

**COMMISSION IMPLEMENTING REGULATION (EU) 2019/228****of 7 February 2019****laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 December 2018 until 30 March 2019 in accordance with Directive 2009/138/EC of the European Parliament and of the Council on the taking-up and pursuit of the business of Insurance and Reinsurance****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

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

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 9 January 2019, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of December 2018 market data. That information was published on 9 January 2019 in accordance with Article 77e(1) of Directive 2009/138/EC.
- (3) Given the need for the immediate availability of the technical information, it is important that this Regulation enters into force as a matter of urgency.
- (4) For prudential reasons it is necessary that insurance and reinsurance undertakings use the same technical information for calculating technical provisions and basic own funds irrespective of the date on which they report to their competent authorities. This Regulation should therefore apply from the first reporting reference date to which this Regulation applies.
- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council <sup>(2)</sup>,

HAS ADOPTED THIS REGULATION:

*Article 1*

1. Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 31 December 2018 until 30 March 2019.

<sup>(1)</sup> OJ L 335, 17.12.2009, p.1.

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

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

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

*Article 2*

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

It shall apply from 31 December 2018.

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

Done at Brussels, 7 February 2019.

*For the Commission*  
*The President*  
Jean-Claude JUNCKER

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## ANNEX I

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

| Term to maturity<br>(in years) | Euro      | Czech koruna | Danish krone | Forint  | Krona     | Kuna    |
|--------------------------------|-----------|--------------|--------------|---------|-----------|---------|
| 1                              | - 0,333 % | 1,961 %      | - 0,343 %    | 0,438 % | - 0,178 % | 0,083 % |
| 2                              | - 0,275 % | 1,910 %      | - 0,285 %    | 1,030 % | - 0,043 % | 0,277 % |
| 3                              | - 0,177 % | 1,841 %      | - 0,187 %    | 1,591 % | 0,106 %   | 0,545 % |
| 4                              | - 0,046 % | 1,769 %      | - 0,056 %    | 1,994 % | 0,257 %   | 0,857 % |
| 5                              | 0,099 %   | 1,708 %      | 0,088 %      | 2,235 % | 0,404 %   | 1,136 % |
| 6                              | 0,238 %   | 1,664 %      | 0,228 %      | 2,422 % | 0,564 %   | 1,383 % |
| 7                              | 0,372 %   | 1,636 %      | 0,362 %      | 2,649 % | 0,707 %   | 1,609 % |
| 8                              | 0,499 %   | 1,630 %      | 0,489 %      | 2,820 % | 0,833 %   | 1,819 % |
| 9                              | 0,618 %   | 1,637 %      | 0,608 %      | 2,964 % | 0,946 %   | 2,013 % |
| 10                             | 0,726 %   | 1,652 %      | 0,716 %      | 3,125 % | 1,042 %   | 2,176 % |
| 11                             | 0,822 %   | 1,674 %      | 0,812 %      | 3,262 % | 1,184 %   | 2,312 % |
| 12                             | 0,909 %   | 1,697 %      | 0,899 %      | 3,373 % | 1,350 %   | 2,428 % |
| 13                             | 0,987 %   | 1,719 %      | 0,977 %      | 3,464 % | 1,517 %   | 2,528 % |
| 14                             | 1,054 %   | 1,743 %      | 1,043 %      | 3,540 % | 1,675 %   | 2,615 % |
| 15                             | 1,105 %   | 1,774 %      | 1,095 %      | 3,605 % | 1,820 %   | 2,692 % |
| 16                             | 1,143 %   | 1,814 %      | 1,133 %      | 3,661 % | 1,951 %   | 2,760 % |
| 17                             | 1,173 %   | 1,860 %      | 1,163 %      | 3,710 % | 2,070 %   | 2,822 % |
| 18                             | 1,202 %   | 1,911 %      | 1,192 %      | 3,753 % | 2,177 %   | 2,878 % |
| 19                             | 1,235 %   | 1,964 %      | 1,225 %      | 3,791 % | 2,273 %   | 2,929 % |
| 20                             | 1,275 %   | 2,018 %      | 1,264 %      | 3,825 % | 2,361 %   | 2,975 % |
| 21                             | 1,322 %   | 2,072 %      | 1,312 %      | 3,855 % | 2,440 %   | 3,018 % |
| 22                             | 1,376 %   | 2,126 %      | 1,366 %      | 3,883 % | 2,513 %   | 3,057 % |
| 23                             | 1,434 %   | 2,179 %      | 1,424 %      | 3,907 % | 2,579 %   | 3,093 % |
| 24                             | 1,494 %   | 2,230 %      | 1,485 %      | 3,930 % | 2,640 %   | 3,127 % |
| 25                             | 1,555 %   | 2,281 %      | 1,546 %      | 3,950 % | 2,696 %   | 3,159 % |
| 26                             | 1,617 %   | 2,329 %      | 1,608 %      | 3,968 % | 2,747 %   | 3,188 % |
| 27                             | 1,678 %   | 2,376 %      | 1,669 %      | 3,986 % | 2,795 %   | 3,216 % |
| 28                             | 1,738 %   | 2,422 %      | 1,729 %      | 4,001 % | 2,840 %   | 3,242 % |
| 29                             | 1,797 %   | 2,466 %      | 1,788 %      | 4,016 % | 2,881 %   | 3,266 % |
| 30                             | 1,854 %   | 2,508 %      | 1,846 %      | 4,029 % | 2,920 %   | 3,289 % |
| 31                             | 1,910 %   | 2,548 %      | 1,902 %      | 4,041 % | 2,956 %   | 3,311 % |
| 32                             | 1,964 %   | 2,587 %      | 1,956 %      | 4,053 % | 2,990 %   | 3,331 % |
| 33                             | 2,016 %   | 2,624 %      | 2,008 %      | 4,063 % | 3,022 %   | 3,351 % |
| 34                             | 2,066 %   | 2,660 %      | 2,059 %      | 4,073 % | 3,052 %   | 3,369 % |
| 35                             | 2,115 %   | 2,695 %      | 2,108 %      | 4,083 % | 3,081 %   | 3,387 % |
| 36                             | 2,162 %   | 2,728 %      | 2,154 %      | 4,091 % | 3,108 %   | 3,404 % |
| 37                             | 2,207 %   | 2,759 %      | 2,200 %      | 4,100 % | 3,133 %   | 3,419 % |
| 38                             | 2,250 %   | 2,790 %      | 2,243 %      | 4,107 % | 3,157 %   | 3,435 % |
| 39                             | 2,292 %   | 2,819 %      | 2,285 %      | 4,114 % | 3,180 %   | 3,449 % |

| Term to maturity<br>(in years) | Euro    | Czech koruna | Danish krone | Forint  | Krona   | Kuna    |
|--------------------------------|---------|--------------|--------------|---------|---------|---------|
| 40                             | 2,332 % | 2,847 %      | 2,325 %      | 4,121 % | 3,201 % | 3,463 % |
| 41                             | 2,370 % | 2,874 %      | 2,364 %      | 4,128 % | 3,222 % | 3,476 % |
| 42                             | 2,407 % | 2,900 %      | 2,401 %      | 4,134 % | 3,242 % | 3,489 % |
| 43                             | 2,443 % | 2,925 %      | 2,437 %      | 4,139 % | 3,260 % | 3,501 % |
| 44                             | 2,477 % | 2,949 %      | 2,472 %      | 4,145 % | 3,278 % | 3,513 % |
| 45                             | 2,510 % | 2,972 %      | 2,505 %      | 4,150 % | 3,295 % | 3,524 % |
| 46                             | 2,542 % | 2,994 %      | 2,537 %      | 4,155 % | 3,312 % | 3,535 % |
| 47                             | 2,573 % | 3,016 %      | 2,567 %      | 4,160 % | 3,327 % | 3,545 % |
| 48                             | 2,602 % | 3,036 %      | 2,597 %      | 4,164 % | 3,342 % | 3,555 % |
| 49                             | 2,631 % | 3,056 %      | 2,626 %      | 4,168 % | 3,357 % | 3,565 % |
| 50                             | 2,658 % | 3,075 %      | 2,653 %      | 4,172 % | 3,371 % | 3,574 % |
| 51                             | 2,685 % | 3,094 %      | 2,680 %      | 4,176 % | 3,384 % | 3,583 % |
| 52                             | 2,710 % | 3,111 %      | 2,705 %      | 4,180 % | 3,397 % | 3,591 % |
| 53                             | 2,735 % | 3,129 %      | 2,730 %      | 4,183 % | 3,409 % | 3,600 % |
| 54                             | 2,759 % | 3,145 %      | 2,754 %      | 4,187 % | 3,421 % | 3,608 % |
| 55                             | 2,782 % | 3,161 %      | 2,777 %      | 4,190 % | 3,432 % | 3,616 % |
| 56                             | 2,804 % | 3,177 %      | 2,799 %      | 4,193 % | 3,443 % | 3,623 % |
| 57                             | 2,825 % | 3,192 %      | 2,821 %      | 4,196 % | 3,454 % | 3,630 % |
| 58                             | 2,846 % | 3,206 %      | 2,841 %      | 4,199 % | 3,464 % | 3,637 % |
| 59                             | 2,866 % | 3,220 %      | 2,862 %      | 4,202 % | 3,474 % | 3,644 % |
| 60                             | 2,885 % | 3,234 %      | 2,881 %      | 4,204 % | 3,484 % | 3,651 % |
| 61                             | 2,904 % | 3,247 %      | 2,900 %      | 4,207 % | 3,493 % | 3,657 % |
| 62                             | 2,923 % | 3,260 %      | 2,918 %      | 4,209 % | 3,502 % | 3,663 % |
| 63                             | 2,940 % | 3,272 %      | 2,936 %      | 4,212 % | 3,510 % | 3,669 % |
| 64                             | 2,957 % | 3,284 %      | 2,953 %      | 4,214 % | 3,519 % | 3,675 % |
| 65                             | 2,974 % | 3,296 %      | 2,970 %      | 4,216 % | 3,527 % | 3,681 % |
| 66                             | 2,990 % | 3,307 %      | 2,986 %      | 4,218 % | 3,535 % | 3,686 % |
| 67                             | 3,006 % | 3,318 %      | 3,002 %      | 4,220 % | 3,543 % | 3,691 % |
| 68                             | 3,021 % | 3,329 %      | 3,017 %      | 4,222 % | 3,550 % | 3,697 % |
| 69                             | 3,036 % | 3,339 %      | 3,032 %      | 4,224 % | 3,557 % | 3,702 % |
| 70                             | 3,050 % | 3,349 %      | 3,046 %      | 4,226 % | 3,564 % | 3,707 % |
| 71                             | 3,064 % | 3,359 %      | 3,061 %      | 4,228 % | 3,571 % | 3,711 % |
| 72                             | 3,078 % | 3,368 %      | 3,074 %      | 4,230 % | 3,578 % | 3,716 % |
| 73                             | 3,091 % | 3,378 %      | 3,087 %      | 4,231 % | 3,584 % | 3,720 % |
| 74                             | 3,104 % | 3,387 %      | 3,100 %      | 4,233 % | 3,590 % | 3,725 % |
| 75                             | 3,116 % | 3,396 %      | 3,113 %      | 4,235 % | 3,597 % | 3,729 % |
| 76                             | 3,129 % | 3,404 %      | 3,125 %      | 4,236 % | 3,603 % | 3,733 % |
| 77                             | 3,140 % | 3,412 %      | 3,137 %      | 4,238 % | 3,608 % | 3,737 % |
| 78                             | 3,152 % | 3,421 %      | 3,149 %      | 4,239 % | 3,614 % | 3,741 % |
| 79                             | 3,163 % | 3,429 %      | 3,160 %      | 4,241 % | 3,619 % | 3,745 % |

