,405%	5,316%	4,656%	0,107%	0,544%	5,070%
7	0,490%	5,586%	4,831%	0,129%	0,641%	5,570%
8	0,568%	5,785%	4,995%	0,151%	0,734%	6,045%
9	0,639%	5,943%	5,148%	0,173%	0,822%	6,485%
10	0,700%	6,063%	5,294%	0,193%	0,900%	6,885%
11	0,752%	6,150%	5,434%	0,241%	0,968%	7,242%
12	0,801%	6,211%	5,567%	0,313%	1,028%	7,556%
13	0,851%	6,254%	5,690%	0,399%	1,084%	7,827%

14	0,905%	6,283%	5,802%	0,493%	1,137%	8,051%
15	0,964%	6,301%	5,903%	0,590%	1,188%	8,227%
16	1,030%	6,310%	5,991%	0,688%	1,239%	8,352%
17	1,101%	6,314%	6,067%	0,786%	1,291%	8,435%
18	1,173%	6,313%	6,130%	0,881%	1,342%	8,485%
19	1,246%	6,308%	6,179%	0,974%	1,396%	8,508%
20	1,318%	6,300%	6,214%	1,063%	1,450%	8,510%
21	1,389%	6,290%	6,235%	1,149%	1,506%	8,495%
22	1,459%	6,279%	6,244%	1,232%	1,564%	8,468%
23	1,526%	6,266%	6,245%	1,311%	1,621%	8,431%
24	1,591%	6,252%	6,238%	1,387%	1,677%	8,386%
25	1,654%	6,238%	6,225%	1,459%	1,733%	8,335%
26	1,714%	6,224%	6,208%	1,528%	1,787%	8,281%
27	1,772%	6,209%	6,188%	1,594%	1,840%	8,224%
28	1,828%	6,194%	6,165%	1,657%	1,891%	8,165%
29	1,881%	6,179%	6,140%	1,717%	1,940%	8,106%
30	1,932%	6,165%	6,115%	1,774%	1,988%	8,046%
31	1,981%	6,150%	6,088%	1,828%	2,034%	7,987%
32	2,028%	6,136%	6,061%	1,880%	2,078%	7,929%
33	2,073%	6,122%	6,034%	1,930%	2,120%	7,871%
34	2,116%	6,109%	6,007%	1,977%	2,161%	7,815%
35	2,157%	6,095%	5,980%	2,023%	2,201%	7,760%
36	2,197%	6,082%	5,954%	2,066%	2,238%	7,707%
37	2,235%	6,070%	5,928%	2,107%	2,275%	7,655%
38	2,271%	6,058%	5,902%	2,147%	2,309%	7,605%
39	2,305%	6,046%	5,877%	2,185%	2,343%	7,557%
40	2,339%	6,034%	5,853%	2,221%	2,375%	7,510%
41	2,371%	6,023%	5,830%	2,256%	2,406%	7,465%
42	2,401%	6,012%	5,807%	2,290%	2,436%	7,422%
43	2,431%	6,002%	5,785%	2,322%	2,464%	7,380%
44	2,459%	5,992%	5,763%	2,353%	2,492%	7,339%
45	2,486%	5,982%	5,743%	2,382%	2,518%	7,300%
46	2,513%	5,973%	5,723%	2,411%	2,543%	7,263%
47	2,538%	5,963%	5,703%	2,438%	2,568%	7,227%
48	2,562%	5,955%	5,684%	2,464%	2,592%	7,192%
49	2,585%	5,946%	5,666%	2,490%	2,614%	7,158%
50	2,608%	5,938%	5,649%	2,514%	2,636%	7,126%
51	2,630%	5,930%	5,632%	2,538%	2,657%	7,094%
52	2,650%	5,922%	5,615%	2,560%	2,678%	7,064%
53	2,671%	5,914%	5,600%	2,582%	2,697%	7,035%
54	2,690%	5,907%	5,584%	2,603%	2,716%	7,007%
55	2,709%	5,900%	5,569%	2,624%	2,735%	6,980%
56	2,727%	5,893%	5,555%	2,643%	2,752%	6,953%
57	2,745%	5,886%	5,541%	2,662%	2,770%	6,928%

58	2,762%	5,880%	5,528%	2,681%	2,786%	6,904%
59	2,778%	5,874%	5,515%	2,699%	2,802%	6,880%
60	2,794%	5,868%	5,502%	2,716%	2,818%	6,857%
61	2,810%	5,862%	5,490%	2,733%	2,833%	6,835%
62	2,825%	5,856%	5,478%	2,749%	2,847%	6,813%
63	2,839%	5,851%	5,467%	2,764%	2,861%	6,792%
64	2,853%	5,845%	5,456%	2,780%	2,875%	6,772%
65	2,867%	5,840%	5,445%	2,794%	2,889%	6,753%
66	2,880%	5,835%	5,434%	2,809%	2,901%	6,734%
67	2,893%	5,830%	5,424%	2,823%	2,914%	6,715%
68	2,905%	5,825%	5,414%	2,836%	2,926%	6,697%
69	2,917%	5,821%	5,405%	2,849%	2,938%	6,680%
70	2,929%	5,816%	5,395%	2,862%	2,950%	6,663%
71	2,941%	5,812%	5,386%	2,874%	2,961%	6,646%
72	2,952%	5,807%	5,377%	2,887%	2,972%	6,630%
73	2,963%	5,803%	5,369%	2,898%	2,982%	6,615%
74	2,973%	5,799%	5,360%	2,910%	2,992%	6,600%
75	2,984%	5,795%	5,352%	2,921%	3,003%	6,585%
76	2,994%	5,791%	5,344%	2,932%	3,012%	6,571%
77	3,003%	5,787%	5,337%	2,942%	3,022%	6,557%
78	3,013%	5,784%	5,329%	2,953%	3,031%	6,543%
79	3,022%	5,780%	5,322%	2,963%	3,040%	6,530%
80	3,031%	5,777%	5,315%	2,972%	3,049%	6,517%
81	3,040%	5,773%	5,308%	2,982%	3,058%	6,504%
82	3,049%	5,770%	5,301%	2,991%	3,066%	6,492%
83	3,057%	5,767%	5,294%	3,000%	3,074%	6,480%
84	3,065%	5,764%	5,288%	3,009%	3,082%	6,468%
85	3,073%	5,760%	5,281%	3,018%	3,090%	6,457%
86	3,081%	5,757%	5,275%	3,026%	3,098%	6,446%
87	3,089%	5,755%	5,269%	3,035%	3,105%	6,435%
88	3,096%	5,752%	5,263%	3,043%	3,112%	6,424%
89	3,104%	5,749%	5,257%	3,051%	3,120%	6,414%
90	3,111%	5,746%	5,252%	3,058%	3,127%	6,404%
91	3,118%	5,743%	5,246%	3,066%	3,133%	6,394%
92	3,125%	5,741%	5,241%	3,073%	3,140%	6,384%
93	3,131%	5,738%	5,236%	3,081%	3,147%	6,374%
94	3,138%	5,736%	5,230%	3,088%	3,153%	6,365%
95	3,144%	5,733%	5,225%	3,095%	3,159%	6,356%
96	3,151%	5,731%	5,220%	3,101%	3,165%	6,347%
97	3,157%	5,728%	5,215%	3,108%	3,171%	6,338%
98	3,163%	5,726%	5,211%	3,115%	3,177%	6,329%
99	3,169%	5,724%	5,206%	3,121%	3,183%	6,321%
100	3,175%	5,721%	5,201%	3,127%	3,189%	6,313%
101	3,180%	5,719%	5,197%	3,133%	3,194%	6,305%

102	3,186%	5,717%	5,193%	3,140%	3,200%	6,297%
103	3,191%	5,715%	5,188%	3,145%	3,205%	6,289%
104	3,197%	5,713%	5,184%	3,151%	3,210%	6,281%
105	3,202%	5,711%	5,180%	3,157%	3,215%	6,274%
106	3,207%	5,709%	5,176%	3,162%	3,220%	6,267%
107	3,212%	5,707%	5,172%	3,168%	3,225%	6,259%
108	3,217%	5,705%	5,168%	3,173%	3,230%	6,252%
109	3,222%	5,703%	5,164%	3,179%	3,235%	6,245%
110	3,227%	5,701%	5,160%	3,184%	3,240%	6,239%
111	3,231%	5,699%	5,157%	3,189%	3,244%	6,232%
112	3,236%	5,698%	5,153%	3,194%	3,249%	6,225%
113	3,241%	5,696%	5,149%	3,199%	3,253%	6,219%
114	3,245%	5,694%	5,146%	3,204%	3,257%	6,213%
115	3,249%	5,693%	5,142%	3,208%	3,262%	6,206%
116	3,254%	5,691%	5,139%	3,213%	3,266%	6,200%
117	3,258%	5,689%	5,136%	3,218%	3,270%	6,194%
118	3,262%	5,688%	5,132%	3,222%	3,274%	6,188%
119	3,266%	5,686%	5,129%	3,226%	3,278%	6,183%
120	3,270%	5,685%	5,126%	3,231%	3,282%	6,177%
121	3,274%	5,683%	5,123%	3,235%	3,286%	6,171%
122	3,278%	5,681%	5,120%	3,239%	3,290%	6,166%
123	3,282%	5,680%	5,117%	3,243%	3,293%	6,160%
124	3,286%	5,679%	5,114%	3,248%	3,297%	6,155%
125	3,289%	5,677%	5,111%	3,252%	3,301%	6,150%
126	3,293%	5,676%	5,108%	3,256%	3,304%	6,145%
127	3,297%	5,674%	5,105%	3,259%	3,308%	6,139%
128	3,300%	5,673%	5,103%	3,263%	3,311%	6,134%
129	3,304%	5,672%	5,100%	3,267%	3,315%	6,130%
130	3,307%	5,670%	5,097%	3,271%	3,318%	6,125%
131	3,310%	5,669%	5,094%	3,274%	3,321%	6,120%
132	3,314%	5,668%	5,092%	3,278%	3,325%	6,115%
133	3,317%	5,666%	5,089%	3,281%	3,328%	6,111%
134	3,320%	5,665%	5,087%	3,285%	3,331%	6,106%
135	3,323%	5,664%	5,084%	3,288%	3,334%	6,101%
136	3,327%	5,663%	5,082%	3,292%	3,337%	6,097%
137	3,330%	5,662%	5,079%	3,295%	3,340%	6,093%
138	3,333%	5,660%	5,077%	3,298%	3,343%	6,088%
139	3,336%	5,659%	5,075%	3,302%	3,346%	6,084%
140	3,339%	5,658%	5,072%	3,305%	3,349%	6,080%
141	3,342%	5,657%	5,070%	3,308%	3,352%	6,076%
142	3,344%	5,656%	5,068%	3,311%	3,354%	6,072%
143	3,347%	5,655%	5,065%	3,314%	3,357%	6,068%
144	3,350%	5,654%	5,063%	3,317%	3,360%	6,064%
145	3,353%	5,653%	5,061%	3,320%	3,363%	6,060%

146	3,355%	5,652%	5,059%	3,323%	3,365%	6,056%
147	3,358%	5,651%	5,057%	3,326%	3,368%	6,052%
148	3,361%	5,650%	5,055%	3,329%	3,370%	6,049%
149	3,363%	5,649%	5,053%	3,332%	3,373%	6,045%
150	3,366%	5,648%	5,051%	3,334%	3,375%	6,041%

Term to maturity (in years)	Real	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won
1	2,604%	2,147%	1,413%	3,491%	0,000%	0,383%
2	3,922%	2,250%	1,519%	4,070%	0,038%	0,504%
3	4,786%	2,339%	1,630%	4,487%	0,095%	0,602%
4	5,328%	2,424%	1,754%	4,827%	0,180%	0,699%
5	5,732%	2,512%	1,877%	5,098%	0,286%	0,770%
6	6,053%	2,605%	2,004%	5,318%	0,404%	0,811%
7	6,327%	2,697%	2,139%	5,499%	0,516%	0,846%
8	6,581%	2,784%	2,284%	5,648%	0,611%	0,888%
9	6,800%	2,866%	2,437%	5,777%	0,683%	0,921%
10	7,010%	2,942%	2,597%	5,902%	0,731%	0,934%
11	7,168%	3,011%	2,752%	6,035%	0,756%	0,923%
12	7,276%	3,074%	2,897%	6,171%	0,768%	0,901%
13	7,346%	3,132%	3,030%	6,298%	0,775%	0,875%
14	7,389%	3,187%	3,151%	6,410%	0,782%	0,853%
15	7,410%	3,237%	3,262%	6,498%	0,792%	0,836%
16	7,416%	3,285%	3,363%	6,558%	0,806%	0,829%
17	7,409%	3,329%	3,453%	6,595%	0,827%	0,831%
18	7,392%	3,370%	3,533%	6,613%	0,856%	0,843%
19	7,369%	3,410%	3,602%	6,616%	0,891%	0,866%
20	7,341%	3,446%	3,662%	6,609%	0,935%	0,900%
21	7,308%	3,481%	3,711%	6,592%	0,987%	0,944%
22	7,274%	3,514%	3,751%	6,569%	1,044%	0,996%
23	7,237%	3,545%	3,784%	6,541%	1,105%	1,053%
24	7,199%	3,574%	3,811%	6,510%	1,167%	1,113%
25	7,160%	3,602%	3,833%	6,475%	1,230%	1,175%
26	7,122%	3,629%	3,851%	6,439%	1,293%	1,237%
27	7,083%	3,654%	3,865%	6,402%	1,356%	1,299%
28	7,045%	3,678%	3,877%	6,364%	1,417%	1,361%
29	7,008%	3,701%	3,886%	6,326%	1,477%	1,421%
30	6,971%	3,722%	3,893%	6,288%	1,535%	1,480%
31	6,936%	3,743%	3,898%	6,250%	1,592%	1,537%
32	6,901%	3,763%	3,902%	6,213%	1,646%	1,592%
33	6,867%	3,782%	3,905%	6,177%	1,699%	1,646%
34	6,834%	3,800%	3,907%	6,141%	1,750%	1,698%
35	6,803%	3,817%	3,908%	6,107%	1,799%	1,748%