| Term to maturity<br>(in years) | Euro    | Czech koruna | Danish krone | Forint  | Krona   | Kuna    |
|--------------------------------|---------|--------------|--------------|---------|---------|---------|
| 80                             | 3,174 % | 3,436 %      | 3,171 %      | 4,242 % | 3,625 % | 3,749 % |
| 81                             | 3,185 % | 3,444 %      | 3,182 %      | 4,243 % | 3,630 % | 3,753 % |
| 82                             | 3,196 % | 3,451 %      | 3,193 %      | 4,245 % | 3,635 % | 3,756 % |
| 83                             | 3,206 % | 3,458 %      | 3,203 %      | 4,246 % | 3,640 % | 3,760 % |
| 84                             | 3,216 % | 3,465 %      | 3,213 %      | 4,247 % | 3,645 % | 3,763 % |
| 85                             | 3,226 % | 3,472 %      | 3,223 %      | 4,249 % | 3,650 % | 3,767 % |
| 86                             | 3,235 % | 3,479 %      | 3,232 %      | 4,250 % | 3,654 % | 3,770 % |
| 87                             | 3,245 % | 3,485 %      | 3,242 %      | 4,251 % | 3,659 % | 3,773 % |
| 88                             | 3,254 % | 3,492 %      | 3,251 %      | 4,252 % | 3,663 % | 3,776 % |
| 89                             | 3,263 % | 3,498 %      | 3,260 %      | 4,253 % | 3,668 % | 3,779 % |
| 90                             | 3,271 % | 3,504 %      | 3,268 %      | 4,254 % | 3,672 % | 3,782 % |
| 91                             | 3,280 % | 3,510 %      | 3,277 %      | 4,255 % | 3,676 % | 3,785 % |
| 92                             | 3,288 % | 3,516 %      | 3,285 %      | 4,256 % | 3,680 % | 3,788 % |
| 93                             | 3,296 % | 3,522 %      | 3,294 %      | 4,257 % | 3,684 % | 3,791 % |
| 94                             | 3,304 % | 3,527 %      | 3,302 %      | 4,258 % | 3,688 % | 3,793 % |
| 95                             | 3,312 % | 3,533 %      | 3,309 %      | 4,259 % | 3,692 % | 3,796 % |
| 96                             | 3,320 % | 3,538 %      | 3,317 %      | 4,260 % | 3,696 % | 3,799 % |
| 97                             | 3,327 % | 3,543 %      | 3,325 %      | 4,261 % | 3,699 % | 3,801 % |
| 98                             | 3,335 % | 3,549 %      | 3,332 %      | 4,262 % | 3,703 % | 3,804 % |
| 99                             | 3,342 % | 3,554 %      | 3,339 %      | 4,263 % | 3,706 % | 3,806 % |
| 100                            | 3,349 % | 3,559 %      | 3,346 %      | 4,264 % | 3,710 % | 3,809 % |
| 101                            | 3,356 % | 3,563 %      | 3,353 %      | 4,265 % | 3,713 % | 3,811 % |
| 102                            | 3,363 % | 3,568 %      | 3,360 %      | 4,266 % | 3,716 % | 3,814 % |
| 103                            | 3,369 % | 3,573 %      | 3,367 %      | 4,267 % | 3,720 % | 3,816 % |
| 104                            | 3,376 % | 3,577 %      | 3,373 %      | 4,267 % | 3,723 % | 3,818 % |
| 105                            | 3,382 % | 3,582 %      | 3,380 %      | 4,268 % | 3,726 % | 3,820 % |
| 106                            | 3,388 % | 3,586 %      | 3,386 %      | 4,269 % | 3,729 % | 3,822 % |
| 107                            | 3,395 % | 3,591 %      | 3,392 %      | 4,270 % | 3,732 % | 3,825 % |
| 108                            | 3,401 % | 3,595 %      | 3,398 %      | 4,270 % | 3,735 % | 3,827 % |
| 109                            | 3,407 % | 3,599 %      | 3,404 %      | 4,271 % | 3,738 % | 3,829 % |
| 110                            | 3,412 % | 3,603 %      | 3,410 %      | 4,272 % | 3,741 % | 3,831 % |
| 111                            | 3,418 % | 3,607 %      | 3,416 %      | 4,273 % | 3,743 % | 3,833 % |
| 112                            | 3,424 % | 3,611 %      | 3,421 %      | 4,273 % | 3,746 % | 3,835 % |
| 113                            | 3,429 % | 3,615 %      | 3,427 %      | 4,274 % | 3,749 % | 3,836 % |
| 114                            | 3,435 % | 3,619 %      | 3,432 %      | 4,275 % | 3,751 % | 3,838 % |
| 115                            | 3,440 % | 3,623 %      | 3,438 %      | 4,275 % | 3,754 % | 3,840 % |
| 116                            | 3,445 % | 3,626 %      | 3,443 %      | 4,276 % | 3,757 % | 3,842 % |
| 117                            | 3,450 % | 3,630 %      | 3,448 %      | 4,277 % | 3,759 % | 3,844 % |
| 118                            | 3,456 % | 3,633 %      | 3,453 %      | 4,277 % | 3,762 % | 3,846 % |
| 119                            | 3,461 % | 3,637 %      | 3,458 %      | 4,278 % | 3,764 % | 3,847 % |

| Term to maturity<br>(in years) | Euro    | Czech koruna | Danish krone | Forint  | Krona   | Kuna    |
|--------------------------------|---------|--------------|--------------|---------|---------|---------|
| 120                            | 3,465 % | 3,640 %      | 3,463 %      | 4,278 % | 3,766 % | 3,849 % |
| 121                            | 3,470 % | 3,644 %      | 3,468 %      | 4,279 % | 3,769 % | 3,851 % |
| 122                            | 3,475 % | 3,647 %      | 3,473 %      | 4,280 % | 3,771 % | 3,852 % |
| 123                            | 3,480 % | 3,650 %      | 3,478 %      | 4,280 % | 3,773 % | 3,854 % |
| 124                            | 3,484 % | 3,654 %      | 3,482 %      | 4,281 % | 3,776 % | 3,855 % |
| 125                            | 3,489 % | 3,657 %      | 3,487 %      | 4,281 % | 3,778 % | 3,857 % |
| 126                            | 3,493 % | 3,660 %      | 3,491 %      | 4,282 % | 3,780 % | 3,858 % |
| 127                            | 3,498 % | 3,663 %      | 3,495 %      | 4,282 % | 3,782 % | 3,860 % |
| 128                            | 3,502 % | 3,666 %      | 3,500 %      | 4,283 % | 3,784 % | 3,861 % |
| 129                            | 3,506 % | 3,669 %      | 3,504 %      | 4,283 % | 3,786 % | 3,863 % |
| 130                            | 3,510 % | 3,672 %      | 3,508 %      | 4,284 % | 3,788 % | 3,864 % |
| 131                            | 3,514 % | 3,675 %      | 3,512 %      | 4,284 % | 3,790 % | 3,866 % |
| 132                            | 3,518 % | 3,678 %      | 3,516 %      | 4,285 % | 3,792 % | 3,867 % |
| 133                            | 3,522 % | 3,680 %      | 3,520 %      | 4,285 % | 3,794 % | 3,869 % |
| 134                            | 3,526 % | 3,683 %      | 3,524 %      | 4,286 % | 3,796 % | 3,870 % |
| 135                            | 3,530 % | 3,686 %      | 3,528 %      | 4,286 % | 3,798 % | 3,871 % |
| 136                            | 3,534 % | 3,688 %      | 3,532 %      | 4,287 % | 3,800 % | 3,873 % |
| 137                            | 3,538 % | 3,691 %      | 3,536 %      | 4,287 % | 3,802 % | 3,874 % |
| 138                            | 3,541 % | 3,694 %      | 3,540 %      | 4,288 % | 3,803 % | 3,875 % |
| 139                            | 3,545 % | 3,696 %      | 3,543 %      | 4,288 % | 3,805 % | 3,876 % |
| 140                            | 3,549 % | 3,699 %      | 3,547 %      | 4,289 % | 3,807 % | 3,878 % |
| 141                            | 3,552 % | 3,701 %      | 3,550 %      | 4,289 % | 3,809 % | 3,879 % |
| 142                            | 3,556 % | 3,704 %      | 3,554 %      | 4,290 % | 3,810 % | 3,880 % |
| 143                            | 3,559 % | 3,706 %      | 3,557 %      | 4,290 % | 3,812 % | 3,881 % |
| 144                            | 3,563 % | 3,709 %      | 3,561 %      | 4,290 % | 3,814 % | 3,882 % |
| 145                            | 3,566 % | 3,711 %      | 3,564 %      | 4,291 % | 3,815 % | 3,884 % |
| 146                            | 3,569 % | 3,713 %      | 3,567 %      | 4,291 % | 3,817 % | 3,885 % |
| 147                            | 3,573 % | 3,715 %      | 3,571 %      | 4,292 % | 3,818 % | 3,886 % |
| 148                            | 3,576 % | 3,718 %      | 3,574 %      | 4,292 % | 3,820 % | 3,887 % |
| 149                            | 3,579 % | 3,720 %      | 3,577 %      | 4,292 % | 3,822 % | 3,888 % |
| 150                            | 3,582 % | 3,722 %      | 3,580 %      | 4,293 % | 3,823 % | 3,889 % |

| Term to maturity<br>(in years) | Lev       | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian<br>krone |
|--------------------------------|-----------|----------------|--------------|---------|---------|--------------------|
| 1                              | - 0,383 % | 0,981 %        | 3,384 %      | 0,936 % | 4,912 % | 1,247 %            |
| 2                              | - 0,325 % | 1,062 %        | 3,716 %      | 1,325 % | 5,030 % | 1,436 %            |
| 3                              | - 0,227 % | 1,124 %        | 3,944 %      | 1,668 % | 5,185 % | 1,538 %            |
| 4                              | - 0,096 % | 1,170 %        | 4,118 %      | 1,898 % | 5,271 % | 1,627 %            |
| 5                              | 0,048 %   | 1,204 %        | 4,245 %      | 2,127 % | 5,313 % | 1,706 %            |
| 6                              | 0,188 %   | 1,236 %        | 4,349 %      | 2,315 % | 5,333 % | 1,781 %            |
| 7                              | 0,322 %   | 1,262 %        | 4,448 %      | 2,477 % | 5,340 % | 1,852 %            |
| 8                              | 0,449 %   | 1,288 %        | 4,550 %      | 2,604 % | 5,337 % | 1,917 %            |
| 9                              | 0,567 %   | 1,315 %        | 4,661 %      | 2,724 % | 5,324 % | 1,976 %            |

| Term to maturity<br>(in years) | Lev     | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian<br>krone |
|--------------------------------|---------|----------------|--------------|---------|---------|--------------------|
| 10                             | 0,675 % | 1,342 %        | 4,793 %      | 2,770 % | 5,304 % | 2,026 %            |
| 11                             | 0,771 % | 1,366 %        | 4,899 %      | 2,802 % | 5,280 % | 2,080 %            |
| 12                             | 0,858 % | 1,386 %        | 4,973 %      | 2,836 % | 5,253 % | 2,137 %            |
| 13                             | 0,936 % | 1,403 %        | 5,024 %      | 2,871 % | 5,224 % | 2,196 %            |
| 14                             | 1,002 % | 1,417 %        | 5,058 %      | 2,905 % | 5,195 % | 2,254 %            |
| 15                             | 1,054 % | 1,429 %        | 5,078 %      | 2,939 % | 5,165 % | 2,312 %            |
| 16                             | 1,091 % | 1,439 %        | 5,088 %      | 2,973 % | 5,135 % | 2,368 %            |
| 17                             | 1,121 % | 1,447 %        | 5,091 %      | 3,005 % | 5,106 % | 2,422 %            |
| 18                             | 1,150 % | 1,454 %        | 5,087 %      | 3,037 % | 5,077 % | 2,475 %            |
| 19                             | 1,183 % | 1,460 %        | 5,079 %      | 3,067 % | 5,049 % | 2,525 %            |
| 20                             | 1,223 % | 1,463 %        | 5,067 %      | 3,096 % | 5,021 % | 2,573 %            |
| 21                             | 1,271 % | 1,465 %        | 5,053 %      | 3,124 % | 4,994 % | 2,620 %            |
| 22                             | 1,326 % | 1,466 %        | 5,037 %      | 3,151 % | 4,968 % | 2,664 %            |
| 23                             | 1,385 % | 1,466 %        | 5,020 %      | 3,177 % | 4,943 % | 2,706 %            |
| 24                             | 1,446 % | 1,466 %        | 5,001 %      | 3,202 % | 4,919 % | 2,747 %            |
| 25                             | 1,508 % | 1,464 %        | 4,982 %      | 3,226 % | 4,896 % | 2,785 %            |
| 26                             | 1,571 % | 1,463 %        | 4,963 %      | 3,249 % | 4,873 % | 2,822 %            |
| 27                             | 1,633 % | 1,461 %        | 4,943 %      | 3,271 % | 4,851 % | 2,857 %            |
| 28                             | 1,694 % | 1,458 %        | 4,924 %      | 3,292 % | 4,830 % | 2,891 %            |
| 29                             | 1,754 % | 1,456 %        | 4,904 %      | 3,312 % | 4,810 % | 2,923 %            |
| 30                             | 1,813 % | 1,453 %        | 4,885 %      | 3,331 % | 4,791 % | 2,953 %            |
| 31                             | 1,870 % | 1,450 %        | 4,866 %      | 3,350 % | 4,772 % | 2,983 %            |
| 32                             | 1,925 % | 1,447 %        | 4,848 %      | 3,367 % | 4,754 % | 3,011 %            |
| 33                             | 1,978 % | 1,444 %        | 4,830 %      | 3,384 % | 4,737 % | 3,038 %            |
| 34                             | 2,029 % | 1,441 %        | 4,812 %      | 3,400 % | 4,720 % | 3,063 %            |
| 35                             | 2,079 % | 1,440 %        | 4,795 %      | 3,416 % | 4,704 % | 3,088 %            |
| 36                             | 2,126 % | 1,438 %        | 4,778 %      | 3,431 % | 4,689 % | 3,111 %            |
| 37                             | 2,172 % | 1,436 %        | 4,762 %      | 3,446 % | 4,674 % | 3,134 %            |
| 38                             | 2,216 % | 1,433 %        | 4,747 %      | 3,459 % | 4,660 % | 3,155 %            |
| 39                             | 2,259 % | 1,427 %        | 4,732 %      | 3,473 % | 4,646 % | 3,176 %            |
| 40                             | 2,300 % | 1,419 %        | 4,717 %      | 3,485 % | 4,633 % | 3,196 %            |
| 41                             | 2,339 % | 1,408 %        | 4,703 %      | 3,498 % | 4,620 % | 3,215 %            |
| 42                             | 2,377 % | 1,396 %        | 4,689 %      | 3,510 % | 4,608 % | 3,233 %            |
| 43                             | 2,413 % | 1,384 %        | 4,676 %      | 3,521 % | 4,597 % | 3,251 %            |
| 44                             | 2,448 % | 1,373 %        | 4,663 %      | 3,532 % | 4,585 % | 3,268 %            |
| 45                             | 2,482 % | 1,365 %        | 4,650 %      | 3,542 % | 4,574 % | 3,284 %            |
| 46                             | 2,514 % | 1,360 %        | 4,638 %      | 3,553 % | 4,564 % | 3,300 %            |
| 47                             | 2,546 % | 1,359 %        | 4,627 %      | 3,563 % | 4,554 % | 3,315 %            |
| 48                             | 2,576 % | 1,362 %        | 4,616 %      | 3,572 % | 4,544 % | 3,329 %            |
| 49                             | 2,605 % | 1,370 %        | 4,605 %      | 3,581 % | 4,534 % | 3,343 %            |

| Term to maturity<br>(in years) | Lev     | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian<br>krone |
|--------------------------------|---------|----------------|--------------|---------|---------|--------------------|
| 50                             | 2,632 % | 1,382 %        | 4,594 %      | 3,590 % | 4,525 % | 3,357 %            |
| 51                             | 2,659 % | 1,398 %        | 4,584 %      | 3,598 % | 4,516 % | 3,370 %            |
| 52                             | 2,685 % | 1,419 %        | 4,574 %      | 3,607 % | 4,508 % | 3,383 %            |
| 53                             | 2,710 % | 1,443 %        | 4,565 %      | 3,615 % | 4,499 % | 3,395 %            |
| 54                             | 2,735 % | 1,469 %        | 4,556 %      | 3,622 % | 4,492 % | 3,406 %            |
| 55                             | 2,758 % | 1,497 %        | 4,547 %      | 3,630 % | 4,484 % | 3,418 %            |
| 56                             | 2,781 % | 1,526 %        | 4,538 %      | 3,637 % | 4,476 % | 3,429 %            |
| 57                             | 2,803 % | 1,557 %        | 4,530 %      | 3,644 % | 4,469 % | 3,439 %            |
| 58                             | 2,824 % | 1,587 %        | 4,522 %      | 3,651 % | 4,462 % | 3,450 %            |
| 59                             | 2,844 % | 1,619 %        | 4,514 %      | 3,657 % | 4,455 % | 3,460 %            |
| 60                             | 2,864 % | 1,650 %        | 4,507 %      | 3,664 % | 4,449 % | 3,469 %            |
| 61                             | 2,883 % | 1,682 %        | 4,499 %      | 3,670 % | 4,442 % | 3,479 %            |
| 62                             | 2,902 % | 1,713 %        | 4,492 %      | 3,676 % | 4,436 % | 3,488 %            |
| 63                             | 2,920 % | 1,744 %        | 4,485 %      | 3,682 % | 4,430 % | 3,496 %            |
| 64                             | 2,937 % | 1,775 %        | 4,478 %      | 3,687 % | 4,424 % | 3,505 %            |
| 65                             | 2,954 % | 1,805 %        | 4,472 %      | 3,693 % | 4,419 % | 3,513 %            |
| 66                             | 2,971 % | 1,836 %        | 4,466 %      | 3,698 % | 4,413 % | 3,521 %            |
| 67                             | 2,986 % | 1,865 %        | 4,460 %      | 3,703 % | 4,408 % | 3,529 %            |
| 68                             | 3,002 % | 1,894 %        | 4,454 %      | 3,708 % | 4,403 % | 3,537 %            |
| 69                             | 3,017 % | 1,923 %        | 4,448 %      | 3,713 % | 4,398 % | 3,544 %            |
| 70                             | 3,032 % | 1,951 %        | 4,442 %      | 3,718 % | 4,393 % | 3,551 %            |
| 71                             | 3,046 % | 1,978 %        | 4,437 %      | 3,722 % | 4,388 % | 3,558 %            |
| 72                             | 3,060 % | 2,005 %        | 4,431 %      | 3,727 % | 4,383 % | 3,565 %            |
| 73                             | 3,073 % | 2,032 %        | 4,426 %      | 3,731 % | 4,379 % | 3,571 %            |
| 74                             | 3,086 % | 2,058 %        | 4,421 %      | 3,736 % | 4,374 % | 3,578 %            |
| 75                             | 3,099 % | 2,083 %        | 4,416 %      | 3,740 % | 4,370 % | 3,584 %            |
| 76                             | 3,112 % | 2,108 %        | 4,411 %      | 3,744 % | 4,366 % | 3,590 %            |
| 77                             | 3,124 % | 2,132 %        | 4,407 %      | 3,748 % | 4,362 % | 3,596 %            |
| 78                             | 3,135 % | 2,156 %        | 4,402 %      | 3,752 % | 4,358 % | 3,602 %            |
| 79                             | 3,147 % | 2,179 %        | 4,398 %      | 3,755 % | 4,354 % | 3,607 %            |
| 80                             | 3,158 % | 2,202 %        | 4,393 %      | 3,759 % | 4,350 % | 3,613 %            |
| 81                             | 3,169 % | 2,224 %        | 4,389 %      | 3,762 % | 4,346 % | 3,618 %            |
| 82                             | 3,180 % | 2,246 %        | 4,385 %      | 3,766 % | 4,343 % | 3,624 %            |
| 83                             | 3,190 % | 2,267 %        | 4,381 %      | 3,769 % | 4,339 % | 3,629 %            |
| 84                             | 3,200 % | 2,288 %        | 4,377 %      | 3,773 % | 4,336 % | 3,634 %            |
| 85                             | 3,210 % | 2,308 %        | 4,373 %      | 3,776 % | 4,332 % | 3,639 %            |
| 86                             | 3,220 % | 2,328 %        | 4,369 %      | 3,779 % | 4,329 % | 3,643 %            |
| 87                             | 3,230 % | 2,347 %        | 4,366 %      | 3,782 % | 4,326 % | 3,648 %            |
| 88                             | 3,239 % | 2,366 %        | 4,362 %      | 3,785 % | 4,323 % | 3,653 %            |
| 89                             | 3,248 % | 2,385 %        | 4,359 %      | 3,788 % | 4,320 % | 3,657 %            |