36	6,772%	3,834%	3,909%	6,073%	1,847%	1,796%
37	6,742%	3,849%	3,909%	6,040%	1,892%	1,843%
38	6,714%	3,865%	3,908%	6,009%	1,936%	1,888%
39	6,686%	3,879%	3,907%	5,978%	1,978%	1,931%
40	6,659%	3,893%	3,906%	5,948%	2,018%	1,972%
41	6,634%	3,906%	3,905%	5,920%	2,057%	2,012%
42	6,609%	3,919%	3,903%	5,892%	2,095%	2,051%
43	6,585%	3,932%	3,902%	5,866%	2,131%	2,088%
44	6,562%	3,944%	3,900%	5,840%	2,165%	2,123%
45	6,540%	3,955%	3,898%	5,815%	2,199%	2,157%
46	6,519%	3,966%	3,896%	5,791%	2,231%	2,190%
47	6,498%	3,977%	3,894%	5,768%	2,262%	2,222%
48	6,478%	3,987%	3,892%	5,746%	2,292%	2,252%
49	6,459%	3,997%	3,890%	5,724%	2,320%	2,282%
50	6,440%	4,006%	3,888%	5,703%	2,348%	2,310%
51	6,422%	4,016%	3,885%	5,683%	2,374%	2,338%
52	6,405%	4,024%	3,883%	5,664%	2,400%	2,364%
53	6,389%	4,033%	3,881%	5,645%	2,425%	2,389%
54	6,372%	4,041%	3,879%	5,627%	2,449%	2,414%
55	6,357%	4,049%	3,877%	5,610%	2,472%	2,438%
56	6,342%	4,057%	3,875%	5,593%	2,494%	2,461%
57	6,327%	4,065%	3,873%	5,577%	2,516%	2,483%
58	6,313%	4,072%	3,872%	5,561%	2,537%	2,504%
59	6,300%	4,079%	3,870%	5,546%	2,557%	2,525%
60	6,286%	4,086%	3,868%	5,531%	2,577%	2,545%
61	6,274%	4,092%	3,866%	5,516%	2,596%	2,565%
62	6,261%	4,099%	3,864%	5,502%	2,614%	2,584%
63	6,249%	4,105%	3,863%	5,489%	2,632%	2,602%
64	6,238%	4,111%	3,861%	5,476%	2,649%	2,620%
65	6,226%	4,117%	3,859%	5,463%	2,666%	2,637%
66	6,215%	4,123%	3,858%	5,451%	2,682%	2,654%
67	6,205%	4,128%	3,856%	5,439%	2,698%	2,670%
68	6,194%	4,133%	3,855%	5,427%	2,713%	2,686%
69	6,184%	4,139%	3,853%	5,416%	2,728%	2,701%
70	6,175%	4,144%	3,852%	5,405%	2,743%	2,716%
71	6,165%	4,149%	3,850%	5,395%	2,757%	2,730%
72	6,156%	4,154%	3,849%	5,384%	2,770%	2,744%
73	6,147%	4,158%	3,848%	5,374%	2,784%	2,758%
74	6,138%	4,163%	3,847%	5,364%	2,797%	2,771%
75	6,130%	4,167%	3,845%	5,355%	2,809%	2,784%
76	6,121%	4,172%	3,844%	5,346%	2,822%	2,797%
77	6,113%	4,176%	3,843%	5,337%	2,834%	2,809%
78	6,105%	4,180%	3,842%	5,328%	2,845%	2,821%
79	6,098%	4,184%	3,841%	5,319%	2,857%	2,833%

80	6,090%	4,188%	3,839%	5,311%	2,868%	2,844%
81	6,083%	4,192%	3,838%	5,303%	2,879%	2,855%
82	6,076%	4,195%	3,837%	5,295%	2,889%	2,866%
83	6,069%	4,199%	3,836%	5,287%	2,900%	2,877%
84	6,062%	4,203%	3,835%	5,279%	2,910%	2,887%
85	6,056%	4,206%	3,834%	5,272%	2,920%	2,897%
86	6,049%	4,210%	3,833%	5,265%	2,929%	2,907%
87	6,043%	4,213%	3,832%	5,257%	2,939%	2,917%
88	6,037%	4,216%	3,831%	5,251%	2,948%	2,926%
89	6,031%	4,219%	3,830%	5,244%	2,957%	2,935%
90	6,025%	4,222%	3,830%	5,237%	2,965%	2,944%
91	6,019%	4,225%	3,829%	5,231%	2,974%	2,953%
92	6,013%	4,228%	3,828%	5,224%	2,982%	2,962%
93	6,008%	4,231%	3,827%	5,218%	2,991%	2,970%
94	6,002%	4,234%	3,826%	5,212%	2,999%	2,979%
95	5,997%	4,237%	3,825%	5,206%	3,007%	2,987%
96	5,992%	4,240%	3,825%	5,200%	3,014%	2,995%
97	5,987%	4,242%	3,824%	5,195%	3,022%	3,002%
98	5,982%	4,245%	3,823%	5,189%	3,029%	3,010%
99	5,977%	4,248%	3,822%	5,184%	3,037%	3,017%
100	5,972%	4,250%	3,822%	5,178%	3,044%	3,025%
101	5,967%	4,253%	3,821%	5,173%	3,051%	3,032%
102	5,963%	4,255%	3,820%	5,168%	3,057%	3,039%
103	5,958%	4,257%	3,819%	5,163%	3,064%	3,046%
104	5,954%	4,260%	3,819%	5,158%	3,071%	3,052%
105	5,950%	4,262%	3,818%	5,153%	3,077%	3,059%
106	5,945%	4,264%	3,818%	5,148%	3,083%	3,066%
107	5,941%	4,266%	3,817%	5,144%	3,090%	3,072%
108	5,937%	4,269%	3,816%	5,139%	3,096%	3,078%
109	5,933%	4,271%	3,816%	5,135%	3,102%	3,084%
110	5,929%	4,273%	3,815%	5,130%	3,108%	3,090%
111	5,925%	4,275%	3,814%	5,126%	3,113%	3,096%
112	5,921%	4,277%	3,814%	5,122%	3,119%	3,102%
113	5,918%	4,279%	3,813%	5,117%	3,125%	3,108%
114	5,914%	4,281%	3,813%	5,113%	3,130%	3,113%
115	5,910%	4,283%	3,812%	5,109%	3,135%	3,119%
116	5,907%	4,284%	3,812%	5,105%	3,141%	3,124%
117	5,903%	4,286%	3,811%	5,101%	3,146%	3,130%
118	5,900%	4,288%	3,811%	5,098%	3,151%	3,135%
119	5,897%	4,290%	3,810%	5,094%	3,156%	3,140%
120	5,893%	4,292%	3,810%	5,090%	3,161%	3,145%
121	5,890%	4,293%	3,809%	5,086%	3,166%	3,150%
122	5,887%	4,295%	3,809%	5,083%	3,171%	3,155%
123	5,884%	4,297%	3,808%	5,079%	3,175%	3,160%

124	5,881%	4,298%	3,808%	5,076%	3,180%	3,165%
125	5,877%	4,300%	3,807%	5,072%	3,185%	3,169%
126	5,874%	4,302%	3,807%	5,069%	3,189%	3,174%
127	5,872%	4,303%	3,806%	5,066%	3,193%	3,178%
128	5,869%	4,305%	3,806%	5,063%	3,198%	3,183%
129	5,866%	4,306%	3,805%	5,059%	3,202%	3,187%
130	5,863%	4,308%	3,805%	5,056%	3,206%	3,192%
131	5,860%	4,309%	3,805%	5,053%	3,210%	3,196%
132	5,857%	4,311%	3,804%	5,050%	3,214%	3,200%
133	5,855%	4,312%	3,804%	5,047%	3,218%	3,204%
134	5,852%	4,313%	3,803%	5,044%	3,222%	3,208%
135	5,849%	4,315%	3,803%	5,041%	3,226%	3,212%
136	5,847%	4,316%	3,803%	5,038%	3,230%	3,216%
137	5,844%	4,317%	3,802%	5,035%	3,234%	3,220%
138	5,842%	4,319%	3,802%	5,033%	3,238%	3,224%
139	5,839%	4,320%	3,801%	5,030%	3,241%	3,228%
140	5,837%	4,321%	3,801%	5,027%	3,245%	3,231%
141	5,835%	4,323%	3,801%	5,024%	3,249%	3,235%
142	5,832%	4,324%	3,800%	5,022%	3,252%	3,239%
143	5,830%	4,325%	3,800%	5,019%	3,256%	3,242%
144	5,828%	4,326%	3,800%	5,017%	3,259%	3,246%
145	5,825%	4,328%	3,799%	5,014%	3,262%	3,249%
146	5,823%	4,329%	3,799%	5,012%	3,266%	3,253%
147	5,821%	4,330%	3,799%	5,009%	3,269%	3,256%
148	5,819%	4,331%	3,798%	5,007%	3,272%	3,259%
149	5,817%	4,332%	3,798%	5,004%	3,275%	3,263%
150	5,814%	4,333%	3,798%	5,002%	3,279%	3,266%

Term to maturity (in years)	Turkish lira	US dollar	Yen
1	15,049%	0,023%	-0,151%
2	14,368%	0,028%	-0,151%
3	13,669%	0,070%	-0,152%
4	13,128%	0,155%	-0,145%
5	12,713%	0,260%	-0,137%
6	12,431%	0,376%	-0,128%
7	12,279%	0,489%	-0,113%
8	12,241%	0,594%	-0,094%
9	12,232%	0,687%	-0,073%
10	12,187%	0,769%	-0,049%
11	12,103%	0,845%	-0,024%
12	11,993%	0,914%	0,001%
13	11,864%	0,970%	0,028%

14	11,721%	1,016%	0,057%
15	11,569%	1,056%	0,086%
16	11,411%	1,089%	0,115%
17	11,251%	1,118%	0,143%
18	11,089%	1,143%	0,167%
19	10,928%	1,164%	0,186%
20	10,769%	1,180%	0,198%
21	10,613%	1,194%	0,204%
22	10,461%	1,205%	0,207%
23	10,312%	1,216%	0,210%
24	10,169%	1,227%	0,214%
25	10,030%	1,240%	0,223%
26	9,896%	1,254%	0,235%
27	9,767%	1,266%	0,252%
28	9,643%	1,274%	0,276%
29	9,524%	1,277%	0,305%
30	9,410%	1,271%	0,341%
31	9,301%	1,257%	0,383%
32	9,196%	1,238%	0,431%
33	9,096%	1,215%	0,481%
34	9,000%	1,192%	0,534%
35	8,909%	1,168%	0,588%
36	8,821%	1,146%	0,643%
37	8,737%	1,127%	0,699%
38	8,657%	1,109%	0,753%
39	8,580%	1,095%	0,808%
40	8,506%	1,084%	0,861%
41	8,436%	1,076%	0,913%
42	8,368%	1,071%	0,965%
43	8,303%	1,069%	1,015%
44	8,241%	1,071%	1,064%
45	8,181%	1,076%	1,111%
46	8,124%	1,083%	1,157%
47	8,069%	1,094%	1,202%
48	8,016%	1,108%	1,246%
49	7,965%	1,125%	1,288%
50	7,916%	1,145%	1,329%
51	7,869%	1,169%	1,369%
52	7,824%	1,194%	1,407%
53	7,780%	1,222%	1,444%
54	7,738%	1,251%	1,481%
55	7,697%	1,281%	1,516%
56	7,658%	1,312%	1,549%
57	7,620%	1,343%	1,582%

58	7,583%	1,374%	1,614%
59	7,548%	1,406%	1,645%
60	7,514%	1,437%	1,675%
61	7,480%	1,468%	1,704%
62	7,448%	1,499%	1,732%
63	7,417%	1,530%	1,760%
64	7,387%	1,560%	1,786%
65	7,358%	1,590%	1,812%
66	7,330%	1,619%	1,837%
67	7,302%	1,648%	1,862%
68	7,275%	1,676%	1,885%
69	7,250%	1,704%	1,908%
70	7,224%	1,731%	1,931%
71	7,200%	1,758%	1,953%
72	7,176%	1,784%	1,974%
73	7,153%	1,809%	1,995%
74	7,131%	1,834%	2,015%
75	7,109%	1,859%	2,034%
76	7,087%	1,883%	2,053%
77	7,067%	1,906%	2,072%
78	7,046%	1,929%	2,090%
79	7,027%	1,951%	2,108%
80	7,008%	1,973%	2,125%
81	6,989%	1,994%	2,142%
82	6,971%	2,015%	2,158%
83	6,953%	2,036%	2,174%
84	6,935%	2,056%	2,190%
85	6,918%	2,075%	2,205%
86	6,902%	2,094%	2,220%
87	6,885%	2,113%	2,235%
88	6,870%	2,131%	2,249%
89	6,854%	2,149%	2,263%
90	6,839%	2,167%	2,277%
91	6,824%	2,184%	2,290%
92	6,810%	2,201%	2,303%
93	6,796%	2,217%	2,316%
94	6,782%	2,233%	2,328%
95	6,768%	2,249%	2,341%
96	6,755%	2,264%	2,353%
97	6,742%	2,280%	2,364%
98	6,729%	2,294%	2,376%
99	6,717%	2,309%	2,387%
100	6,704%	2,323%	2,398%
101	6,692%	2,337%	2,409%