| Term to maturity<br>(in years) | Lev     | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian<br>krone |
|--------------------------------|---------|----------------|--------------|---------|---------|--------------------|
| 90                             | 3,257 % | 2,403 %        | 4,355 %      | 3,791 % | 4,317 % | 3,661 %            |
| 91                             | 3,266 % | 2,421 %        | 4,352 %      | 3,794 % | 4,314 % | 3,666 %            |
| 92                             | 3,274 % | 2,438 %        | 4,349 %      | 3,797 % | 4,311 % | 3,670 %            |
| 93                             | 3,282 % | 2,456 %        | 4,345 %      | 3,799 % | 4,308 % | 3,674 %            |
| 94                             | 3,290 % | 2,472 %        | 4,342 %      | 3,802 % | 4,305 % | 3,678 %            |
| 95                             | 3,298 % | 2,489 %        | 4,339 %      | 3,805 % | 4,303 % | 3,682 %            |
| 96                             | 3,306 % | 2,505 %        | 4,336 %      | 3,807 % | 4,300 % | 3,686 %            |
| 97                             | 3,314 % | 2,521 %        | 4,333 %      | 3,810 % | 4,298 % | 3,689 %            |
| 98                             | 3,321 % | 2,536 %        | 4,330 %      | 3,812 % | 4,295 % | 3,693 %            |
| 99                             | 3,329 % | 2,551 %        | 4,327 %      | 3,815 % | 4,293 % | 3,697 %            |
| 100                            | 3,336 % | 2,566 %        | 4,325 %      | 3,817 % | 4,290 % | 3,700 %            |
| 101                            | 3,343 % | 2,581 %        | 4,322 %      | 3,819 % | 4,288 % | 3,704 %            |
| 102                            | 3,350 % | 2,595 %        | 4,319 %      | 3,821 % | 4,285 % | 3,707 %            |
| 103                            | 3,357 % | 2,609 %        | 4,317 %      | 3,824 % | 4,283 % | 3,710 %            |
| 104                            | 3,363 % | 2,623 %        | 4,314 %      | 3,826 % | 4,281 % | 3,714 %            |
| 105                            | 3,370 % | 2,636 %        | 4,312 %      | 3,828 % | 4,279 % | 3,717 %            |
| 106                            | 3,376 % | 2,649 %        | 4,309 %      | 3,830 % | 4,277 % | 3,720 %            |
| 107                            | 3,382 % | 2,662 %        | 4,307 %      | 3,832 % | 4,274 % | 3,723 %            |
| 108                            | 3,389 % | 2,675 %        | 4,304 %      | 3,834 % | 4,272 % | 3,726 %            |
| 109                            | 3,395 % | 2,688 %        | 4,302 %      | 3,836 % | 4,270 % | 3,729 %            |
| 110                            | 3,401 % | 2,700 %        | 4,300 %      | 3,838 % | 4,268 % | 3,732 %            |
| 111                            | 3,406 % | 2,712 %        | 4,297 %      | 3,840 % | 4,266 % | 3,735 %            |
| 112                            | 3,412 % | 2,724 %        | 4,295 %      | 3,842 % | 4,264 % | 3,737 %            |
| 113                            | 3,418 % | 2,736 %        | 4,293 %      | 3,844 % | 4,262 % | 3,740 %            |
| 114                            | 3,423 % | 2,747 %        | 4,291 %      | 3,845 % | 4,261 % | 3,743 %            |
| 115                            | 3,429 % | 2,758 %        | 4,289 %      | 3,847 % | 4,259 % | 3,746 %            |
| 116                            | 3,434 % | 2,769 %        | 4,287 %      | 3,849 % | 4,257 % | 3,748 %            |
| 117                            | 3,439 % | 2,780 %        | 4,285 %      | 3,851 % | 4,255 % | 3,751 %            |
| 118                            | 3,445 % | 2,791 %        | 4,283 %      | 3,852 % | 4,253 % | 3,753 %            |
| 119                            | 3,450 % | 2,801 %        | 4,281 %      | 3,854 % | 4,252 % | 3,756 %            |
| 120                            | 3,455 % | 2,812 %        | 4,279 %      | 3,856 % | 4,250 % | 3,758 %            |
| 121                            | 3,459 % | 2,822 %        | 4,277 %      | 3,857 % | 4,248 % | 3,761 %            |
| 122                            | 3,464 % | 2,832 %        | 4,275 %      | 3,859 % | 4,247 % | 3,763 %            |
| 123                            | 3,469 % | 2,842 %        | 4,273 %      | 3,860 % | 4,245 % | 3,765 %            |
| 124                            | 3,474 % | 2,851 %        | 4,271 %      | 3,862 % | 4,244 % | 3,768 %            |
| 125                            | 3,478 % | 2,861 %        | 4,270 %      | 3,863 % | 4,242 % | 3,770 %            |
| 126                            | 3,483 % | 2,870 %        | 4,268 %      | 3,865 % | 4,241 % | 3,772 %            |
| 127                            | 3,487 % | 2,880 %        | 4,266 %      | 3,866 % | 4,239 % | 3,774 %            |
| 128                            | 3,492 % | 2,889 %        | 4,265 %      | 3,868 % | 4,238 % | 3,777 %            |
| 129                            | 3,496 % | 2,898 %        | 4,263 %      | 3,869 % | 4,236 % | 3,779 %            |

| Term to maturity<br>(in years) | Lev     | Pound sterling | Romanian leu | Zloty   | Króna   | Norwegian<br>krone |
|--------------------------------|---------|----------------|--------------|---------|---------|--------------------|
| 130                            | 3,500 % | 2,906 %        | 4,261 %      | 3,871 % | 4,235 % | 3,781 %            |
| 131                            | 3,504 % | 2,915 %        | 4,260 %      | 3,872 % | 4,233 % | 3,783 %            |
| 132                            | 3,509 % | 2,924 %        | 4,258 %      | 3,873 % | 4,232 % | 3,785 %            |
| 133                            | 3,513 % | 2,932 %        | 4,256 %      | 3,875 % | 4,230 % | 3,787 %            |
| 134                            | 3,517 % | 2,940 %        | 4,255 %      | 3,876 % | 4,229 % | 3,789 %            |
| 135                            | 3,521 % | 2,949 %        | 4,253 %      | 3,877 % | 4,228 % | 3,791 %            |
| 136                            | 3,524 % | 2,957 %        | 4,252 %      | 3,879 % | 4,227 % | 3,793 %            |
| 137                            | 3,528 % | 2,965 %        | 4,250 %      | 3,880 % | 4,225 % | 3,794 %            |
| 138                            | 3,532 % | 2,972 %        | 4,249 %      | 3,881 % | 4,224 % | 3,796 %            |
| 139                            | 3,536 % | 2,980 %        | 4,248 %      | 3,882 % | 4,223 % | 3,798 %            |
| 140                            | 3,539 % | 2,988 %        | 4,246 %      | 3,883 % | 4,221 % | 3,800 %            |
| 141                            | 3,543 % | 2,995 %        | 4,245 %      | 3,885 % | 4,220 % | 3,802 %            |
| 142                            | 3,547 % | 3,003 %        | 4,243 %      | 3,886 % | 4,219 % | 3,803 %            |
| 143                            | 3,550 % | 3,010 %        | 4,242 %      | 3,887 % | 4,218 % | 3,805 %            |
| 144                            | 3,554 % | 3,017 %        | 4,241 %      | 3,888 % | 4,217 % | 3,807 %            |
| 145                            | 3,557 % | 3,024 %        | 4,239 %      | 3,889 % | 4,216 % | 3,809 %            |
| 146                            | 3,560 % | 3,031 %        | 4,238 %      | 3,890 % | 4,214 % | 3,810 %            |
| 147                            | 3,564 % | 3,038 %        | 4,237 %      | 3,891 % | 4,213 % | 3,812 %            |
| 148                            | 3,567 % | 3,045 %        | 4,235 %      | 3,892 % | 4,212 % | 3,813 %            |
| 149                            | 3,570 % | 3,052 %        | 4,234 %      | 3,893 % | 4,211 % | 3,815 %            |
| 150                            | 3,573 % | 3,058 %        | 4,233 %      | 3,895 % | 4,210 % | 3,817 %            |

| Term to maturity<br>(in years) | Swiss franc | Australian<br>dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|--------------------------------|-------------|----------------------|---------|-----------------|--------------|----------------|
| 1                              | - 0,745 %   | 1,830 %              | 1,612 % | 2,082 %         | 2,899 %      | 4,514 %        |
| 2                              | - 0,670 %   | 1,787 %              | 1,693 % | 2,066 %         | 3,083 %      | 4,945 %        |
| 3                              | - 0,573 %   | 1,784 %              | 1,795 % | 2,069 %         | 3,259 %      | 5,231 %        |
| 4                              | - 0,466 %   | 1,843 %              | 1,873 % | 2,083 %         | 3,402 %      | 5,530 %        |
| 5                              | - 0,354 %   | 1,929 %              | 1,919 % | 2,110 %         | 3,501 %      | 5,772 %        |
| 6                              | - 0,237 %   | 2,017 %              | 1,984 % | 2,145 %         | 3,591 %      | 5,996 %        |
| 7                              | - 0,051 %   | 2,099 %              | 2,057 % | 2,186 %         | 3,678 %      | 6,231 %        |
| 8                              | - 0,008 %   | 2,169 %              | 2,123 % | 2,228 %         | 3,762 %      | 6,417 %        |
| 9                              | 0,119 %     | 2,234 %              | 2,182 % | 2,267 %         | 3,839 %      | 6,537 %        |
| 10                             | 0,216 %     | 2,294 %              | 2,235 % | 2,313 %         | 3,905 %      | 6,659 %        |
| 11                             | 0,351 %     | 2,349 %              | 2,282 % | 2,352 %         | 3,959 %      | 6,745 %        |
| 12                             | 0,376 %     | 2,396 %              | 2,323 % | 2,386 %         | 4,004 %      | 6,793 %        |
| 13                             | 0,494 %     | 2,436 %              | 2,359 % | 2,418 %         | 4,041 %      | 6,813 %        |
| 14                             | 0,490 %     | 2,469 %              | 2,394 % | 2,448 %         | 4,072 %      | 6,812 %        |
| 15                             | 0,529 %     | 2,495 %              | 2,430 % | 2,475 %         | 4,099 %      | 6,795 %        |
| 16                             | 0,580 %     | 2,515 %              | 2,468 % | 2,497 %         | 4,122 %      | 6,767 %        |
| 17                             | 0,622 %     | 2,530 %              | 2,508 % | 2,515 %         | 4,142 %      | 6,731 %        |
| 18                             | 0,654 %     | 2,543 %              | 2,548 % | 2,529 %         | 4,159 %      | 6,688 %        |
| 19                             | 0,677 %     | 2,555 %              | 2,589 % | 2,537 %         | 4,174 %      | 6,641 %        |

| Term to maturity<br>(in years) | Swiss franc | Australian<br>dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|--------------------------------|-------------|----------------------|---------|-----------------|--------------|----------------|
| 20                             | 0,691 %     | 2,567 %              | 2,629 % | 2,540 %         | 4,188 %      | 6,591 %        |
| 21                             | 0,696 %     | 2,578 %              | 2,669 % | 2,538 %         | 4,200 %      | 6,540 %        |
| 22                             | 0,697 %     | 2,586 %              | 2,707 % | 2,534 %         | 4,210 %      | 6,488 %        |
| 23                             | 0,700 %     | 2,590 %              | 2,745 % | 2,528 %         | 4,220 %      | 6,435 %        |
| 24                             | 0,707 %     | 2,588 %              | 2,781 % | 2,523 %         | 4,228 %      | 6,382 %        |
| 25                             | 0,721 %     | 2,578 %              | 2,816 % | 2,518 %         | 4,236 %      | 6,330 %        |
| 26                             | 0,744 %     | 2,560 %              | 2,850 % | 2,516 %         | 4,243 %      | 6,279 %        |
| 27                             | 0,773 %     | 2,539 %              | 2,883 % | 2,517 %         | 4,249 %      | 6,229 %        |
| 28                             | 0,807 %     | 2,519 %              | 2,914 % | 2,521 %         | 4,255 %      | 6,181 %        |
| 29                             | 0,845 %     | 2,503 %              | 2,945 % | 2,528 %         | 4,261 %      | 6,133 %        |
| 30                             | 0,885 %     | 2,494 %              | 2,974 % | 2,539 %         | 4,265 %      | 6,087 %        |
| 31                             | 0,926 %     | 2,492 %              | 3,002 % | 2,553 %         | 4,270 %      | 6,043 %        |
| 32                             | 0,969 %     | 2,497 %              | 3,028 % | 2,571 %         | 4,274 %      | 6,000 %        |
| 33                             | 1,011 %     | 2,507 %              | 3,054 % | 2,590 %         | 4,277 %      | 5,958 %        |
| 34                             | 1,054 %     | 2,521 %              | 3,079 % | 2,612 %         | 4,281 %      | 5,918 %        |
| 35                             | 1,096 %     | 2,538 %              | 3,103 % | 2,634 %         | 4,284 %      | 5,880 %        |
| 36                             | 1,137 %     | 2,557 %              | 3,125 % | 2,657 %         | 4,287 %      | 5,843 %        |
| 37                             | 1,178 %     | 2,578 %              | 3,147 % | 2,681 %         | 4,290 %      | 5,807 %        |
| 38                             | 1,218 %     | 2,600 %              | 3,168 % | 2,705 %         | 4,292 %      | 5,773 %        |
| 39                             | 1,257 %     | 2,623 %              | 3,188 % | 2,729 %         | 4,295 %      | 5,740 %        |
| 40                             | 1,295 %     | 2,647 %              | 3,208 % | 2,753 %         | 4,297 %      | 5,708 %        |
| 41                             | 1,332 %     | 2,670 %              | 3,226 % | 2,777 %         | 4,299 %      | 5,677 %        |
| 42                             | 1,367 %     | 2,694 %              | 3,244 % | 2,800 %         | 4,301 %      | 5,648 %        |
| 43                             | 1,402 %     | 2,718 %              | 3,262 % | 2,823 %         | 4,302 %      | 5,620 %        |
| 44                             | 1,436 %     | 2,741 %              | 3,278 % | 2,846 %         | 4,304 %      | 5,592 %        |
| 45                             | 1,468 %     | 2,765 %              | 3,294 % | 2,868 %         | 4,306 %      | 5,566 %        |
| 46                             | 1,500 %     | 2,788 %              | 3,310 % | 2,890 %         | 4,307 %      | 5,541 %        |
| 47                             | 1,530 %     | 2,810 %              | 3,324 % | 2,911 %         | 4,309 %      | 5,516 %        |
| 48                             | 1,560 %     | 2,832 %              | 3,339 % | 2,932 %         | 4,310 %      | 5,493 %        |
| 49                             | 1,588 %     | 2,854 %              | 3,353 % | 2,952 %         | 4,311 %      | 5,470 %        |
| 50                             | 1,616 %     | 2,875 %              | 3,366 % | 2,972 %         | 4,312 %      | 5,449 %        |
| 51                             | 1,642 %     | 2,896 %              | 3,379 % | 2,991 %         | 4,313 %      | 5,428 %        |
| 52                             | 1,668 %     | 2,916 %              | 3,391 % | 3,009 %         | 4,314 %      | 5,407 %        |
| 53                             | 1,693 %     | 2,935 %              | 3,403 % | 3,027 %         | 4,315 %      | 5,388 %        |
| 54                             | 1,717 %     | 2,954 %              | 3,415 % | 3,045 %         | 4,316 %      | 5,369 %        |
| 55                             | 1,741 %     | 2,973 %              | 3,426 % | 3,062 %         | 4,317 %      | 5,351 %        |
| 56                             | 1,763 %     | 2,991 %              | 3,437 % | 3,079 %         | 4,318 %      | 5,333 %        |
| 57                             | 1,785 %     | 3,008 %              | 3,447 % | 3,095 %         | 4,319 %      | 5,316 %        |
| 58                             | 1,806 %     | 3,025 %              | 3,457 % | 3,110 %         | 4,319 %      | 5,300 %        |
| 59                             | 1,827 %     | 3,042 %              | 3,467 % | 3,126 %         | 4,320 %      | 5,284 %        |

| Term to maturity<br>(in years) | Swiss franc | Australian<br>dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|--------------------------------|-------------|----------------------|---------|-----------------|--------------|----------------|
| 60                             | 1,847 %     | 3,058 %              | 3,477 % | 3,140 %         | 4,321 %      | 5,268 %        |
| 61                             | 1,866 %     | 3,074 %              | 3,486 % | 3,155 %         | 4,321 %      | 5,253 %        |
| 62                             | 1,885 %     | 3,089 %              | 3,495 % | 3,169 %         | 4,322 %      | 5,239 %        |
| 63                             | 1,903 %     | 3,104 %              | 3,503 % | 3,182 %         | 4,323 %      | 5,225 %        |
| 64                             | 1,921 %     | 3,118 %              | 3,512 % | 3,195 %         | 4,323 %      | 5,211 %        |
| 65                             | 1,938 %     | 3,132 %              | 3,520 % | 3,208 %         | 4,324 %      | 5,198 %        |
| 66                             | 1,954 %     | 3,145 %              | 3,528 % | 3,221 %         | 4,324 %      | 5,185 %        |
| 67                             | 1,971 %     | 3,159 %              | 3,536 % | 3,233 %         | 4,325 %      | 5,173 %        |
| 68                             | 1,986 %     | 3,171 %              | 3,543 % | 3,244 %         | 4,325 %      | 5,161 %        |
| 69                             | 2,002 %     | 3,184 %              | 3,550 % | 3,256 %         | 4,326 %      | 5,149 %        |
| 70                             | 2,016 %     | 3,196 %              | 3,557 % | 3,267 %         | 4,326 %      | 5,137 %        |
| 71                             | 2,031 %     | 3,208 %              | 3,564 % | 3,278 %         | 4,327 %      | 5,126 %        |
| 72                             | 2,045 %     | 3,219 %              | 3,571 % | 3,288 %         | 4,327 %      | 5,116 %        |
| 73                             | 2,058 %     | 3,231 %              | 3,577 % | 3,299 %         | 4,327 %      | 5,105 %        |
| 74                             | 2,072 %     | 3,242 %              | 3,584 % | 3,309 %         | 4,328 %      | 5,095 %        |
| 75                             | 2,085 %     | 3,252 %              | 3,590 % | 3,319 %         | 4,328 %      | 5,085 %        |
| 76                             | 2,097 %     | 3,263 %              | 3,596 % | 3,328 %         | 4,328 %      | 5,075 %        |
| 77                             | 2,110 %     | 3,273 %              | 3,602 % | 3,337 %         | 4,329 %      | 5,066 %        |
| 78                             | 2,122 %     | 3,283 %              | 3,608 % | 3,346 %         | 4,329 %      | 5,057 %        |
| 79                             | 2,133 %     | 3,292 %              | 3,613 % | 3,355 %         | 4,329 %      | 5,048 %        |
| 80                             | 2,145 %     | 3,302 %              | 3,619 % | 3,364 %         | 4,330 %      | 5,039 %        |
| 81                             | 2,156 %     | 3,311 %              | 3,624 % | 3,372 %         | 4,330 %      | 5,030 %        |
| 82                             | 2,167 %     | 3,320 %              | 3,629 % | 3,380 %         | 4,330 %      | 5,022 %        |
| 83                             | 2,177 %     | 3,329 %              | 3,634 % | 3,388 %         | 4,331 %      | 5,014 %        |
| 84                             | 2,187 %     | 3,337 %              | 3,639 % | 3,396 %         | 4,331 %      | 5,006 %        |
| 85                             | 2,198 %     | 3,345 %              | 3,644 % | 3,404 %         | 4,331 %      | 4,998 %        |
| 86                             | 2,207 %     | 3,354 %              | 3,649 % | 3,411 %         | 4,331 %      | 4,991 %        |
| 87                             | 2,217 %     | 3,362 %              | 3,653 % | 3,419 %         | 4,332 %      | 4,983 %        |
| 88                             | 2,226 %     | 3,369 %              | 3,658 % | 3,426 %         | 4,332 %      | 4,976 %        |
| 89                             | 2,236 %     | 3,377 %              | 3,662 % | 3,433 %         | 4,332 %      | 4,969 %        |
| 90                             | 2,245 %     | 3,384 %              | 3,666 % | 3,440 %         | 4,332 %      | 4,962 %        |
| 91                             | 2,254 %     | 3,392 %              | 3,670 % | 3,446 %         | 4,332 %      | 4,955 %        |
| 92                             | 2,262 %     | 3,399 %              | 3,675 % | 3,453 %         | 4,333 %      | 4,949 %        |
| 93                             | 2,271 %     | 3,406 %              | 3,679 % | 3,459 %         | 4,333 %      | 4,942 %        |
| 94                             | 2,279 %     | 3,413 %              | 3,683 % | 3,466 %         | 4,333 %      | 4,936 %        |
| 95                             | 2,287 %     | 3,419 %              | 3,686 % | 3,472 %         | 4,333 %      | 4,930 %        |
| 96                             | 2,295 %     | 3,426 %              | 3,690 % | 3,478 %         | 4,333 %      | 4,924 %        |
| 97                             | 2,303 %     | 3,432 %              | 3,694 % | 3,484 %         | 4,334 %      | 4,918 %        |
| 98                             | 2,310 %     | 3,439 %              | 3,698 % | 3,489 %         | 4,334 %      | 4,912 %        |
| 99                             | 2,318 %     | 3,445 %              | 3,701 % | 3,495 %         | 4,334 %      | 4,906 %        |