102	6,681%	2,351%	2,420%
103	6,669%	2,365%	2,430%
104	6,658%	2,378%	2,440%
105	6,647%	2,391%	2,451%
106	6,636%	2,403%	2,460%
107	6,625%	2,416%	2,470%
108	6,615%	2,428%	2,480%
109	6,604%	2,440%	2,489%
110	6,594%	2,452%	2,498%
111	6,584%	2,464%	2,507%
112	6,575%	2,475%	2,516%
113	6,565%	2,486%	2,524%
114	6,556%	2,497%	2,533%
115	6,546%	2,508%	2,541%
116	6,537%	2,519%	2,550%
117	6,529%	2,529%	2,558%
118	6,520%	2,539%	2,566%
119	6,511%	2,550%	2,573%
120	6,503%	2,560%	2,581%
121	6,494%	2,569%	2,589%
122	6,486%	2,579%	2,596%
123	6,478%	2,588%	2,603%
124	6,470%	2,598%	2,611%
125	6,462%	2,607%	2,618%
126	6,455%	2,616%	2,625%
127	6,447%	2,625%	2,632%
128	6,440%	2,634%	2,638%
129	6,432%	2,642%	2,645%
130	6,425%	2,651%	2,652%
131	6,418%	2,659%	2,658%
132	6,411%	2,667%	2,664%
133	6,404%	2,675%	2,671%
134	6,397%	2,683%	2,677%
135	6,391%	2,691%	2,683%
136	6,384%	2,699%	2,689%
137	6,378%	2,706%	2,695%
138	6,371%	2,714%	2,701%
139	6,365%	2,721%	2,706%
140	6,359%	2,729%	2,712%
141	6,353%	2,736%	2,717%
142	6,347%	2,743%	2,723%
143	6,341%	2,750%	2,728%
144	6,335%	2,757%	2,734%

145	6,329%	2,764%	2,739%
146	6,323%	2,771%	2,744%
147	6,318%	2,777%	2,749%
148	6,312%	2,784%	2,754%
149	6,307%	2,790%	2,759%
150	6,301%	2,797%	2,764%

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	31	5	0	24	1
2	0	0	38	5	0	40	0
3	0	1	43	5	1	45	0
4	0	2	46	5	3	46	0
5	0	3	50	5	4	50	0
6	1	4	53	5	6	52	0
7	2	5	56	5	8	53	0
8	2	6	58	5	11	53	0
9	3	7	59	5	12	50	0
10	3	8	61	5	13	49	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	381	4	15
2	0	0	0	0	237	4	22
3	1	0	0	0	210	4	24
4	2	0	0	0	184	4	25
5	3	0	0	0	168	4	26
6	4	0	0	0	166	4	28
7	5	0	0	0	163	4	28
8	6	0	1	0	167	2	29
9	7	0	2	0	169	1	30
10	8	0	3	0	171	4	30

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Poland
1	6	5	5	0	15	0	4
2	14	10	11	0	22	0	4
3	19	14	15	0	24	0	4
4	22	15	16	0	25	0	4

5	24	17	19	0	26	0	4
6	25	19	20	0	28	0	4
7	27	20	22	0	28	0	4
8	28	21	23	1	29	0	4
9	30	22	24	2	30	0	4
10	31	23	25	2	30	0	4

Duration (in years)	Portugal	Romania	Slovakia	Slovenia	Spain	Sweden	United Kingdom
1	24	9	12	18	5	0	0
2	40	16	15	21	11	0	0
3	45	19	17	25	15	0	0
4	46	20	19	29	16	0	0
5	50	21	20	33	19	0	0
6	52	22	21	36	20	0	0
7	53	24	23	37	22	0	0
8	53	25	24	39	23	0	0
9	50	27	24	39	24	0	0
10	49	24	25	39	25	0	0

Duration (in years)	Liechtenstein	Norway	Switzerland	Australia	Brazil	Canada	Chile
1	0	0	0	0	12	0	17
2	0	0	0	0	12	0	19
3	0	0	0	0	12	0	18
4	0	0	0	0	12	0	17
5	0	0	0	0	12	0	16
6	0	0	0	0	12	0	15
7	0	0	0	0	12	0	14
8	0	0	0	0	12	0	15
9	0	0	0	0	12	0	16
10	0	0	0	0	12	0	13

Duration (in years)	China	Colombia	Hong Kong	India	Japan	Malaysia	Mexico
1	0	11	0	10	0	0	9
2	0	18	0	10	0	0	9
3	2	28	0	10	0	0	10
4	3	36	0	10	0	0	10
5	3	37	0	10	0	0	10
6	3	41	0	10	0	0	10

7	4	42	0	10	0	0	10
8	8	40	0	10	0	0	10
9	5	38	0	10	0	0	10
10	5	40	0	10	1	0	10

Duration (in years)	New Zealand	Russia	Singapore	South Africa	South Korea	Thailand	Taiwan
1	0	0	0	6	9	1	4
2	0	0	0	8	12	0	4
3	0	0	0	9	12	0	4
4	0	0	0	9	14	0	4
5	0	1	0	9	15	0	4
6	0	5	0	10	15	0	4
7	0	7	0	12	16	0	4
8	0	11	0	13	16	0	4
9	0	17	0	14	16	0	4
10	0	17	0	15	16	0	4

Duration (in years)	United States
1	0
2	0
3	0
4	0
5	0
6	0
7	0
8	0
9	0
10	0

2. Exposures to financial institutions

2.1 Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	20	44	117	230	542	1183
2	6	20	44	117	230	542	952
3	8	22	45	110	226	538	776
4	9	25	48	112	225	537	643
5	10	27	53	116	225	537	541

6	11	29	56	120	225	537	537
7	12	32	58	123	225	537	537
8	12	32	58	122	225	537	537
9	13	33	58	121	225	537	537
10	13	34	58	121	225	537	537
11	14	36	59	121	225	537	537
12	14	36	59	121	225	537	537
13	15	37	59	121	225	537	537
14	15	37	59	121	225	537	537
15	15	37	59	121	225	537	537
16	15	37	59	121	225	537	537
17	15	37	59	121	225	537	537
18	15	37	59	121	225	537	537
19	15	37	59	121	225	537	537
20	16	37	59	121	225	537	537
21	16	37	59	121	225	537	537
22	17	37	59	121	225	537	537
23	17	37	59	121	225	537	537
24	18	37	59	121	225	537	537
25	18	37	59	121	225	537	537
26	20	37	59	121	225	537	537
27	21	37	59	121	225	537	537
28	21	37	59	121	225	537	537
29	22	37	59	121	225	537	537
30	22	37	59	121	225	537	537

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	14	27	51	124	237	549	1201
2	16	29	53	126	239	551	969
3	17	32	55	120	236	548	792
4	18	34	57	122	235	547	657
5	19	36	62	125	234	546	553
6	20	38	65	129	233	545	545
7	20	39	66	131	233	545	545
8	19	39	65	129	232	544	544
9	19	40	65	128	232	544	544

10	19	40	64	127	231	543	543
11	19	41	64	127	231	543	543
12	19	41	63	126	230	542	542
13	19	41	63	125	229	541	541
14	19	41	62	125	229	541	541
15	18	40	62	125	228	540	540
16	17	40	61	124	228	540	540
17	17	40	61	124	228	540	540
18	17	40	61	124	228	540	540
19	17	40	61	124	228	540	540
20	18	40	62	124	228	540	540
21	18	40	62	125	229	540	540
22	18	41	62	125	229	541	541
23	18	41	62	125	229	541	541
24	19	41	62	125	229	541	541
25	20	41	62	125	229	541	541
26	20	41	62	125	229	541	541
27	21	41	62	125	229	541	541
28	21	41	62	125	229	541	541
29	22	41	62	125	229	541	541
30	22	41	62	125	229	541	541

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	20	44	117	230	542	1182
2	6	20	44	117	230	542	951
3	7	22	45	110	226	538	776
4	9	24	48	112	225	537	643
5	10	27	53	115	225	537	541
6	11	29	56	120	225	537	537
7	12	31	58	123	225	537	537
8	12	32	58	122	225	537	537
9	12	33	58	121	225	537	537
10	13	34	58	121	225	537	537
11	14	35	58	121	225	537	537
12	14	36	58	121	225	537	537
13	14	37	58	121	225	537	537

14	15	37	58	121	225	537	537
15	15	37	58	121	225	537	537
16	15	37	58	121	225	537	537
17	15	37	58	121	225	537	537
18	15	37	58	121	225	537	537
19	15	37	58	121	225	537	537
20	16	37	58	121	225	537	537
21	16	37	58	121	225	537	537
22	17	37	58	121	225	537	537
23	17	37	58	121	225	537	537
24	18	37	58	121	225	537	537
25	18	37	58	121	225	537	537
26	20	37	58	121	225	537	537
27	21	37	58	121	225	537	537
28	21	37	58	121	225	537	537
29	22	37	58	121	225	537	537
30	22	37	58	121	225	537	537

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	79	92	116	189	302	614	1200
2	75	89	113	185	299	610	968
3	79	94	117	182	298	610	792
4	78	94	117	182	295	607	658
5	78	95	120	183	292	604	604
6	77	95	122	186	291	603	603
7	76	95	122	187	289	601	601
8	75	95	121	184	288	600	600
9	74	95	120	183	287	599	599
10	71	93	117	179	283	595	595
11	70	91	114	177	281	593	593
12	69	91	113	176	280	592	592
13	68	91	112	175	279	591	591
14	68	90	112	175	278	590	590
15	68	90	112	174	278	590	590
16	67	90	111	174	278	590	590

17	67	89	111	173	277	589	589
18	66	89	110	173	277	589	589
19	66	88	109	172	276	588	588
20	65	87	109	171	275	587	587
21	64	87	108	171	275	587	587
22	63	86	107	170	274	586	586
23	63	85	106	169	273	585	585
24	62	84	106	168	272	584	584
25	61	83	104	167	271	583	583
26	60	82	103	166	270	582	582
27	59	81	102	165	269	581	581
28	57	80	101	164	268	580	580
29	56	79	100	163	267	579	579
30	55	78	99	162	266	578	578

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	24	48	120	234	545	1192
2	12	25	50	122	235	547	959
3	14	29	52	117	233	545	783
4	16	32	55	119	232	544	648
5	17	34	60	123	232	544	546
6	18	37	64	128	232	544	544
7	19	38	65	130	232	544	544
8	19	39	65	128	232	544	544
9	19	39	64	127	231	543	543
10	19	40	64	127	231	543	543
11	19	41	64	127	231	542	542
12	20	42	64	126	230	542	542
13	20	42	64	126	230	542	542
14	20	42	64	126	230	542	542
15	20	42	64	126	230	542	542
16	19	42	63	126	230	542	542
17	20	42	64	126	230	542	542
18	20	42	64	126	230	542	542
19	20	42	64	126	230	542	542
20	20	43	64	127	231	543	543

21	21	43	65	127	231	543	543
22	21	43	65	127	231	543	543
23	21	43	65	128	232	543	543
24	21	44	65	128	232	544	544
25	21	44	65	128	232	544	544
26	21	44	65	128	232	544	544
27	21	43	65	128	231	543	543
28	21	43	65	127	231	543	543
29	22	43	65	127	231	543	543
30	22	43	65	127	231	543	543

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	48	62	86	159	272	584	1189
2	52	66	90	162	276	587	959
3	57	72	95	160	276	588	784
4	61	77	100	165	277	589	650
5	63	80	106	169	278	590	590
6	64	82	109	173	278	590	590
7	65	84	111	175	278	590	590
8	64	84	110	173	277	589	589
9	63	84	108	171	275	587	587
10	62	83	107	170	274	586	586
11	61	83	106	169	273	585	585
12	60	83	105	167	271	583	583
13	59	82	104	166	270	582	582
14	58	81	102	165	269	581	581
15	57	80	101	164	268	580	580
16	56	79	100	163	267	579	579
17	56	78	100	162	266	578	578
18	55	77	99	162	265	577	577
19	54	77	98	161	265	577	577
20	54	76	98	160	264	576	576
21	53	76	97	160	264	576	576
22	53	75	97	159	263	575	575
23	52	74	96	158	262	574	574
24	51	73	95	158	261	573	573

25	50	73	94	157	261	573	573
26	49	72	93	156	260	572	572
27	49	71	92	155	259	571	571
28	48	70	92	154	258	570	570
29	47	69	91	153	257	569	569
30	46	69	90	153	257	568	568

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	6	19	43	116	229	541	1182
2	6	19	43	116	229	541	951
3	7	21	44	109	225	537	776
4	8	24	47	112	224	536	642
5	9	26	52	115	224	536	540
6	10	28	56	120	224	536	536
7	12	31	57	122	224	536	536
8	12	31	57	121	224	536	536
9	12	32	57	120	224	536	536
10	12	33	57	120	224	536	536
11	13	35	58	120	224	536	536
12	13	35	58	120	224	536	536
13	14	36	58	120	224	536	536
14	14	36	58	120	224	536	536
15	14	36	58	120	224	536	536
16	14	36	58	120	224	536	536
17	14	36	58	120	224	536	536
18	14	36	58	120	224	536	536
19	14	36	58	120	224	536	536
20	16	36	58	120	224	536	536
21	16	36	58	120	224	536	536
22	17	36	58	120	224	536	536
23	17	36	58	120	224	536	536
24	18	36	58	120	224	536	536
25	18	36	58	120	224	536	536
26	20	36	58	120	224	536	536
27	21	36	58	120	224	536	536
28	21	36	58	120	224	536	536