| Term to maturity<br>(in years) | Swiss franc | Australian<br>dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|--------------------------------|-------------|----------------------|---------|-----------------|--------------|----------------|
| 100                            | 2,325 %     | 3,451 %              | 3,705 % | 3,500 %         | 4,334 %      | 4,901 %        |
| 101                            | 2,332 %     | 3,457 %              | 3,708 % | 3,506 %         | 4,334 %      | 4,895 %        |
| 102                            | 2,339 %     | 3,462 %              | 3,711 % | 3,511 %         | 4,335 %      | 4,890 %        |
| 103                            | 2,346 %     | 3,468 %              | 3,715 % | 3,516 %         | 4,335 %      | 4,885 %        |
| 104                            | 2,353 %     | 3,474 %              | 3,718 % | 3,522 %         | 4,335 %      | 4,880 %        |
| 105                            | 2,359 %     | 3,479 %              | 3,721 % | 3,527 %         | 4,335 %      | 4,875 %        |
| 106                            | 2,366 %     | 3,485 %              | 3,724 % | 3,531 %         | 4,335 %      | 4,870 %        |
| 107                            | 2,372 %     | 3,490 %              | 3,727 % | 3,536 %         | 4,335 %      | 4,865 %        |
| 108                            | 2,378 %     | 3,495 %              | 3,730 % | 3,541 %         | 4,335 %      | 4,860 %        |
| 109                            | 2,385 %     | 3,500 %              | 3,733 % | 3,546 %         | 4,336 %      | 4,855 %        |
| 110                            | 2,391 %     | 3,505 %              | 3,736 % | 3,550 %         | 4,336 %      | 4,851 %        |
| 111                            | 2,397 %     | 3,510 %              | 3,739 % | 3,555 %         | 4,336 %      | 4,846 %        |
| 112                            | 2,402 %     | 3,515 %              | 3,742 % | 3,559 %         | 4,336 %      | 4,842 %        |
| 113                            | 2,408 %     | 3,519 %              | 3,744 % | 3,564 %         | 4,336 %      | 4,837 %        |
| 114                            | 2,414 %     | 3,524 %              | 3,747 % | 3,568 %         | 4,336 %      | 4,833 %        |
| 115                            | 2,419 %     | 3,529 %              | 3,750 % | 3,572 %         | 4,336 %      | 4,829 %        |
| 116                            | 2,425 %     | 3,533 %              | 3,752 % | 3,576 %         | 4,336 %      | 4,825 %        |
| 117                            | 2,430 %     | 3,538 %              | 3,755 % | 3,580 %         | 4,337 %      | 4,821 %        |
| 118                            | 2,435 %     | 3,542 %              | 3,757 % | 3,584 %         | 4,337 %      | 4,817 %        |
| 119                            | 2,440 %     | 3,546 %              | 3,760 % | 3,588 %         | 4,337 %      | 4,813 %        |
| 120                            | 2,445 %     | 3,550 %              | 3,762 % | 3,592 %         | 4,337 %      | 4,809 %        |
| 121                            | 2,450 %     | 3,554 %              | 3,764 % | 3,596 %         | 4,337 %      | 4,805 %        |
| 122                            | 2,455 %     | 3,559 %              | 3,767 % | 3,599 %         | 4,337 %      | 4,801 %        |
| 123                            | 2,460 %     | 3,563 %              | 3,769 % | 3,603 %         | 4,337 %      | 4,798 %        |
| 124                            | 2,465 %     | 3,566 %              | 3,771 % | 3,607 %         | 4,337 %      | 4,794 %        |
| 125                            | 2,470 %     | 3,570 %              | 3,774 % | 3,610 %         | 4,337 %      | 4,790 %        |
| 126                            | 2,474 %     | 3,574 %              | 3,776 % | 3,614 %         | 4,338 %      | 4,787 %        |
| 127                            | 2,479 %     | 3,578 %              | 3,778 % | 3,617 %         | 4,338 %      | 4,783 %        |
| 128                            | 2,483 %     | 3,582 %              | 3,780 % | 3,620 %         | 4,338 %      | 4,780 %        |
| 129                            | 2,487 %     | 3,585 %              | 3,782 % | 3,624 %         | 4,338 %      | 4,777 %        |
| 130                            | 2,492 %     | 3,589 %              | 3,784 % | 3,627 %         | 4,338 %      | 4,773 %        |
| 131                            | 2,496 %     | 3,592 %              | 3,786 % | 3,630 %         | 4,338 %      | 4,770 %        |
| 132                            | 2,500 %     | 3,596 %              | 3,788 % | 3,633 %         | 4,338 %      | 4,767 %        |
| 133                            | 2,504 %     | 3,599 %              | 3,790 % | 3,637 %         | 4,338 %      | 4,764 %        |
| 134                            | 2,508 %     | 3,602 %              | 3,792 % | 3,640 %         | 4,338 %      | 4,761 %        |
| 135                            | 2,512 %     | 3,606 %              | 3,794 % | 3,643 %         | 4,338 %      | 4,758 %        |
| 136                            | 2,516 %     | 3,609 %              | 3,796 % | 3,646 %         | 4,339 %      | 4,755 %        |
| 137                            | 2,520 %     | 3,612 %              | 3,798 % | 3,649 %         | 4,339 %      | 4,752 %        |
| 138                            | 2,524 %     | 3,615 %              | 3,800 % | 3,651 %         | 4,339 %      | 4,749 %        |
| 139                            | 2,528 %     | 3,619 %              | 3,801 % | 3,654 %         | 4,339 %      | 4,746 %        |

| Term to maturity (in years) | Swiss franc | Australian dollar | Baht    | Canadian dollar | Chilean peso | Colombian peso |
|-----------------------------|-------------|-------------------|---------|-----------------|--------------|----------------|
| 140                         | 2,532 %     | 3,622 %           | 3,803 % | 3,657 %         | 4,339 %      | 4,743 %        |
| 141                         | 2,535 %     | 3,625 %           | 3,805 % | 3,660 %         | 4,339 %      | 4,740 %        |
| 142                         | 2,539 %     | 3,628 %           | 3,807 % | 3,663 %         | 4,339 %      | 4,738 %        |
| 143                         | 2,542 %     | 3,631 %           | 3,808 % | 3,665 %         | 4,339 %      | 4,735 %        |
| 144                         | 2,546 %     | 3,633 %           | 3,810 % | 3,668 %         | 4,339 %      | 4,732 %        |
| 145                         | 2,549 %     | 3,636 %           | 3,812 % | 3,671 %         | 4,339 %      | 4,730 %        |
| 146                         | 2,553 %     | 3,639 %           | 3,813 % | 3,673 %         | 4,339 %      | 4,727 %        |
| 147                         | 2,556 %     | 3,642 %           | 3,815 % | 3,676 %         | 4,339 %      | 4,724 %        |
| 148                         | 2,560 %     | 3,645 %           | 3,816 % | 3,678 %         | 4,339 %      | 4,722 %        |
| 149                         | 2,563 %     | 3,647 %           | 3,818 % | 3,681 %         | 4,340 %      | 4,719 %        |
| 150                         | 2,566 %     | 3,650 %           | 3,820 % | 3,683 %         | 4,340 %      | 4,717 %        |

| Term to maturity (in years) | Hong Kong dollar | Indian rupee | Mexican peso | New Taiwan dollar | New Zealand dollar | Rand    |
|-----------------------------|------------------|--------------|--------------|-------------------|--------------------|---------|
| 1                           | 1,812 %          | 6,698 %      | 8,796 %      | 0,451 %           | 1,826 %            | 7,068 % |
| 2                           | 1,863 %          | 6,796 %      | 8,577 %      | 0,502 %           | 1,829 %            | 7,175 % |
| 3                           | 1,900 %          | 6,897 %      | 8,537 %      | 0,555 %           | 1,893 %            | 7,298 % |
| 4                           | 1,941 %          | 6,986 %      | 8,570 %      | 0,610 %           | 1,978 %            | 7,429 % |
| 5                           | 1,967 %          | 7,062 %      | 8,549 %      | 0,646 %           | 2,079 %            | 7,569 % |
| 6                           | 1,992 %          | 7,132 %      | 8,594 %      | 0,677 %           | 2,190 %            | 7,723 % |
| 7                           | 2,020 %          | 7,183 %      | 8,678 %      | 0,700 %           | 2,294 %            | 7,872 % |
| 8                           | 2,053 %          | 7,237 %      | 8,763 %      | 0,728 %           | 2,388 %            | 8,014 % |
| 9                           | 2,089 %          | 7,288 %      | 8,845 %      | 0,758 %           | 2,474 %            | 8,139 % |
| 10                          | 2,129 %          | 7,334 %      | 8,925 %      | 0,790 %           | 2,556 %            | 8,250 % |
| 11                          | 2,168 %          | 7,358 %      | 9,004 %      | 0,844 %           | 2,628 %            | 8,352 % |
| 12                          | 2,189 %          | 7,361 %      | 9,083 %      | 0,916 %           | 2,691 %            | 8,447 % |
| 13                          | 2,185 %          | 7,349 %      | 9,164 %      | 0,998 %           | 2,748 %            | 8,536 % |
| 14                          | 2,171 %          | 7,327 %      | 9,249 %      | 1,086 %           | 2,800 %            | 8,609 % |
| 15                          | 2,162 %          | 7,297 %      | 9,339 %      | 1,176 %           | 2,843 %            | 8,659 % |
| 16                          | 2,168 %          | 7,262 %      | 9,435 %      | 1,266 %           | 2,880 %            | 8,680 % |
| 17                          | 2,186 %          | 7,223 %      | 9,530 %      | 1,355 %           | 2,911 %            | 8,677 % |
| 18                          | 2,213 %          | 7,182 %      | 9,614 %      | 1,442 %           | 2,938 %            | 8,655 % |
| 19                          | 2,245 %          | 7,139 %      | 9,681 %      | 1,527 %           | 2,964 %            | 8,619 % |
| 20                          | 2,281 %          | 7,096 %      | 9,722 %      | 1,608 %           | 2,990 %            | 8,572 % |
| 21                          | 2,319 %          | 7,052 %      | 9,732 %      | 1,686 %           | 3,015 %            | 8,518 % |
| 22                          | 2,359 %          | 7,008 %      | 9,715 %      | 1,761 %           | 3,040 %            | 8,457 % |
| 23                          | 2,400 %          | 6,965 %      | 9,678 %      | 1,833 %           | 3,066 %            | 8,392 % |
| 24                          | 2,440 %          | 6,923 %      | 9,624 %      | 1,901 %           | 3,090 %            | 8,325 % |
| 25                          | 2,481 %          | 6,881 %      | 9,557 %      | 1,967 %           | 3,115 %            | 8,257 % |
| 26                          | 2,520 %          | 6,841 %      | 9,480 %      | 2,029 %           | 3,138 %            | 8,187 % |
| 27                          | 2,559 %          | 6,802 %      | 9,396 %      | 2,089 %           | 3,162 %            | 8,118 % |
| 28                          | 2,598 %          | 6,764 %      | 9,308 %      | 2,145 %           | 3,184 %            | 8,050 % |
| 29                          | 2,635 %          | 6,727 %      | 9,217 %      | 2,200 %           | 3,206 %            | 7,982 % |

| Term to maturity<br>(in years) | Hong Kong<br>dollar | Indian rupee | Mexican peso | New Taiwan<br>dollar | New Zealand<br>dollar | Rand    |
|--------------------------------|---------------------|--------------|--------------|----------------------|-----------------------|---------|
| 30                             | 2,671 %             | 6,692 %      | 9,124 %      | 2,251 %              | 3,227 %               | 7,916 % |
| 31                             | 2,705 %             | 6,657 %      | 9,030 %      | 2,301 %              | 3,247 %               | 7,852 % |
| 32                             | 2,739 %             | 6,624 %      | 8,937 %      | 2,348 %              | 3,267 %               | 7,789 % |
| 33                             | 2,771 %             | 6,592 %      | 8,845 %      | 2,393 %              | 3,286 %               | 7,728 % |
| 34                             | 2,803 %             | 6,562 %      | 8,755 %      | 2,436 %              | 3,304 %               | 7,669 % |
| 35                             | 2,833 %             | 6,532 %      | 8,666 %      | 2,477 %              | 3,321 %               | 7,612 % |
| 36                             | 2,862 %             | 6,504 %      | 8,580 %      | 2,516 %              | 3,338 %               | 7,557 % |
| 37                             | 2,890 %             | 6,476 %      | 8,496 %      | 2,554 %              | 3,355 %               | 7,504 % |
| 38                             | 2,917 %             | 6,450 %      | 8,415 %      | 2,590 %              | 3,371 %               | 7,453 % |
| 39                             | 2,943 %             | 6,425 %      | 8,337 %      | 2,624 %              | 3,386 %               | 7,404 % |
| 40                             | 2,968 %             | 6,400 %      | 8,261 %      | 2,657 %              | 3,400 %               | 7,356 % |
| 41                             | 2,992 %             | 6,377 %      | 8,188 %      | 2,689 %              | 3,414 %               | 7,311 % |
| 42                             | 3,015 %             | 6,354 %      | 8,117 %      | 2,720 %              | 3,428 %               | 7,267 % |
| 43                             | 3,037 %             | 6,333 %      | 8,049 %      | 2,749 %              | 3,441 %               | 7,225 % |
| 44                             | 3,058 %             | 6,312 %      | 7,983 %      | 2,777 %              | 3,454 %               | 7,184 % |
| 45                             | 3,079 %             | 6,292 %      | 7,920 %      | 2,804 %              | 3,466 %               | 7,145 % |
| 46                             | 3,099 %             | 6,272 %      | 7,860 %      | 2,829 %              | 3,478 %               | 7,107 % |
| 47                             | 3,118 %             | 6,253 %      | 7,801 %      | 2,854 %              | 3,489 %               | 7,071 % |
| 48                             | 3,136 %             | 6,235 %      | 7,745 %      | 2,878 %              | 3,500 %               | 7,036 % |
| 49                             | 3,154 %             | 6,218 %      | 7,691 %      | 2,901 %              | 3,510 %               | 7,002 % |
| 50                             | 3,171 %             | 6,201 %      | 7,638 %      | 2,924 %              | 3,520 %               | 6,970 % |
| 51                             | 3,188 %             | 6,185 %      | 7,588 %      | 2,945 %              | 3,530 %               | 6,939 % |
| 52                             | 3,204 %             | 6,170 %      | 7,539 %      | 2,966 %              | 3,540 %               | 6,909 % |
| 53                             | 3,219 %             | 6,155 %      | 7,493 %      | 2,985 %              | 3,549 %               | 6,880 % |
| 54                             | 3,234 %             | 6,140 %      | 7,447 %      | 3,005 %              | 3,558 %               | 6,852 % |
| 55                             | 3,249 %             | 6,126 %      | 7,404 %      | 3,023 %              | 3,567 %               | 6,824 % |
| 56                             | 3,263 %             | 6,112 %      | 7,362 %      | 3,041 %              | 3,575 %               | 6,798 % |
| 57                             | 3,276 %             | 6,099 %      | 7,321 %      | 3,059 %              | 3,583 %               | 6,773 % |
| 58                             | 3,289 %             | 6,086 %      | 7,282 %      | 3,075 %              | 3,591 %               | 6,749 % |
| 59                             | 3,302 %             | 6,074 %      | 7,244 %      | 3,092 %              | 3,598 %               | 6,725 % |
| 60                             | 3,314 %             | 6,062 %      | 7,207 %      | 3,107 %              | 3,606 %               | 6,702 % |
| 61                             | 3,326 %             | 6,051 %      | 7,171 %      | 3,123 %              | 3,613 %               | 6,680 % |
| 62                             | 3,337 %             | 6,039 %      | 7,137 %      | 3,137 %              | 3,620 %               | 6,659 % |
| 63                             | 3,349 %             | 6,029 %      | 7,104 %      | 3,152 %              | 3,626 %               | 6,638 % |
| 64                             | 3,359 %             | 6,018 %      | 7,071 %      | 3,165 %              | 3,633 %               | 6,618 % |
| 65                             | 3,370 %             | 6,008 %      | 7,040 %      | 3,179 %              | 3,639 %               | 6,598 % |
| 66                             | 3,380 %             | 5,998 %      | 7,010 %      | 3,192 %              | 3,645 %               | 6,579 % |
| 67                             | 3,390 %             | 5,988 %      | 6,980 %      | 3,205 %              | 3,651 %               | 6,561 % |
| 68                             | 3,400 %             | 5,979 %      | 6,952 %      | 3,217 %              | 3,657 %               | 6,543 % |
| 69                             | 3,409 %             | 5,970 %      | 6,924 %      | 3,229 %              | 3,663 %               | 6,526 % |

| Term to maturity<br>(in years) | Hong Kong<br>dollar | Indian rupee | Mexican peso | New Taiwan<br>dollar | New Zealand<br>dollar | Rand    |
|--------------------------------|---------------------|--------------|--------------|----------------------|-----------------------|---------|
| 70                             | 3,418 %             | 5,961 %      | 6,897 %      | 3,241 %              | 3,668 %               | 6,509 % |
| 71                             | 3,427 %             | 5,953 %      | 6,871 %      | 3,252 %              | 3,673 %               | 6,492 % |
| 72                             | 3,435 %             | 5,944 %      | 6,845 %      | 3,263 %              | 3,679 %               | 6,476 % |
| 73                             | 3,444 %             | 5,936 %      | 6,820 %      | 3,274 %              | 3,684 %               | 6,461 % |
| 74                             | 3,452 %             | 5,928 %      | 6,796 %      | 3,284 %              | 3,688 %               | 6,446 % |
| 75                             | 3,460 %             | 5,920 %      | 6,773 %      | 3,294 %              | 3,693 %               | 6,431 % |
| 76                             | 3,468 %             | 5,913 %      | 6,750 %      | 3,304 %              | 3,698 %               | 6,417 % |
| 77                             | 3,475 %             | 5,906 %      | 6,728 %      | 3,314 %              | 3,702 %               | 6,403 % |
| 78                             | 3,482 %             | 5,898 %      | 6,706 %      | 3,323 %              | 3,707 %               | 6,389 % |
| 79                             | 3,490 %             | 5,892 %      | 6,685 %      | 3,332 %              | 3,711 %               | 6,376 % |
| 80                             | 3,497 %             | 5,885 %      | 6,664 %      | 3,341 %              | 3,715 %               | 6,363 % |
| 81                             | 3,503 %             | 5,878 %      | 6,644 %      | 3,350 %              | 3,720 %               | 6,351 % |
| 82                             | 3,510 %             | 5,872 %      | 6,625 %      | 3,358 %              | 3,724 %               | 6,339 % |
| 83                             | 3,516 %             | 5,865 %      | 6,606 %      | 3,367 %              | 3,727 %               | 6,327 % |
| 84                             | 3,523 %             | 5,859 %      | 6,587 %      | 3,375 %              | 3,731 %               | 6,315 % |
| 85                             | 3,529 %             | 5,853 %      | 6,569 %      | 3,383 %              | 3,735 %               | 6,304 % |
| 86                             | 3,535 %             | 5,847 %      | 6,551 %      | 3,390 %              | 3,739 %               | 6,292 % |
| 87                             | 3,541 %             | 5,842 %      | 6,534 %      | 3,398 %              | 3,742 %               | 6,281 % |
| 88                             | 3,547 %             | 5,836 %      | 6,517 %      | 3,405 %              | 3,746 %               | 6,271 % |
| 89                             | 3,552 %             | 5,831 %      | 6,500 %      | 3,413 %              | 3,749 %               | 6,260 % |
| 90                             | 3,558 %             | 5,825 %      | 6,484 %      | 3,420 %              | 3,752 %               | 6,250 % |
| 91                             | 3,563 %             | 5,820 %      | 6,468 %      | 3,426 %              | 3,756 %               | 6,240 % |
| 92                             | 3,568 %             | 5,815 %      | 6,452 %      | 3,433 %              | 3,759 %               | 6,231 % |
| 93                             | 3,574 %             | 5,810 %      | 6,437 %      | 3,440 %              | 3,762 %               | 6,221 % |
| 94                             | 3,579 %             | 5,805 %      | 6,422 %      | 3,446 %              | 3,765 %               | 6,212 % |
| 95                             | 3,584 %             | 5,800 %      | 6,408 %      | 3,453 %              | 3,768 %               | 6,203 % |
| 96                             | 3,588 %             | 5,796 %      | 6,394 %      | 3,459 %              | 3,771 %               | 6,194 % |
| 97                             | 3,593 %             | 5,791 %      | 6,380 %      | 3,465 %              | 3,774 %               | 6,185 % |
| 98                             | 3,598 %             | 5,786 %      | 6,366 %      | 3,471 %              | 3,777 %               | 6,177 % |
| 99                             | 3,602 %             | 5,782 %      | 6,353 %      | 3,477 %              | 3,779 %               | 6,168 % |
| 100                            | 3,607 %             | 5,778 %      | 6,340 %      | 3,482 %              | 3,782 %               | 6,160 % |
| 101                            | 3,611 %             | 5,773 %      | 6,327 %      | 3,488 %              | 3,785 %               | 6,152 % |
| 102                            | 3,616 %             | 5,769 %      | 6,314 %      | 3,494 %              | 3,787 %               | 6,144 % |
| 103                            | 3,620 %             | 5,765 %      | 6,302 %      | 3,499 %              | 3,790 %               | 6,136 % |
| 104                            | 3,624 %             | 5,761 %      | 6,290 %      | 3,504 %              | 3,792 %               | 6,129 % |
| 105                            | 3,628 %             | 5,757 %      | 6,278 %      | 3,509 %              | 3,795 %               | 6,121 % |
| 106                            | 3,632 %             | 5,753 %      | 6,266 %      | 3,514 %              | 3,797 %               | 6,114 % |
| 107                            | 3,636 %             | 5,750 %      | 6,255 %      | 3,519 %              | 3,800 %               | 6,107 % |
| 108                            | 3,640 %             | 5,746 %      | 6,244 %      | 3,524 %              | 3,802 %               | 6,100 % |
| 109                            | 3,643 %             | 5,742 %      | 6,233 %      | 3,529 %              | 3,804 %               | 6,093 % |



| Term to maturity<br>(in years) | Hong Kong<br>dollar | Indian rupee | Mexican peso | New Taiwan<br>dollar | New Zealand<br>dollar | Rand    |
|--------------------------------|---------------------|--------------|--------------|----------------------|-----------------------|---------|
| 110                            | 3,647 %             | 5,739 %      | 6,222 %      | 3,534 %              | 3,806 %               | 6,086 % |
| 111                            | 3,651 %             | 5,735 %      | 6,211 %      | 3,539 %              | 3,809 %               | 6,079 % |
| 112                            | 3,654 %             | 5,732 %      | 6,201 %      | 3,543 %              | 3,811 %               | 6,073 % |
| 113                            | 3,658 %             | 5,728 %      | 6,190 %      | 3,548 %              | 3,813 %               | 6,066 % |
| 114                            | 3,661 %             | 5,725 %      | 6,180 %      | 3,552 %              | 3,815 %               | 6,060 % |
| 115                            | 3,665 %             | 5,722 %      | 6,170 %      | 3,556 %              | 3,817 %               | 6,054 % |
| 116                            | 3,668 %             | 5,719 %      | 6,161 %      | 3,561 %              | 3,819 %               | 6,048 % |
| 117                            | 3,671 %             | 5,715 %      | 6,151 %      | 3,565 %              | 3,821 %               | 6,042 % |
| 118                            | 3,674 %             | 5,712 %      | 6,142 %      | 3,569 %              | 3,823 %               | 6,036 % |
| 119                            | 3,678 %             | 5,709 %      | 6,133 %      | 3,573 %              | 3,825 %               | 6,030 % |
| 120                            | 3,681 %             | 5,706 %      | 6,124 %      | 3,577 %              | 3,827 %               | 6,025 % |
| 121                            | 3,684 %             | 5,703 %      | 6,115 %      | 3,581 %              | 3,829 %               | 6,019 % |
| 122                            | 3,687 %             | 5,700 %      | 6,106 %      | 3,585 %              | 3,830 %               | 6,013 % |
| 123                            | 3,690 %             | 5,698 %      | 6,097 %      | 3,588 %              | 3,832 %               | 6,008 % |
| 124                            | 3,693 %             | 5,695 %      | 6,089 %      | 3,592 %              | 3,834 %               | 6,003 % |
| 125                            | 3,695 %             | 5,692 %      | 6,080 %      | 3,596 %              | 3,836 %               | 5,997 % |
| 126                            | 3,698 %             | 5,689 %      | 6,072 %      | 3,599 %              | 3,837 %               | 5,992 % |
| 127                            | 3,701 %             | 5,687 %      | 6,064 %      | 3,603 %              | 3,839 %               | 5,987 % |
| 128                            | 3,704 %             | 5,684 %      | 6,056 %      | 3,606 %              | 3,841 %               | 5,982 % |
| 129                            | 3,706 %             | 5,681 %      | 6,048 %      | 3,610 %              | 3,842 %               | 5,977 % |
| 130                            | 3,709 %             | 5,679 %      | 6,041 %      | 3,613 %              | 3,844 %               | 5,972 % |
| 131                            | 3,712 %             | 5,676 %      | 6,033 %      | 3,616 %              | 3,845 %               | 5,968 % |
| 132                            | 3,714 %             | 5,674 %      | 6,026 %      | 3,620 %              | 3,847 %               | 5,963 % |
| 133                            | 3,717 %             | 5,671 %      | 6,018 %      | 3,623 %              | 3,848 %               | 5,958 % |
| 134                            | 3,719 %             | 5,669 %      | 6,011 %      | 3,626 %              | 3,850 %               | 5,954 % |
| 135                            | 3,722 %             | 5,667 %      | 6,004 %      | 3,629 %              | 3,851 %               | 5,949 % |
| 136                            | 3,724 %             | 5,664 %      | 5,997 %      | 3,632 %              | 3,853 %               | 5,945 % |
| 137                            | 3,726 %             | 5,662 %      | 5,990 %      | 3,635 %              | 3,854 %               | 5,941 % |
| 138                            | 3,729 %             | 5,660 %      | 5,983 %      | 3,638 %              | 3,856 %               | 5,936 % |
| 139                            | 3,731 %             | 5,658 %      | 5,976 %      | 3,641 %              | 3,857 %               | 5,932 % |
| 140                            | 3,733 %             | 5,655 %      | 5,970 %      | 3,644 %              | 3,859 %               | 5,928 % |
| 141                            | 3,736 %             | 5,653 %      | 5,963 %      | 3,647 %              | 3,860 %               | 5,924 % |
| 142                            | 3,738 %             | 5,651 %      | 5,957 %      | 3,650 %              | 3,861 %               | 5,920 % |
| 143                            | 3,740 %             | 5,649 %      | 5,950 %      | 3,653 %              | 3,863 %               | 5,916 % |
| 144                            | 3,742 %             | 5,647 %      | 5,944 %      | 3,656 %              | 3,864 %               | 5,912 % |
| 145                            | 3,744 %             | 5,645 %      | 5,938 %      | 3,658 %              | 3,865 %               | 5,908 % |
| 146                            | 3,746 %             | 5,643 %      | 5,932 %      | 3,661 %              | 3,866 %               | 5,904 % |
| 147                            | 3,748 %             | 5,641 %      | 5,926 %      | 3,664 %              | 3,868 %               | 5,900 % |
| 148                            | 3,750 %             | 5,639 %      | 5,920 %      | 3,666 %              | 3,869 %               | 5,897 % |
| 149                            | 3,752 %             | 5,637 %      | 5,914 %      | 3,669 %              | 3,870 %               | 5,893 % |
| 150                            | 3,754 %             | 5,635 %      | 5,908 %      | 3,671 %              | 3,871 %               | 5,889 % |