29	22	36	58	120	224	536	536
30	22	36	58	120	224	536	536

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	8	24	54	148	248	560	1192
2	8	24	54	148	248	560	960
3	9	26	54	134	244	556	783
4	10	29	56	124	242	554	649
5	12	31	57	113	241	553	553
6	14	34	61	107	240	552	552
7	16	37	62	100	239	551	551
8	17	38	60	93	238	550	550
9	20	45	63	88	237	549	549
10	19	44	61	84	236	548	548
11	18	43	60	85	235	547	547
12	18	43	61	86	234	546	546
13	18	43	61	86	234	546	546
14	18	44	61	86	233	545	545
15	18	44	61	86	232	544	544
16	18	44	61	86	231	543	543
17	18	44	61	86	230	542	542
18	18	44	61	86	229	541	541
19	18	44	61	86	229	541	541
20	18	44	61	86	230	542	542
21	18	44	61	86	230	542	542
22	18	44	61	86	229	541	541
23	18	44	61	86	229	541	541
24	18	44	61	86	228	540	540
25	19	44	61	86	228	540	540
26	20	44	61	86	227	539	539
27	21	44	61	86	227	539	539
28	21	44	61	86	226	538	538

29	22	44	61	86	226	538	538
30	22	44	61	86	225	537	537

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	85	99	123	196	309	621	1237
2	84	97	121	194	307	619	997
3	83	98	121	186	302	614	814
4	82	98	122	186	299	611	675
5	81	98	124	187	296	608	608
6	80	98	125	189	294	606	606
7	79	98	125	190	292	604	604
8	77	97	122	186	289	601	601
9	75	95	120	183	287	599	599
10	74	95	119	182	286	598	598
11	73	95	118	180	284	596	596
12	72	94	116	179	283	595	595
13	71	93	115	177	281	593	593
14	69	92	113	176	280	592	592
15	68	90	112	174	278	590	590
16	67	89	111	173	277	589	589
17	66	88	110	172	276	588	588
18	65	87	109	171	275	587	587
19	64	86	108	171	274	586	586
20	63	86	107	170	274	586	586
21	62	85	106	169	273	585	585
22	61	84	105	168	272	584	584
23	60	83	104	167	271	583	583
24	59	82	103	166	270	582	582
25	58	81	102	165	269	581	581
26	57	80	101	164	268	579	579
27	56	78	100	163	266	578	578
28	55	77	99	162	265	577	577

29	54	76	98	160	264	576	576
30	53	75	97	159	263	575	575

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	58	71	95	168	281	593	1191
2	57	70	94	167	280	592	960
3	57	72	95	160	276	587	784
4	57	73	97	161	274	586	650
5	57	74	100	162	272	584	584
6	56	74	102	166	270	582	582
7	56	75	102	167	269	581	581
8	55	75	100	164	267	579	579
9	53	74	99	162	266	578	578
10	53	74	98	161	265	577	577
11	53	74	97	160	264	576	576
12	52	74	96	159	263	575	575
13	52	74	96	158	262	574	574
14	51	74	95	158	262	574	574
15	51	73	95	157	261	573	573
16	50	72	94	156	260	572	572
17	49	72	93	156	260	572	572
18	49	71	93	155	259	571	571
19	48	71	92	155	259	571	571
20	48	70	92	155	258	570	570
21	48	70	92	154	258	570	570
22	47	70	91	154	258	570	570
23	47	69	91	153	257	569	569
24	46	69	90	153	257	569	569
25	46	68	89	152	256	568	568
26	45	67	89	151	255	567	567
27	44	67	88	151	255	567	567
28	43	66	87	150	254	566	566

29	43	65	87	149	253	565	565
30	42	65	86	149	252	564	564

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	45	69	142	255	567	1200
2	32	46	70	142	255	567	968
3	32	47	70	135	251	563	791
4	33	48	72	136	249	561	656
5	33	50	76	139	248	560	560
6	33	52	79	143	247	559	559
7	34	53	80	144	246	558	558
8	33	53	79	142	246	558	558
9	32	53	78	141	245	557	557
10	32	54	77	140	244	556	556
11	32	54	77	140	244	556	556
12	32	54	76	139	243	555	555
13	32	54	76	138	242	554	554
14	31	53	75	138	241	553	553
15	31	53	74	137	241	553	553
16	30	52	74	136	240	552	552
17	29	52	73	136	240	552	552
18	29	51	73	135	239	551	551
19	29	51	73	135	239	551	551
20	29	51	73	135	239	551	551
21	29	51	73	135	239	551	551
22	29	51	73	135	239	551	551
23	29	51	73	135	239	551	551
24	28	51	72	135	239	551	551
25	28	51	72	135	239	551	551
26	28	50	72	134	238	550	550
27	28	50	72	134	238	550	550
28	27	50	71	134	238	550	550

29	27	49	71	134	237	549	549
30	27	49	71	133	237	549	549

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	25	98	211	523	1179
2	1	5	26	99	212	524	949
3	2	5	27	92	208	520	774
4	3	7	30	95	207	519	641
5	4	9	35	98	207	519	540
6	5	11	39	103	207	519	519
7	5	14	40	105	207	519	519
8	6	14	40	104	207	519	519
9	7	15	40	103	207	519	519
10	8	16	40	103	207	519	519
11	9	19	42	104	208	520	520
12	9	18	40	103	207	519	519
13	10	19	41	104	208	520	520
14	11	20	41	104	208	520	520
15	12	18	40	102	206	518	518
16	13	17	39	101	205	517	517
17	13	17	39	101	205	517	517
18	14	17	39	102	205	517	517
19	14	18	39	102	206	518	518
20	16	19	40	102	206	518	518
21	16	19	40	103	207	519	519
22	17	20	40	103	207	519	519
23	17	20	40	103	207	519	519
24	18	22	40	103	206	518	518
25	18	22	40	102	206	518	518
26	20	23	40	102	206	518	518
27	20	23	41	102	206	518	518
28	21	24	43	102	206	518	518

29	21	26	44	102	206	518	518
30	22	26	45	102	206	518	518

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	46	60	84	156	270	582	1193
2	46	60	84	156	270	582	961
3	47	62	84	150	266	577	784
4	47	63	86	151	264	576	650
5	48	65	90	153	263	575	575
6	48	66	93	157	262	574	574
7	48	67	94	158	261	573	573
8	47	67	92	156	260	572	572
9	46	67	92	155	259	571	571
10	46	67	91	154	258	570	570
11	46	67	90	153	257	569	569
12	45	67	90	152	256	568	568
13	45	67	89	152	256	567	567
14	45	67	88	151	255	567	567
15	44	66	88	150	254	566	566
16	43	65	87	150	253	565	565
17	42	65	86	149	253	565	565
18	42	64	86	148	252	564	564
19	42	64	85	148	252	564	564
20	41	64	85	148	252	564	564
21	41	63	85	148	252	564	564
22	41	63	85	147	251	563	563
23	40	63	84	147	251	563	563
24	40	62	84	146	250	562	562
25	39	61	83	145	249	561	561
26	38	61	82	145	249	561	561
27	38	60	81	144	248	560	560
28	37	59	81	143	247	559	559

29	36	59	80	143	247	559	559
30	36	58	79	142	246	558	558

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	17	31	55	127	241	553	1195
2	21	35	59	131	244	556	963
3	25	40	63	128	244	556	786
4	29	44	68	132	245	557	652
5	31	48	74	137	246	558	558
6	30	48	76	140	244	556	556
7	35	54	81	146	248	560	560
8	34	54	79	143	247	558	558
9	35	55	80	143	247	559	559
10	37	58	82	144	249	561	561
11	38	60	83	146	250	561	561
12	39	61	84	146	250	562	562
13	40	62	84	147	251	562	562
14	40	63	84	147	251	563	563
15	41	63	84	147	251	563	563
16	40	62	84	147	250	562	562
17	40	62	84	147	250	562	562
18	39	62	83	146	250	562	562
19	39	61	83	146	250	561	561
20	39	61	83	146	250	562	562
21	39	61	83	146	249	561	561
22	39	61	83	145	249	561	561
23	39	61	82	145	249	561	561
24	38	60	82	145	249	560	560
25	38	60	82	144	248	560	560
26	37	60	81	144	248	560	560
27	37	59	81	143	247	559	559
28	36	59	80	143	247	558	558

29	36	58	80	142	246	558	558
30	35	58	79	142	245	557	557

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	17	30	54	127	240	552	1199
2	18	32	56	128	241	553	965
3	20	35	58	123	239	551	788
4	22	37	61	125	238	550	654
5	23	40	66	128	238	550	550
6	24	42	69	133	238	550	550
7	25	44	71	136	238	550	550
8	25	45	71	134	238	550	550
9	25	46	71	134	238	550	550
10	26	47	71	134	238	550	550
11	27	48	71	134	238	550	550
12	27	49	72	134	238	550	550
13	28	50	72	134	238	550	550
14	28	50	72	134	238	550	550
15	28	50	72	134	238	550	550
16	28	50	71	134	238	550	550
17	28	50	72	134	238	550	550
18	28	50	71	134	238	550	550
19	27	50	71	134	238	550	550
20	28	50	72	134	238	550	550
21	28	50	71	134	238	550	550
22	27	50	71	134	238	550	550
23	27	49	71	133	237	549	549
24	26	49	70	133	237	549	549
25	26	48	70	133	236	548	548
26	26	48	69	132	236	548	548
27	25	48	69	132	236	548	548
28	25	47	69	131	235	547	547

29	24	47	68	131	235	547	547
30	24	46	68	130	234	546	546

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	63	87	160	273	585	1192
2	53	66	90	163	276	588	963
3	57	71	94	159	275	587	788
4	59	75	98	163	276	587	655
5	61	78	104	167	276	588	588
6	63	81	108	172	277	589	589
7	64	83	110	174	276	588	588
8	63	83	109	173	276	588	588
9	64	84	109	172	276	588	588
10	64	85	109	172	276	588	588
11	64	86	109	172	276	588	588
12	64	86	109	171	275	587	587
13	64	86	108	170	274	586	586
14	63	85	107	170	273	585	585
15	62	85	106	169	273	585	585
16	62	84	105	168	272	584	584
17	61	83	105	167	271	583	583
18	60	83	104	167	271	583	583
19	60	82	103	166	270	582	582
20	59	81	103	165	269	581	581
21	58	81	102	165	269	581	581
22	57	80	101	164	268	580	580
23	57	79	100	163	267	579	579
24	56	78	100	162	266	578	578
25	55	77	99	161	265	577	577
26	54	76	98	160	264	576	576
27	53	75	97	159	263	575	575
28	52	74	96	158	262	574	574

29	51	73	95	158	261	573	573
30	50	73	94	157	261	573	573

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	95	119	192	305	617	1223
2	86	99	124	196	309	621	993
3	88	102	125	190	306	618	816
4	89	104	128	192	305	617	680
5	92	109	135	197	307	619	619
6	94	112	139	203	308	620	620
7	95	115	141	206	308	620	620
8	97	116	142	206	309	621	621
9	98	118	143	206	310	622	622
10	98	119	143	206	310	622	622
11	98	120	143	206	310	622	622
12	98	120	142	205	309	621	621
13	97	120	141	204	308	620	620
14	96	118	140	203	306	618	618
15	95	117	139	201	305	617	617
16	93	116	137	200	304	616	616
17	92	114	136	198	302	614	614
18	91	113	135	197	301	613	613
19	89	112	133	196	300	612	612
20	88	110	132	194	298	610	610
21	87	109	130	193	297	609	609
22	85	107	129	192	295	607	607
23	83	106	127	190	294	606	606
24	82	104	126	188	292	604	604
25	80	103	124	187	291	603	603
26	79	101	123	185	289	601	601
27	77	99	121	183	287	599	599
28	75	98	119	182	286	598	598

29	74	96	118	180	284	596	596
30	72	95	116	179	283	595	595

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	11	24	48	121	234	546	1197
2	14	27	51	124	237	549	963
3	17	32	55	120	236	548	786
4	20	36	59	123	236	548	651
5	22	39	65	128	237	549	549
6	24	42	69	133	238	550	550
7	25	44	71	136	238	550	550
8	25	45	71	135	238	550	550
9	25	46	71	134	238	550	550
10	26	47	71	134	238	550	550
11	26	48	71	134	238	550	550
12	27	49	71	134	237	549	549
13	26	49	70	133	237	549	549
14	26	48	70	132	236	548	548
15	25	48	69	132	236	547	547
16	24	47	68	131	235	547	547
17	24	46	68	130	234	546	546
18	24	46	68	130	234	546	546
19	23	46	67	130	234	546	546
20	24	46	68	130	234	546	546
21	24	46	68	130	234	546	546
22	24	46	68	130	234	546	546
23	24	46	68	130	234	546	546
24	24	46	68	130	234	546	546
25	23	46	67	130	234	546	546
26	23	46	67	130	234	546	546
27	23	46	67	130	234	545	545
28	23	45	67	129	233	545	545

29	23	45	67	129	233	545	545
30	23	45	66	129	233	545	545

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	95	109	133	205	318	630	1255
2	96	109	133	206	319	631	1016
3	97	112	135	200	316	627	833
4	98	114	137	202	315	627	694
5	99	116	142	205	314	626	626
6	100	118	145	209	314	626	626
7	101	120	146	211	313	625	625
8	100	120	146	210	313	625	625
9	100	120	145	208	312	624	624
10	99	120	144	207	311	623	623
11	98	119	143	205	309	621	621
12	96	118	141	203	307	619	619
13	95	117	139	202	305	617	617
14	93	116	137	200	304	616	616
15	92	114	135	198	302	614	614
16	89	112	133	196	300	612	612
17	88	110	132	194	298	610	610
18	86	109	130	193	297	609	609
19	85	107	129	192	295	607	607
20	84	106	128	191	294	606	606
21	83	105	127	189	293	605	605
22	82	104	126	188	292	604	604
23	81	103	125	187	291	603	603
24	79	102	123	186	290	602	602
25	78	101	122	185	289	601	601
26	77	99	121	183	287	599	599
27	76	98	120	182	286	598	598
28	75	97	119	181	285	597	597

29	74	96	117	180	284	596	596
30	73	95	116	179	283	595	595

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	326	339	363	436	549	861	1269
2	84	97	121	194	307	619	1022
3	87	102	125	190	306	618	835
4	91	107	130	194	307	619	693
5	93	110	136	199	308	620	620
6	95	113	140	204	309	621	621
7	96	116	142	207	309	621	621
8	97	117	143	207	310	622	622
9	98	118	143	206	310	622	622
10	98	119	143	206	310	622	622
11	99	120	143	206	310	622	622
12	99	121	143	206	310	622	622
13	100	122	144	206	310	622	622
14	100	123	144	207	311	623	623
15	101	124	145	208	312	623	623
16	102	124	146	209	312	624	624
17	103	125	147	210	313	625	625
18	104	126	148	211	314	626	626
19	105	127	149	211	315	627	627
20	105	128	149	212	316	628	628
21	105	128	149	212	316	628	628
22	105	128	149	212	316	628	628
23	105	127	148	211	315	627	627
24	104	126	148	210	314	626	626
25	103	125	146	209	313	625	625
26	101	124	145	208	312	624	624
27	100	122	144	207	310	622	622
28	99	121	143	205	309	621	621

29	97	120	141	204	308	620	620
30	96	118	140	202	306	618	618

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	12	36	108	222	533	1194
2	1	12	36	108	222	533	961
3	2	14	37	102	218	530	784
4	3	15	39	103	216	528	650
5	4	17	43	105	215	527	546
6	5	18	45	109	214	526	526
7	5	20	47	111	214	525	525
8	6	20	46	109	213	525	525
9	7	20	45	108	212	524	524
10	8	20	44	107	211	523	523
11	9	21	45	107	211	523	523
12	9	22	45	107	211	523	523
13	10	23	45	107	211	523	523
14	11	23	45	107	211	523	523
15	12	24	45	108	212	524	524
16	13	24	45	108	212	524	524
17	13	24	46	108	212	524	524
18	14	25	46	109	213	525	525
19	15	25	47	109	213	525	525
20	16	26	48	110	214	526	526
21	16	27	49	111	215	527	527
22	17	28	49	112	216	528	528
23	18	28	50	112	216	528	528
24	18	29	50	113	217	529	529
25	20	29	51	113	217	529	529
26	20	29	51	114	217	529	529
27	21	30	51	114	218	530	530
28	21	30	52	114	218	530	530

29	22	30	52	114	218	530	530
30	22	31	52	115	219	530	530

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	52	66	90	162	275	587	1197
2	53	66	90	163	276	588	964
3	54	68	91	156	272	584	787
4	54	70	93	158	271	583	652
5	55	72	98	160	270	582	582
6	55	74	101	165	269	581	581
7	55	74	101	166	268	580	580
8	55	75	100	164	267	579	579
9	54	75	100	163	267	579	579
10	54	75	99	161	265	577	577
11	53	74	98	160	264	576	576
12	52	74	96	159	263	575	575
13	51	73	95	157	261	573	573
14	49	72	93	156	260	572	572
15	48	70	92	155	258	570	570
16	46	69	90	153	257	569	569
17	45	68	89	152	256	568	568
18	44	67	88	151	255	567	567
19	44	66	88	150	254	566	566
20	43	65	87	150	254	565	565
21	43	65	86	149	253	565	565
22	42	64	86	148	252	564	564
23	41	64	85	148	252	564	564
24	41	63	85	147	251	563	563
25	40	62	84	146	250	562	562
26	39	62	83	146	250	562	562
27	39	61	82	145	249	561	561
28	38	60	82	144	248	560	560

29	37	60	81	144	248	560	560
30	37	59	81	143	247	559	559

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	115	129	153	226	339	651	1251
2	117	130	154	227	340	652	1010
3	119	134	157	222	338	650	827
4	121	137	160	225	338	650	689
5	123	140	166	229	338	650	650
6	124	142	169	233	338	650	650
7	125	144	171	236	338	650	650
8	125	145	170	234	337	649	649
9	124	145	170	233	337	649	649
10	124	145	169	232	336	648	648
11	123	145	168	231	335	647	647
12	122	144	167	229	333	645	645
13	121	143	165	227	331	643	643
14	119	141	163	226	329	641	641
15	117	139	161	224	327	639	639
16	115	137	159	221	325	637	637
17	113	135	157	219	323	635	635
18	111	133	154	217	321	633	633
19	109	131	152	215	319	631	631
20	107	129	151	213	317	629	629
21	105	128	149	212	316	628	628
22	103	126	147	210	314	626	626
23	102	124	145	208	312	624	624
24	100	122	144	206	310	622	622
25	98	120	142	204	308	620	620
26	96	118	140	202	306	618	618
27	94	117	138	201	305	617	617
28	93	115	136	199	303	615	615

29	91	113	135	197	301	613	613
30	89	112	133	196	300	612	612

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	167	181	205	277	391	702	1243
2	177	190	214	287	400	712	1016
3	183	197	220	285	401	713	838
4	185	201	225	289	402	714	714
5	187	204	230	293	402	714	714
6	187	205	232	296	401	713	713
7	187	206	233	298	400	712	712
8	186	206	231	295	398	710	710
9	185	205	230	293	397	709	709
10	184	205	229	292	396	708	708
11	183	204	228	290	394	706	706
12	181	203	225	288	392	704	704
13	178	201	222	285	389	701	701
14	176	198	219	282	386	698	698
15	173	195	216	279	383	695	695
16	169	192	213	276	380	692	692
17	166	189	210	273	377	689	689
18	163	186	207	270	374	686	686
19	160	183	204	267	371	683	683
20	158	180	201	264	368	680	680
21	155	177	198	261	365	677	677
22	151	174	195	258	362	674	674
23	148	171	192	255	359	671	671
24	145	168	189	252	356	668	668
25	142	165	186	249	353	665	665
26	139	162	183	246	350	662	662
27	136	159	180	243	347	659	659
28	134	156	177	240	344	656	656

29	131	153	175	237	341	653	653
30	128	151	172	235	339	650	650

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	31	45	69	141	255	566	1234
2	32	46	70	142	255	567	995
3	33	48	71	136	252	564	812
4	34	50	74	138	251	563	673
5	35	52	78	141	250	562	567
6	36	54	81	145	249	561	561
7	36	55	82	147	249	561	561
8	35	55	81	144	248	560	560
9	34	55	80	143	247	559	559
10	34	55	79	142	246	558	558
11	34	56	79	141	245	557	557
12	34	56	78	141	245	557	557
13	34	56	78	140	244	556	556
14	33	56	77	140	244	556	556
15	33	55	77	140	243	555	555
16	33	55	77	139	243	555	555
17	33	55	77	139	243	555	555
18	33	55	77	139	243	555	555
19	33	55	77	139	243	555	555
20	33	55	77	140	243	555	555
21	33	55	77	140	243	555	555
22	33	55	77	139	243	555	555
23	33	55	77	139	243	555	555
24	33	55	76	139	243	555	555
25	32	55	76	139	243	555	555
26	32	54	76	138	242	554	554
27	32	54	76	138	242	554	554
28	31	54	75	138	242	554	554

29	31	53	75	137	241	553	553
30	31	53	75	137	241	553	553

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	28	42	66	139	252	564	1221
2	30	44	68	140	253	565	984
3	33	47	70	135	251	563	803
4	35	51	74	139	251	563	666
5	37	54	80	143	252	564	564
6	38	56	84	148	252	564	564
7	40	59	86	150	253	565	565
8	40	60	86	149	253	565	565
9	40	61	86	149	253	565	565
10	41	62	86	149	253	565	565
11	42	64	87	150	254	565	565
12	43	65	87	150	254	566	566
13	43	65	87	150	254	566	566
14	43	65	87	150	253	565	565
15	43	65	87	149	253	565	565
16	43	65	86	149	253	565	565
17	43	65	86	149	253	565	565
18	43	65	87	149	253	565	565
19	43	65	87	149	253	565	565
20	43	65	87	150	253	565	565
21	43	65	87	150	254	566	566
22	43	65	87	150	253	565	565
23	43	65	87	149	253	565	565
24	42	65	86	149	253	565	565
25	42	64	86	149	252	564	564
26	42	64	85	148	252	564	564
27	41	63	85	148	251	563	563
28	40	63	84	147	251	563	563

29	40	62	84	146	250	562	562
30	39	62	83	146	250	562	562

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	126	139	163	236	349	661	1260
2	125	138	162	235	348	660	1021
3	125	139	162	227	343	655	837
4	125	141	164	229	342	653	696
5	126	143	168	231	341	653	653
6	125	143	170	234	339	651	651
7	126	145	171	236	338	650	650
8	125	145	170	234	337	649	649
9	124	144	169	232	336	648	648
10	124	145	169	232	336	648	648
11	124	145	168	231	335	647	647
12	123	145	167	230	334	646	646
13	122	144	166	229	332	644	644
14	121	143	165	227	331	643	643
15	119	141	163	225	329	641	641
16	117	139	161	223	327	639	639
17	114	136	158	220	324	636	636
18	112	134	156	218	322	634	634
19	110	132	154	216	320	632	632
20	108	130	152	214	318	630	630
21	105	128	149	212	316	628	628
22	103	126	147	210	314	626	626
23	101	123	145	207	311	623	623
24	99	121	143	205	309	621	621
25	97	119	141	203	307	619	619
26	95	117	138	201	305	617	617
27	92	115	136	199	303	615	615
28	90	113	134	197	301	613	613

29	88	111	132	195	299	611	611
30	86	109	130	193	297	609	609

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	13	37	109	222	534	1194
2	1	15	39	111	224	536	961
3	3	18	41	106	222	534	785
4	6	22	45	109	222	534	650
5	8	25	51	113	223	535	547
6	9	27	55	119	223	535	535
7	11	30	57	121	224	536	536
8	11	31	56	120	224	536	536
9	11	32	56	119	223	535	535
10	11	33	56	119	223	535	535
11	12	33	57	119	223	535	535
12	12	34	56	119	223	535	535
13	12	34	56	119	222	534	534
14	12	34	56	118	222	534	534
15	12	34	56	118	222	534	534
16	13	34	55	118	222	534	534
17	13	34	55	118	222	534	534
18	14	34	55	118	222	534	534
19	15	34	55	118	222	534	534
20	16	34	56	119	222	534	534
21	16	35	56	119	223	535	535
22	17	35	57	119	223	535	535
23	18	35	57	120	223	535	535
24	18	36	57	120	224	536	536
25	20	36	57	120	224	536	536
26	20	36	57	120	224	536	536
27	21	36	58	120	224	536	536
28	21	36	58	120	224	536	536

29	22	36	58	120	224	536	536
30	22	36	58	120	224	536	536

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	36	49	73	146	259	571	1201
2	36	50	74	146	259	571	968
3	36	51	74	139	255	567	791
4	36	52	75	140	253	565	655
5	37	54	79	142	252	564	564
6	39	57	84	148	253	565	565
7	37	56	82	147	249	561	561
8	40	60	86	149	253	565	565
9	39	60	84	148	252	564	564
10	34	55	79	142	246	558	558
11	30	52	75	138	242	554	554
12	27	50	72	134	238	550	550
13	25	48	69	132	236	548	548
14	24	46	68	130	234	546	546
15	22	45	66	129	233	544	544
16	21	43	65	127	231	543	543
17	20	42	64	126	230	542	542
18	19	42	63	126	230	542	542
19	19	41	63	125	229	541	541
20	19	41	63	125	229	541	541
21	19	41	63	125	229	541	541
22	19	41	63	125	229	541	541
23	19	41	63	125	229	541	541
24	19	41	63	125	229	541	541
25	20	41	62	125	229	541	541
26	20	41	62	125	229	541	541
27	21	41	62	125	229	541	541
28	21	41	62	125	229	540	540

29	22	40	62	124	228	540	540
30	22	40	62	124	228	540	540

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	202	215	239	312	425	737	1487
2	198	212	236	308	421	733	1190
3	194	209	232	297	413	725	965
4	191	207	230	295	407	719	795
5	187	204	230	293	402	714	714
6	184	202	229	293	397	709	709
7	180	199	226	291	393	705	705
8	176	196	222	285	389	701	701
9	172	192	217	280	384	696	696
10	168	189	213	276	380	692	692
11	165	186	210	272	376	688	688
12	161	183	206	268	372	684	684
13	158	180	202	264	368	680	680
14	154	176	198	260	364	676	676
15	150	173	194	257	361	673	673
16	147	169	191	253	357	669	669
17	144	166	188	250	354	666	666
18	141	163	185	247	351	663	663
19	138	160	182	244	348	660	660
20	135	157	179	241	345	657	657
21	132	155	176	239	343	655	655
22	129	152	173	236	340	652	652
23	127	149	171	233	337	649	649
24	124	147	168	231	335	646	646
25	122	144	165	228	332	644	644
26	119	141	163	226	329	641	641
27	117	139	160	223	327	639	639
28	114	137	158	221	325	637	637

29	112	134	156	218	322	634	634
30	110	132	154	216	320	632	632

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	50	105	239	551	1195
2	9	26	50	105	239	551	961
3	10	29	52	100	237	549	784
4	13	33	55	98	237	549	650
5	17	39	60	100	238	550	550
6	19	43	64	97	239	551	551
7	20	45	64	91	239	551	551
8	18	44	63	91	239	551	551
9	19	45	65	94	239	551	551
10	21	48	68	98	239	551	551
11	22	50	69	101	239	551	551
12	24	53	71	102	239	551	551
13	25	55	71	102	239	551	551
14	25	55	72	102	239	551	551
15	26	55	72	102	239	551	551
16	26	55	72	102	239	551	551
17	26	55	72	102	239	551	551
18	26	55	72	102	239	551	551
19	26	55	72	102	239	551	551
20	26	55	72	102	239	551	551
21	26	55	72	102	240	552	552
22	26	55	72	102	240	552	552
23	26	55	72	102	240	552	552
24	26	55	72	102	240	552	552
25	26	55	72	102	239	551	551
26	26	55	72	102	239	551	551
27	26	55	72	102	239	551	551
28	26	55	72	102	239	551	551

29	26	55	72	102	239	551	551
30	26	55	72	102	238	550	550

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	15	87	200	512	1191
2	1	5	13	86	199	511	959
3	2	5	13	78	194	506	782
4	3	6	15	79	192	504	647
5	4	6	19	82	191	503	544
6	5	8	22	86	191	503	503
7	5	9	24	88	190	502	502
8	6	9	23	87	190	502	502
9	7	10	23	86	190	502	502
10	8	10	24	86	190	502	502
11	9	12	24	87	190	502	502
12	9	12	24	87	191	503	503
13	10	13	24	87	191	503	503
14	11	13	26	87	191	503	503
15	12	15	27	87	191	503	503
16	13	16	28	88	191	503	503
17	13	16	30	88	192	504	504
18	14	17	31	88	192	504	504
19	14	18	32	89	193	505	505
20	16	19	33	89	193	505	505
21	16	19	34	90	194	506	506
22	17	20	36	90	194	506	506
23	17	21	37	91	195	507	507
24	18	22	38	91	195	507	507
25	19	22	39	91	195	507	507
26	20	23	40	91	195	507	507
27	21	23	41	91	195	507	507
28	21	25	43	91	195	507	507
29	22	26	44	91	195	507	507
30	22	26	45	91	195	507	507

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	2	15	21	43	162	293	3021
2	2	15	21	43	162	332	2249
3	1	15	23	48	157	346	1697
4	1	16	26	52	155	345	1310
5	2	18	30	54	155	336	1038
6	4	20	32	57	155	323	842
7	5	23	34	59	155	308	696
8	5	24	35	61	155	292	585
9	6	25	37	64	155	275	498
10	6	26	38	66	155	259	428
11	6	26	39	67	155	249	372
12	6	26	39	68	155	249	326
13	6	26	39	68	155	249	287
14	6	26	39	68	155	249	254
15	6	26	39	68	155	249	249
16	6	26	40	68	155	249	249
17	6	26	43	68	155	249	249
18	6	26	45	68	155	249	249
19	7	26	47	68	155	249	249
20	7	26	50	68	155	249	249
21	7	26	52	68	155	249	249
22	7	26	54	68	155	249	249
23	8	26	57	68	155	249	249
24	8	26	59	68	155	249	249
25	9	26	61	68	155	249	249
26	9	26	63	68	155	249	249
27	9	26	66	68	155	249	249
28	10	26	68	70	155	249	249
29	10	26	70	72	155	249	249
30	10	26	73	74	155	249	249

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	9	22	28	50	170	298	3072
2	11	24	30	52	172	338	2293

3	11	25	33	57	167	353	1734
4	11	25	36	61	164	353	1341
5	11	27	39	63	163	344	1063
6	12	29	40	65	163	331	862
7	13	31	41	66	162	315	713
8	12	31	42	68	162	299	599
9	12	31	43	71	161	282	510
10	12	32	44	72	161	265	439
11	12	31	44	73	160	255	381
12	11	31	44	72	159	254	333
13	11	30	43	72	159	253	293
14	10	30	43	71	158	253	260
15	10	29	42	71	158	252	252
16	9	29	42	70	157	252	252
17	9	29	43	70	157	252	252
18	9	29	46	70	157	252	252
19	9	29	49	70	157	252	252
20	10	29	50	71	158	252	252
21	10	29	53	71	158	252	252
22	10	30	56	71	158	253	253
23	10	30	58	71	158	253	253
24	10	30	61	71	158	253	253
25	10	30	62	71	158	253	253
26	10	30	65	71	158	253	253
27	10	30	67	71	158	253	253
28	10	30	70	72	158	253	253
29	10	30	72	74	158	253	253
30	10	30	74	76	158	253	253

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	2	14	21	43	162	293	3021
2	2	14	21	43	162	332	2248
3	1	15	23	48	157	345	1696
4	1	16	26	51	154	345	1310
5	2	18	29	53	154	336	1038
6	4	20	32	57	154	323	841

7	5	23	34	59	154	308	696
8	5	24	35	61	154	292	584
9	6	25	36	64	154	275	498
10	6	25	38	66	154	259	428
11	6	26	39	67	154	249	372
12	6	26	39	67	154	249	326
13	6	26	39	67	154	249	287
14	6	26	39	67	154	249	254
15	6	26	39	67	154	249	249
16	6	26	40	67	154	249	249
17	6	26	43	67	154	249	249
18	6	26	45	67	154	249	249
19	7	26	47	67	154	249	249
20	7	26	49	67	154	249	249
21	7	26	52	67	154	249	249
22	7	26	54	67	154	249	249
23	8	26	57	67	154	249	249
24	8	26	58	67	154	249	249
25	9	26	61	67	154	249	249
26	9	26	63	67	154	249	249
27	9	26	66	68	154	249	249
28	10	26	68	70	154	249	249
29	10	26	70	72	154	249	249
30	10	26	73	74	154	249	249

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	74	87	93	115	234	331	3067
2	71	83	90	112	231	338	2290
3	73	86	95	119	228	353	1733
4	71	85	96	121	224	353	1342
5	70	85	97	121	222	345	1065
6	69	86	98	122	220	332	864
7	69	87	98	123	218	317	716
8	68	86	98	124	217	312	602
9	67	86	98	126	216	311	513
10	64	84	96	125	213	307	442

11	62	82	95	123	210	305	384
12	61	80	93	122	209	304	336
13	60	80	93	121	208	303	303
14	60	79	92	121	208	302	302
15	60	79	92	121	208	302	302
16	59	79	91	120	207	302	302
17	59	78	91	120	207	301	301
18	58	78	90	119	206	301	301
19	57	77	90	118	205	300	300
20	57	76	89	118	205	299	299
21	56	76	88	117	204	299	299
22	55	75	88	116	203	298	298
23	54	74	87	115	202	297	297
24	53	73	86	114	201	296	296
25	52	72	85	113	200	295	295
26	51	71	84	112	199	294	294
27	50	70	83	111	198	293	293
28	49	69	82	110	197	292	292
29	48	68	81	109	196	291	291
30	47	67	79	108	195	290	290

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	6	18	25	47	166	296	3045
2	7	20	27	48	168	334	2268
3	8	21	30	54	164	348	1712
4	8	23	33	59	162	348	1323
5	9	25	37	61	162	339	1048
6	11	28	39	64	162	326	850
7	12	30	41	66	161	311	702
8	12	30	42	68	161	294	590
9	12	31	43	70	161	278	502
10	12	31	44	72	160	261	433
11	12	31	44	73	160	254	376
12	12	31	44	73	160	254	330
13	12	31	44	73	160	254	291
14	12	31	44	73	160	254	258

15	12	31	44	73	160	254	254
16	11	31	44	72	159	254	254
17	11	31	44	72	159	254	254
18	11	31	46	72	160	254	254
19	12	31	48	73	160	254	254
20	12	32	50	73	160	255	255
21	12	32	53	74	161	255	255
22	13	32	56	74	161	255	255
23	13	32	58	74	161	255	255
24	13	32	60	74	161	256	256
25	13	32	62	74	161	256	256
26	13	32	65	74	161	255	255
27	13	32	67	74	161	255	255
28	13	32	70	74	161	255	255
29	13	32	72	74	161	255	255
30	13	32	74	76	161	255	255

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	44	57	63	85	204	301	3040
2	48	60	67	89	208	335	2268
3	51	65	73	98	207	349	1714
4	53	68	78	104	207	349	1325
5	55	71	83	107	208	340	1050
6	57	74	85	110	208	327	852
7	58	76	86	111	207	312	705
8	57	75	87	113	206	301	592
9	56	75	87	115	205	299	505
10	55	75	87	115	204	298	435
11	54	74	86	115	202	297	378
12	53	72	85	114	201	295	331
13	51	71	84	112	199	294	294
14	50	70	82	111	198	293	293
15	49	69	81	110	197	292	292
16	48	68	81	109	196	291	291
17	47	67	80	109	196	290	290
18	47	66	79	108	195	289	289

19	46	66	79	107	194	289	289
20	46	65	78	107	194	288	288
21	45	65	77	106	193	288	288
22	44	64	77	105	192	287	287
23	44	63	76	105	192	286	286
24	43	62	75	104	191	285	285
25	42	62	74	103	190	285	285
26	41	61	73	102	189	284	284
27	40	60	73	101	188	283	283
28	39	59	72	101	188	282	282
29	39	58	72	100	187	281	281
30	38	57	74	99	186	280	280

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	1	14	20	42	161	293	3019
2	1	14	20	42	161	332	2247
3	1	14	23	47	156	345	1695
4	1	15	25	51	154	345	1309
5	1	17	29	53	154	336	1037
6	3	20	31	56	154	323	841
7	4	22	33	58	154	308	695
8	5	23	34	61	154	291	584
9	5	24	36	63	154	275	497
10	5	25	37	66	154	259	428
11	6	25	38	66	154	248	372
12	6	25	38	67	154	248	325
13	6	25	38	67	154	248	286
14	6	25	38	67	154	248	254
15	6	25	38	67	154	248	248
16	6	25	40	67	154	248	248
17	6	25	43	67	154	248	248
18	6	25	45	67	154	248	248
19	7	25	47	67	154	248	248
20	7	25	49	67	154	248	248
21	7	25	52	67	154	248	248
22	7	25	54	67	154	248	248

23	8	25	57	67	154	248	248
24	8	25	58	67	154	248	248
25	8	25	61	67	154	248	248
26	9	25	63	67	154	248	248
27	9	25	66	68	154	248	248
28	10	25	68	70	154	248	248
29	10	25	70	72	154	248	248
30	10	25	73	74	154	248	248

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	22	45	180	296	3047
2	0	11	22	45	180	335	2269
3	1	11	24	50	175	349	1713
4	1	13	26	56	172	348	1324
5	1	16	28	59	171	340	1049
6	2	18	33	60	169	327	850
7	3	21	36	60	168	311	703
8	5	24	37	60	167	295	591
9	8	31	42	59	166	278	503
10	10	34	42	57	165	261	433
11	9	33	42	57	165	259	376
12	8	32	41	57	164	258	329
13	7	31	42	57	163	258	290
14	7	31	42	57	162	257	257
15	7	31	43	57	162	256	256
16	8	31	43	57	160	255	255
17	8	31	43	57	159	254	254
18	8	31	45	57	159	253	253
19	8	31	47	57	159	253	253
20	8	31	50	57	159	254	254
21	8	31	52	57	159	254	254
22	8	31	54	59	159	253	253
23	8	31	57	61	158	253	253
24	8	31	59	62	158	252	252
25	9	31	62	64	157	252	252
26	9	31	63	66	157	251	251

27	9	31	66	68	156	251	251
28	10	31	68	70	156	250	250
29	10	31	70	72	155	250	250
30	10	31	73	74	155	249	249

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	81	93	100	122	241	337	3169
2	79	92	98	120	239	347	2363
3	77	90	99	123	232	362	1784
4	75	89	100	125	228	362	1379
5	73	89	101	125	226	353	1093
6	73	90	101	126	224	339	886
7	72	90	100	125	221	323	732
8	70	88	99	126	219	313	615
9	68	87	99	127	217	311	524
10	67	86	99	127	215	310	451
11	66	85	98	126	214	308	392
12	64	84	96	125	212	307	343
13	62	82	95	124	211	305	305
14	61	81	93	122	209	304	304
15	60	79	92	121	208	302	302
16	59	78	91	120	207	301	301
17	58	77	90	119	206	300	300
18	57	76	89	118	205	299	299
19	56	75	88	117	204	298	298
20	55	75	87	116	203	298	298
21	54	74	86	115	202	297	297
22	53	73	85	114	201	296	296
23	52	72	84	113	200	295	295
24	51	71	83	112	199	294	294
25	50	69	82	111	198	293	293
26	49	68	81	110	197	291	291
27	48	67	80	109	196	290	290
28	47	66	79	108	195	289	289

29	46	65	78	107	194	288	288
30	45	64	77	106	193	287	287

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	53	66	72	94	213	310	3045
2	52	65	71	93	213	335	2269
3	51	64	73	97	206	349	1715
4	50	64	75	100	203	349	1327
5	49	65	76	100	201	341	1053
6	49	66	77	102	200	328	855
7	49	67	78	103	198	313	707
8	48	66	77	104	197	297	595
9	47	66	77	105	195	290	507
10	46	65	78	106	194	289	437
11	45	65	77	106	193	288	380
12	44	64	77	105	192	287	333
13	44	63	76	105	192	286	293
14	43	63	75	104	191	286	286
15	42	62	75	103	191	285	285
16	41	61	74	103	190	284	284
17	41	61	73	102	189	284	284
18	40	60	73	101	188	283	283
19	40	59	72	101	188	283	283
20	40	59	72	101	188	282	282
21	39	59	72	101	188	282	282
22	39	59	71	100	187	282	282
23	39	58	71	100	187	281	281
24	38	57	70	99	186	281	281
25	37	57	70	98	185	280	280
26	37	56	69	98	185	279	279
27	36	55	68	97	184	278	278
28	35	55	70	96	183	278	278

29	35	54	72	96	183	277	277
30	34	53	75	95	182	276	276

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	27	39	46	68	187	298	3068
2	27	40	47	69	188	337	2289
3	26	40	48	73	182	352	1730
4	25	40	50	75	178	352	1338
5	25	41	53	77	178	343	1061
6	26	43	54	79	177	330	860
7	27	44	55	80	176	315	711
8	26	44	56	82	175	298	598
9	26	45	56	84	174	281	509
10	25	45	57	86	174	268	438
11	25	44	57	86	173	268	381
12	24	44	57	85	172	267	333
13	23	43	56	85	172	266	294
14	23	42	55	84	171	265	265
15	22	42	55	83	170	265	265
16	21	41	54	82	170	264	264
17	21	41	53	82	169	264	264
18	21	40	53	82	169	263	263
19	21	40	53	82	169	263	263
20	21	40	53	82	169	263	263
21	21	40	53	82	169	263	263
22	21	40	56	82	169	263	263
23	20	40	58	81	169	263	263
24	20	40	61	81	168	263	263
25	20	40	62	81	168	263	263
26	20	39	65	81	168	262	262
27	19	39	67	80	167	262	262
28	19	39	70	80	167	262	262

29	19	38	72	80	167	261	261
30	19	38	75	80	167	261	261

3.12 *Swiss franc*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	24	143	293	3011
2	0	1	6	25	144	331	2241
3	1	1	8	30	139	345	1691
4	1	3	11	34	137	344	1307
5	1	4	14	36	137	336	1036
6	2	4	16	39	137	323	840
7	2	5	19	41	137	308	695
8	2	6	22	43	137	291	584
9	2	7	23	46	137	275	497
10	4	8	26	48	137	259	428
11	4	9	29	50	138	243	371
12	4	9	30	49	136	231	325
13	4	10	33	50	137	232	286
14	4	11	36	50	137	231	253
15	5	12	38	49	136	230	230
16	6	12	40	48	135	229	229
17	6	14	42	49	135	229	229
18	6	14	45	50	135	229	229
19	7	15	47	53	135	230	230
20	7	16	49	54	136	230	230
21	7	17	51	57	136	231	231
22	7	17	54	59	136	231	231
23	8	19	57	60	136	231	231
24	8	19	58	62	136	230	230
25	8	20	61	64	136	230	230
26	9	21	63	66	136	230	230
27	9	22	66	68	136	230	230
28	10	22	68	70	135	230	230

29	10	24	70	72	135	230	230
30	10	24	73	74	135	230	230

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	54	61	83	202	298	3050
2	42	54	61	83	202	335	2272
3	41	54	63	87	196	349	1715
4	40	54	65	90	193	349	1326
5	40	55	67	91	192	341	1051
6	40	57	68	93	191	328	853
7	41	59	69	94	190	313	706
8	40	58	70	96	189	296	594
9	39	58	70	98	188	283	506
10	39	58	71	99	187	282	436
11	38	58	71	99	186	281	379
12	38	57	70	99	186	280	332
13	37	56	69	98	185	279	292
14	36	56	69	97	184	279	279
15	36	55	68	97	184	278	278
16	35	54	67	96	183	277	277
17	34	54	67	95	182	277	277
18	34	53	66	95	182	276	276
19	33	53	66	94	181	276	276
20	33	53	65	94	181	276	276
21	33	52	65	94	181	275	275
22	32	52	65	94	181	275	275
23	32	51	64	93	180	275	275
24	31	51	64	92	179	274	274
25	31	50	63	92	179	273	273
26	30	50	65	91	178	273	273
27	29	49	67	90	177	272	272
28	29	48	69	90	177	271	271

29	28	47	72	89	176	270	270
30	27	47	74	88	175	270	270

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	13	25	32	54	173	296	3055
2	16	29	36	58	177	336	2276
3	19	33	41	65	175	350	1719
4	21	36	46	71	174	350	1329
5	23	39	51	75	176	341	1054
6	23	40	51	76	174	329	855
7	28	46	56	81	177	313	708
8	27	45	56	83	176	297	595
9	28	47	59	86	177	280	507
10	30	49	62	90	178	272	437
11	31	50	63	92	179	273	379
12	31	51	64	93	180	274	332
13	32	51	64	93	180	274	293
14	32	52	64	93	180	275	275
15	32	52	65	93	180	275	275
16	32	51	64	93	180	274	274
17	32	51	64	93	180	274	274
18	31	51	63	92	179	274	274
19	31	50	63	92	179	273	273
20	31	50	63	92	179	273	273
21	31	50	63	92	179	273	273
22	31	50	63	92	179	273	273
23	30	50	63	91	178	273	273
24	30	49	62	91	178	272	272
25	29	49	62	90	177	272	272
26	29	48	65	90	177	271	271
27	28	48	67	89	176	271	271
28	28	47	70	89	176	270	270

29	27	47	72	88	175	270	270
30	27	46	74	88	175	269	269

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	12	25	31	53	173	297	3065
2	13	26	33	55	174	337	2284
3	14	27	36	60	169	351	1725
4	14	29	39	64	167	351	1333
5	15	31	42	66	167	342	1057
6	17	33	45	70	167	329	858
7	18	36	47	72	167	314	709
8	18	36	48	74	167	297	596
9	18	37	49	77	167	281	508
10	19	38	51	79	167	264	437
11	19	39	52	80	167	262	380
12	19	39	52	80	168	262	332
13	20	39	52	81	168	262	293
14	20	39	52	81	168	262	262
15	20	39	52	81	168	262	262
16	19	39	52	80	167	262	262
17	19	39	52	80	167	262	262
18	19	39	52	80	167	262	262
19	19	39	52	80	167	262	262
20	19	39	52	80	167	262	262
21	19	39	53	80	167	262	262
22	19	39	55	80	167	262	262
23	19	38	57	80	167	261	261
24	18	38	60	79	166	261	261
25	18	37	62	79	166	260	260
26	17	37	65	78	165	260	260
27	17	36	67	78	165	259	259
28	16	36	69	78	165	259	259

29	16	36	72	77	164	259	259
30	16	35	74	77	164	258	258

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	58	64	86	206	302	3047
2	48	61	67	89	209	336	2277
3	50	64	73	97	206	351	1724
4	52	66	77	102	205	352	1337
5	53	69	81	105	205	344	1062
6	55	72	83	108	206	332	864
7	57	74	85	110	206	318	716
8	56	75	86	112	206	302	603
9	57	76	88	115	205	300	515
10	57	76	89	117	205	300	444
11	57	76	89	118	205	300	386
12	56	76	89	117	204	299	338
13	56	75	88	117	204	298	298
14	55	74	87	116	203	297	297
15	54	74	86	115	202	297	297
16	53	73	86	114	201	296	296
17	53	72	85	114	201	295	295
18	52	71	84	113	200	295	295
19	51	71	84	112	199	294	294
20	51	70	83	112	199	293	293
21	50	70	82	111	198	293	293
22	49	69	81	110	197	292	292
23	48	68	81	109	196	291	291
24	47	67	80	108	195	290	290
25	46	66	79	108	195	289	289
26	46	65	78	107	194	288	288
27	45	64	77	106	193	287	287
28	44	63	76	105	192	286	286

29	43	62	75	104	191	285	285
30	42	61	77	103	190	285	285

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	77	90	96	118	237	334	3132
2	81	94	100	122	242	346	2353
3	81	95	104	128	237	363	1788
4	81	96	106	131	234	365	1389
5	84	100	111	135	236	358	1105
6	86	103	114	139	237	346	899
7	88	106	117	142	238	332	746
8	90	108	119	145	239	333	628
9	91	110	122	149	239	334	536
10	91	111	123	151	240	334	463
11	91	111	123	152	239	334	403
12	90	110	123	151	238	333	353
13	89	109	121	150	237	332	332
14	88	107	120	149	236	330	330
15	86	106	119	147	234	329	329
16	85	105	117	146	233	328	328
17	84	103	116	145	232	326	326
18	82	102	115	143	230	325	325
19	81	101	113	142	229	324	324
20	80	99	112	141	228	322	322
21	78	98	111	139	226	321	321
22	77	96	109	138	225	319	319
23	75	95	108	136	223	318	318
24	74	93	106	135	222	316	316
25	72	92	104	133	220	315	315
26	70	90	103	131	218	313	313
27	69	88	101	130	217	311	311
28	67	87	99	128	215	310	310

29	66	85	98	127	214	308	308
30	64	84	96	125	212	307	307

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	6	19	25	47	166	297	3059
2	9	22	28	50	169	336	2278
3	11	24	33	57	166	350	1719
4	12	27	37	63	166	349	1328
5	14	30	42	66	167	341	1053
6	16	33	45	69	167	328	854
7	18	36	47	72	167	313	706
8	18	37	48	74	167	296	594
9	19	38	49	77	167	279	505
10	19	38	51	79	167	263	435
11	19	39	51	80	167	262	378
12	19	38	51	80	167	261	331
13	18	38	51	79	166	261	291
14	18	37	50	79	166	260	260
15	17	36	49	78	165	259	259
16	16	36	48	77	164	259	259
17	16	35	48	77	164	258	258
18	15	35	48	76	163	258	258
19	15	35	48	76	163	258	258
20	15	35	50	76	164	258	258
21	16	35	53	77	164	258	258
22	16	35	56	77	164	258	258
23	15	35	57	77	164	258	258
24	15	35	60	76	163	258	258
25	15	35	62	76	163	258	258
26	15	35	65	76	163	258	258
27	15	34	67	76	163	257	257
28	15	34	69	76	163	257	257

29	14	34	72	76	163	257	257
30	14	34	74	75	162	257	257

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	90	103	110	132	251	347	3218
2	91	104	110	132	252	354	2411
3	91	104	113	137	246	371	1829
4	91	105	116	141	244	372	1419
5	91	107	119	143	244	364	1128
6	92	109	121	145	243	352	917
7	94	111	122	147	243	337	760
8	93	112	123	149	243	337	639
9	93	112	124	151	242	336	545
10	92	111	124	152	240	335	469
11	90	110	123	151	239	333	408
12	89	108	121	150	237	331	357
13	87	106	119	148	235	329	329
14	85	105	117	146	233	328	328
15	83	103	116	144	231	326	326
16	81	101	114	142	229	324	324
17	80	99	112	141	228	322	322
18	78	98	111	139	226	321	321
19	77	96	109	138	225	319	319
20	76	95	108	137	224	318	318
21	75	94	107	136	223	317	317
22	74	93	106	135	222	316	316
23	72	92	105	133	220	315	315
24	71	91	103	132	219	314	314
25	70	89	102	131	218	313	313
26	69	88	101	130	217	311	311
27	68	87	100	129	216	310	310
28	66	86	99	127	215	309	309

29	65	85	98	126	213	308	308
30	64	84	97	125	212	307	307

3.20 Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	321	334	340	362	482	578	3256
2	79	92	98	120	240	356	2427
3	81	95	103	128	237	371	1835
4	83	98	108	134	236	371	1419
5	85	101	113	137	238	363	1126
6	87	104	116	140	238	349	913
7	89	107	118	143	239	333	756
8	90	109	120	146	239	334	636
9	91	110	122	149	240	334	542
10	91	110	123	151	239	334	466
11	91	111	123	152	239	334	405
12	91	111	124	152	239	334	355
13	92	111	124	153	240	334	334
14	92	112	124	153	240	335	335
15	93	112	125	154	241	335	335
16	94	113	126	155	242	336	336
17	95	114	127	156	243	337	337
18	96	115	128	157	244	338	338
19	97	116	129	158	245	339	339
20	97	117	129	158	245	340	340
21	97	117	130	158	245	340	340
22	97	116	129	158	245	340	340
23	96	116	129	157	244	339	339
24	95	115	128	156	243	338	338
25	94	114	127	155	242	337	337
26	93	113	125	154	241	336	336
27	92	111	124	153	240	334	334
28	90	110	123	151	239	333	333

29	89	109	121	150	237	332	332
30	88	107	120	149	236	330	330

3.21 *New Taiwan dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	6	13	35	154	296	3053
2	0	6	13	35	154	335	2273
3	1	6	15	39	148	349	1715
4	1	7	17	42	145	348	1325
5	1	8	19	43	144	340	1049
6	2	9	21	46	144	327	851
7	2	11	22	47	143	311	703
8	2	11	23	49	142	294	590
9	2	11	24	51	141	278	503
10	4	12	26	53	141	261	432
11	4	12	29	53	141	245	376
12	4	12	31	53	140	235	329
13	4	12	33	54	141	235	290
14	4	12	36	54	141	235	257
15	5	12	39	54	141	236	236
16	6	13	40	54	141	236	236
17	6	14	43	55	142	236	236
18	6	14	46	55	142	237	237
19	7	15	48	56	143	237	237
20	7	16	50	57	144	238	238
21	7	17	53	57	144	239	239
22	8	17	54	59	145	240	240
23	8	19	57	62	146	240	240
24	8	20	60	63	146	241	241
25	9	20	62	65	147	241	241
26	9	22	65	67	147	241	241
27	9	22	67	69	147	242	242
28	10	23	69	71	147	242	242

29	10	24	72	73	148	242	242
30	10	24	74	74	148	242	242

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	47	60	67	88	208	304	3061
2	48	61	67	89	209	336	2279
3	47	61	70	94	203	350	1721
4	47	61	72	97	200	350	1330
5	47	63	74	98	199	341	1055
6	48	65	76	101	199	328	855
7	48	66	77	102	197	313	708
8	48	66	77	104	197	297	595
9	47	66	78	106	196	291	507
10	46	66	79	107	195	289	436
11	45	65	78	106	193	288	379
12	44	63	76	105	192	287	332
13	42	62	75	104	191	285	292
14	41	61	73	102	189	284	284
15	40	59	72	101	188	282	282
16	38	58	71	99	186	281	281
17	37	57	70	98	185	280	280
18	36	56	69	97	184	279	279
19	35	55	68	96	183	278	278
20	35	54	67	96	183	277	277
21	34	54	67	95	182	277	277
22	34	53	66	95	182	276	276
23	33	53	65	94	181	276	276
24	32	52	65	93	180	275	275
25	32	51	64	93	180	274	274
26	31	51	65	92	179	274	274
27	30	50	67	91	178	273	273
28	30	49	69	91	178	272	272

29	29	49	72	90	177	272	272
30	28	48	74	89	176	271	271

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	111	124	130	152	271	368	3207
2	112	125	131	153	272	369	2395
3	113	127	135	159	269	368	1816
4	114	128	139	164	267	369	1409
5	115	131	143	167	267	362	1121
6	117	133	145	170	268	362	913
7	118	136	147	172	267	362	758
8	118	136	147	174	267	361	640
9	117	136	148	176	266	361	547
10	117	136	149	177	265	360	472
11	116	136	148	177	264	359	411
12	115	134	147	176	263	357	361
13	113	132	145	174	261	355	355
14	111	130	143	172	259	353	353
15	109	128	141	170	257	351	351
16	106	126	139	167	254	349	349
17	104	124	137	165	252	347	347
18	102	122	135	163	250	345	345
19	100	120	133	161	248	343	343
20	99	118	131	160	247	341	341
21	97	116	129	158	245	340	340
22	95	115	127	156	243	338	338
23	93	113	126	154	241	336	336
24	91	111	124	152	239	334	334
25	90	109	122	151	238	332	332
26	88	107	120	149	236	330	330
27	86	106	118	147	234	329	329
28	84	104	117	145	232	327	327

29	83	102	115	144	231	325	325
30	81	101	113	142	229	324	324

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	163	175	182	204	323	419	3185
2	172	185	191	213	333	429	2411
3	176	190	198	223	332	429	1838
4	178	193	203	228	331	426	1428
5	179	195	206	230	331	426	1136
6	180	196	208	233	330	425	924
7	180	198	209	234	329	424	765
8	179	197	208	235	328	422	644
9	178	197	209	236	327	421	550
10	177	196	209	237	325	420	474
11	175	195	208	236	324	418	418
12	173	193	205	234	321	416	416
13	170	190	203	231	318	413	413
14	167	187	200	228	315	410	410
15	164	184	197	225	312	407	407
16	161	181	194	222	309	404	404
17	158	178	191	219	306	401	401
18	155	175	188	216	303	398	398
19	152	172	185	213	300	395	395
20	149	169	182	210	297	392	392
21	146	166	179	207	294	389	389
22	143	163	176	204	291	386	386
23	140	160	172	201	288	383	383
24	137	157	169	198	285	380	380
25	134	154	166	195	282	377	377
26	131	151	163	192	279	374	374
27	128	148	160	189	276	371	371
28	125	145	158	186	273	368	368

29	123	142	155	184	271	365	365
30	120	139	152	181	268	362	362

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	27	39	46	68	187	306	3162
2	27	40	47	69	188	347	2358
3	27	41	49	74	183	361	1781
4	27	41	52	77	180	361	1377
5	27	43	55	79	180	352	1091
6	28	45	56	81	179	339	885
7	29	47	57	82	178	323	732
8	28	46	58	84	177	306	615
9	27	46	58	86	176	289	524
10	27	46	59	87	175	272	451
11	27	46	59	88	175	269	392
12	26	46	58	87	174	269	343
13	25	45	58	87	174	268	302
14	25	45	57	86	173	268	268
15	25	44	57	86	173	267	267
16	25	44	57	86	173	267	267
17	25	44	57	86	173	267	267
18	25	44	57	86	173	267	267
19	25	44	57	86	173	267	267
20	25	44	57	86	173	267	267
21	25	44	57	86	173	267	267
22	25	44	57	86	173	267	267
23	25	44	60	86	173	267	267
24	24	44	62	85	172	267	267
25	24	44	65	85	172	267	267
26	24	43	66	85	172	266	266
27	23	43	69	84	171	266	266
28	23	43	72	84	171	266	266

29	23	42	74	84	171	265	265
30	22	42	77	83	170	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	24	36	43	65	184	303	3124
2	25	38	45	67	186	343	2330
3	26	40	48	73	182	357	1760
4	27	42	52	78	181	357	1361
5	29	45	57	81	181	349	1079
6	31	48	59	84	182	336	875
7	33	51	61	86	182	320	724
8	33	51	63	89	182	304	609
9	33	52	64	92	182	287	519
10	34	54	66	94	183	277	447
11	35	54	67	96	183	277	389
12	35	55	67	96	183	278	341
13	35	54	67	96	183	278	300
14	35	54	67	96	183	277	277
15	35	54	67	96	183	277	277
16	34	54	67	95	182	277	277
17	34	54	67	95	182	277	277
18	34	54	67	95	182	277	277
19	34	54	67	95	183	277	277
20	35	54	67	96	183	277	277
21	35	54	67	96	183	277	277
22	35	54	67	96	183	277	277
23	35	54	67	96	183	277	277
24	34	54	67	95	182	277	277
25	34	53	66	95	182	276	276
26	33	53	66	94	181	276	276
27	33	52	69	94	181	275	275
28	32	52	71	93	180	275	275

29	32	51	74	93	180	274	274
30	31	51	77	92	179	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	121	134	140	162	282	378	3231
2	120	133	139	161	280	377	2425
3	118	132	140	165	274	372	1839
4	118	132	143	168	271	373	1425
5	118	133	145	169	270	365	1132
6	118	134	146	171	269	363	919
7	118	136	147	172	268	362	761
8	118	136	147	174	267	361	640
9	117	136	148	175	266	360	545
10	117	136	149	177	265	360	469
11	116	136	148	177	264	359	408
12	115	135	147	176	263	358	358
13	114	133	146	175	262	356	356
14	113	132	145	174	261	355	355
15	110	130	143	171	259	353	353
16	108	128	141	169	256	351	351
17	106	125	138	167	254	348	348
18	104	123	136	165	252	346	346
19	102	121	134	163	250	344	344
20	99	119	132	160	248	342	342
21	97	117	129	158	245	340	340
22	95	115	127	156	243	338	338
23	93	112	125	154	241	335	335
24	91	110	123	152	239	333	333
25	88	108	121	149	236	331	331
26	86	106	119	147	234	329	329
27	84	104	116	145	232	327	327
28	82	102	114	143	230	325	325

29	80	100	112	141	228	323	323
30	78	98	111	139	226	321	321

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	7	14	36	155	296	3053
2	0	9	16	37	157	335	2274
3	1	11	19	44	153	349	1716
4	1	13	23	49	151	349	1327
5	1	16	27	51	152	341	1052
6	2	19	30	55	153	328	853
7	4	21	32	57	153	313	706
8	4	22	34	60	153	296	593
9	4	23	35	63	153	279	505
10	4	24	36	65	153	263	435
11	4	24	37	65	152	247	378
12	4	24	36	65	152	247	331
13	4	23	36	65	152	246	291
14	4	23	36	65	152	246	258
15	5	23	39	64	152	246	246
16	6	23	40	64	151	246	246
17	6	23	43	64	151	246	246
18	6	23	46	64	151	246	246
19	7	23	48	64	151	246	246
20	7	23	50	65	152	246	246
21	7	24	53	65	152	247	247
22	8	24	54	66	153	247	247
23	8	24	57	66	153	247	247
24	8	25	60	66	153	248	248
25	9	25	62	66	153	248	248
26	9	25	64	67	153	248	248
27	9	25	67	69	153	248	248
28	10	25	69	71	154	248	248

29	10	25	72	73	154	248	248
30	10	25	74	74	154	248	248

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	31	44	50	72	191	298	3072
2	31	44	51	72	192	338	2291
3	30	44	52	76	186	352	1730
4	29	43	54	79	182	352	1337
5	29	44	56	80	181	343	1060
6	31	48	59	84	182	330	859
7	29	47	58	83	179	314	710
8	33	51	63	89	182	298	597
9	32	51	63	91	181	281	508
10	27	47	59	87	176	270	437
11	23	42	55	84	171	266	379
12	20	39	52	81	168	262	332
13	17	37	50	78	165	260	292
14	15	35	48	76	163	258	258
15	14	33	46	75	162	256	256
16	12	32	45	73	160	255	255
17	12	31	44	73	160	254	254
18	11	30	46	72	159	254	254
19	11	30	48	72	159	253	253
20	11	30	50	72	159	253	253
21	11	30	53	72	159	253	253
22	11	30	55	72	159	253	253
23	10	30	57	71	159	253	253
24	10	30	60	71	158	253	253
25	10	30	62	71	158	253	253
26	10	30	64	71	158	253	253
27	10	30	67	71	158	253	253
28	10	29	69	71	158	252	252

29	10	29	72	72	158	252	252
30	10	29	74	74	158	252	252

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	197	210	216	238	357	454	3852
2	193	206	213	235	354	450	2860
3	188	202	210	235	344	440	2145
4	184	198	208	234	337	432	1646
5	179	195	207	231	332	426	1297
6	176	193	204	229	327	421	1046
7	173	191	202	227	322	417	862
8	169	187	199	225	318	413	722
9	165	184	196	224	314	408	613
10	161	181	193	222	310	404	527
11	157	177	190	218	306	400	456
12	153	173	186	214	301	396	398
13	149	169	182	210	297	392	392
14	146	165	178	207	294	388	388
15	142	162	174	203	290	385	385
16	139	158	171	200	287	381	381
17	135	155	168	196	283	378	378
18	132	152	165	193	280	375	375
19	129	149	162	191	278	372	372
20	127	146	159	188	275	369	369
21	124	144	156	185	272	367	367
22	121	141	154	182	269	364	364
23	119	138	151	180	267	361	361
24	116	135	148	177	264	358	358
25	113	133	146	174	261	356	356
26	111	130	143	172	259	353	353
27	108	128	141	169	256	351	351
28	106	126	138	167	254	349	349

29	104	123	136	165	252	346	346
30	102	121	134	163	250	344	344

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	52	171	296	3054
2	0	15	26	52	171	335	2274
3	1	17	28	56	168	349	1716
4	1	20	32	62	167	349	1326
5	3	23	36	67	168	340	1051
6	5	27	39	69	168	328	853
7	8	31	42	71	169	312	706
8	10	34	46	74	169	296	593
9	12	37	50	76	169	279	505
10	13	39	51	77	169	263	435
11	13	40	53	78	169	263	378
12	14	42	54	80	169	263	331
13	15	43	55	80	169	263	292
14	16	44	55	81	169	263	263
15	16	44	55	81	169	263	263
16	16	44	55	81	168	263	263
17	16	44	55	81	168	263	263
18	16	44	55	81	168	263	263
19	16	44	55	81	169	263	263
20	16	44	55	81	169	263	263
21	16	44	55	81	169	264	264
22	16	44	55	81	169	264	264
23	16	44	57	81	169	264	264
24	16	44	60	81	169	264	264
25	16	44	62	81	169	263	263
26	16	44	65	81	169	263	263
27	16	44	67	81	169	263	263
28	16	44	69	81	168	263	263

29	16	44	72	81	168	262	262
30	16	44	74	81	168	262	262

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	14	133	296	3045
2	0	1	6	14	132	334	2267
3	1	1	9	16	125	348	1710
4	1	3	11	19	121	347	1321
5	1	4	14	22	121	339	1046
6	2	4	16	25	120	325	848
7	2	6	19	27	120	310	700
8	2	6	22	30	120	293	588
9	2	7	24	31	120	277	501
10	4	8	26	34	120	260	431
11	4	9	29	36	120	244	374
12	4	9	31	38	120	229	327
13	4	10	33	41	120	215	288
14	4	11	36	43	120	215	255
15	5	12	38	44	121	215	227
16	6	12	40	47	121	215	215
17	6	14	43	49	121	216	216
18	6	14	45	51	122	216	216
19	7	15	47	53	122	217	217
20	7	16	50	54	123	217	217
21	7	17	52	57	123	218	218
22	7	17	54	59	124	218	218
23	8	19	57	60	126	219	219
24	8	19	59	62	128	219	219
25	9	20	61	64	129	219	219
26	9	21	63	66	131	219	219
27	9	22	66	68	131	219	219
28	10	22	68	70	132	219	219
29	10	24	70	72	133	219	219
30	10	24	73	74	135	219	219

ANNEX III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	7
Euro	Belgium	7
Euro	Cyprus	7
Euro	Estonia	7
Euro	Finland	7
Euro	France	7
Euro	Germany	7
Euro	Greece	7
Euro	Ireland	7
Euro	Italy	7
Euro	Latvia	7
Euro	Lithuania	7
Euro	Luxembourg	7
Euro	Malta	7
Euro	Netherlands	7
Euro	Portugal	7
Euro	Slovakia	7
Euro	Slovenia	7
Euro	Spain	7
Czech koruna	Czech Republic	10
Danish krone	Denmark	21
Forint	Hungary	2
Krona	Sweden	13
Kuna	Croatia	2
Lev	Bulgaria	5
Pound sterling	United Kingdom	11

Romanian leu	Romania	1
Zloty	Poland	4
Króna	Iceland	1
Norwegian krone	Norway	30
Swiss franc	Liechtenstein	9
Swiss franc	Switzerland	9
Australian dollar	Australia	6
Canadian dollar	Canada	22
Renminbi-yuan	China	47
Hong Kong dollar	Hong Kong	5
US dollar	United States	27
Yen	Japan	9