| Term to maturity<br>(in years) | Real    | Renminbi-yuan | Ringgit | Russian rouble | Singapore<br>dollar | South Korean<br>won |
|--------------------------------|---------|---------------|---------|----------------|---------------------|---------------------|
| 1                              | 6,349 % | 2,486 %       | 3,495 % | 9,220 %        | 1,715 %             | 1,766 %             |
| 2                              | 7,061 % | 2,524 %       | 3,500 % | 9,346 %        | 1,704 %             | 1,708 %             |
| 3                              | 7,724 % | 2,620 %       | 3,522 % | 9,333 %        | 1,704 %             | 1,674 %             |
| 4                              | 8,293 % | 2,703 %       | 3,597 % | 9,263 %        | 1,737 %             | 1,667 %             |
| 5                              | 8,607 % | 2,780 %       | 3,635 % | 9,193 %        | 1,791 %             | 1,662 %             |
| 6                              | 8,817 % | 2,871 %       | 3,695 % | 9,120 %        | 1,843 %             | 1,665 %             |
| 7                              | 8,938 % | 2,951 %       | 3,775 % | 9,059 %        | 1,894 %             | 1,675 %             |
| 8                              | 9,028 % | 3,007 %       | 3,864 % | 9,011 %        | 1,947 %             | 1,692 %             |
| 9                              | 9,025 % | 3,047 %       | 3,947 % | 8,963 %        | 2,002 %             | 1,709 %             |
| 10                             | 9,022 % | 3,083 %       | 4,015 % | 8,903 %        | 2,061 %             | 1,724 %             |
| 11                             | 9,001 % | 3,119 %       | 4,066 % | 8,824 %        | 2,123 %             | 1,735 %             |
| 12                             | 8,958 % | 3,156 %       | 4,110 % | 8,731 %        | 2,187 %             | 1,746 %             |
| 13                             | 8,899 % | 3,193 %       | 4,156 % | 8,628 %        | 2,249 %             | 1,757 %             |
| 14                             | 8,829 % | 3,229 %       | 4,206 % | 8,520 %        | 2,303 %             | 1,762 %             |
| 15                             | 8,753 % | 3,264 %       | 4,262 % | 8,408 %        | 2,345 %             | 1,759 %             |
| 16                             | 8,671 % | 3,298 %       | 4,323 % | 8,294 %        | 2,373 %             | 1,744 %             |
| 17                             | 8,587 % | 3,331 %       | 4,386 % | 8,181 %        | 2,392 %             | 1,726 %             |
| 18                             | 8,501 % | 3,362 %       | 4,445 % | 8,068 %        | 2,407 %             | 1,712 %             |
| 19                             | 8,415 % | 3,392 %       | 4,498 % | 7,958 %        | 2,423 %             | 1,706 %             |
| 20                             | 8,329 % | 3,421 %       | 4,543 % | 7,849 %        | 2,442 %             | 1,712 %             |
| 21                             | 8,245 % | 3,449 %       | 4,577 % | 7,744 %        | 2,466 %             | 1,731 %             |
| 22                             | 8,163 % | 3,476 %       | 4,602 % | 7,642 %        | 2,493 %             | 1,760 %             |
| 23                             | 8,082 % | 3,501 %       | 4,620 % | 7,543 %        | 2,523 %             | 1,796 %             |
| 24                             | 8,004 % | 3,526 %       | 4,632 % | 7,447 %        | 2,555 %             | 1,837 %             |
| 25                             | 7,928 % | 3,549 %       | 4,639 % | 7,356 %        | 2,588 %             | 1,882 %             |
| 26                             | 7,855 % | 3,571 %       | 4,643 % | 7,267 %        | 2,621 %             | 1,928 %             |
| 27                             | 7,785 % | 3,593 %       | 4,643 % | 7,182 %        | 2,654 %             | 1,975 %             |
| 28                             | 7,717 % | 3,613 %       | 4,642 % | 7,101 %        | 2,687 %             | 2,023 %             |
| 29                             | 7,651 % | 3,633 %       | 4,638 % | 7,023 %        | 2,719 %             | 2,071 %             |
| 30                             | 7,588 % | 3,652 %       | 4,632 % | 6,948 %        | 2,751 %             | 2,118 %             |
| 31                             | 7,528 % | 3,670 %       | 4,626 % | 6,877 %        | 2,782 %             | 2,164 %             |
| 32                             | 7,470 % | 3,687 %       | 4,618 % | 6,808 %        | 2,813 %             | 2,210 %             |
| 33                             | 7,414 % | 3,703 %       | 4,610 % | 6,743 %        | 2,842 %             | 2,254 %             |
| 34                             | 7,361 % | 3,719 %       | 4,601 % | 6,680 %        | 2,871 %             | 2,297 %             |
| 35                             | 7,310 % | 3,734 %       | 4,592 % | 6,620 %        | 2,899 %             | 2,339 %             |
| 36                             | 7,261 % | 3,749 %       | 4,583 % | 6,562 %        | 2,926 %             | 2,379 %             |
| 37                             | 7,214 % | 3,763 %       | 4,573 % | 6,507 %        | 2,951 %             | 2,418 %             |
| 38                             | 7,169 % | 3,776 %       | 4,564 % | 6,455 %        | 2,976 %             | 2,455 %             |
| 39                             | 7,126 % | 3,789 %       | 4,554 % | 6,404 %        | 3,001 %             | 2,492 %             |

| Term to maturity<br>(in years) | Real    | Renminbi-yuan | Ringgit | Russian rouble | Singapore<br>dollar | South Korean<br>won |
|--------------------------------|---------|---------------|---------|----------------|---------------------|---------------------|
| 40                             | 7,084 % | 3,802 %       | 4,545 % | 6,356 %        | 3,024 %             | 2,527 %             |
| 41                             | 7,045 % | 3,814 %       | 4,536 % | 6,309 %        | 3,046 %             | 2,560 %             |
| 42                             | 7,006 % | 3,825 %       | 4,527 % | 6,265 %        | 3,068 %             | 2,593 %             |
| 43                             | 6,970 % | 3,836 %       | 4,517 % | 6,222 %        | 3,089 %             | 2,624 %             |
| 44                             | 6,934 % | 3,847 %       | 4,509 % | 6,181 %        | 3,109 %             | 2,655 %             |
| 45                             | 6,901 % | 3,857 %       | 4,500 % | 6,141 %        | 3,129 %             | 2,684 %             |
| 46                             | 6,868 % | 3,867 %       | 4,492 % | 6,104 %        | 3,147 %             | 2,712 %             |
| 47                             | 6,837 % | 3,876 %       | 4,483 % | 6,067 %        | 3,165 %             | 2,739 %             |
| 48                             | 6,806 % | 3,886 %       | 4,475 % | 6,032 %        | 3,183 %             | 2,765 %             |
| 49                             | 6,777 % | 3,894 %       | 4,467 % | 5,998 %        | 3,200 %             | 2,790 %             |
| 50                             | 6,749 % | 3,903 %       | 4,460 % | 5,966 %        | 3,216 %             | 2,814 %             |
| 51                             | 6,722 % | 3,911 %       | 4,452 % | 5,935 %        | 3,231 %             | 2,838 %             |
| 52                             | 6,697 % | 3,919 %       | 4,445 % | 5,905 %        | 3,247 %             | 2,860 %             |
| 53                             | 6,671 % | 3,927 %       | 4,438 % | 5,876 %        | 3,261 %             | 2,882 %             |
| 54                             | 6,647 % | 3,935 %       | 4,431 % | 5,848 %        | 3,275 %             | 2,903 %             |
| 55                             | 6,624 % | 3,942 %       | 4,425 % | 5,821 %        | 3,289 %             | 2,923 %             |
| 56                             | 6,601 % | 3,949 %       | 4,418 % | 5,794 %        | 3,302 %             | 2,943 %             |
| 57                             | 6,580 % | 3,956 %       | 4,412 % | 5,769 %        | 3,315 %             | 2,962 %             |
| 58                             | 6,559 % | 3,962 %       | 4,406 % | 5,745 %        | 3,328 %             | 2,981 %             |
| 59                             | 6,538 % | 3,968 %       | 4,400 % | 5,721 %        | 3,339 %             | 2,998 %             |
| 60                             | 6,518 % | 3,975 %       | 4,395 % | 5,698 %        | 3,351 %             | 3,016 %             |
| 61                             | 6,499 % | 3,981 %       | 4,389 % | 5,676 %        | 3,362 %             | 3,032 %             |
| 62                             | 6,481 % | 3,986 %       | 4,384 % | 5,655 %        | 3,373 %             | 3,049 %             |
| 63                             | 6,463 % | 3,992 %       | 4,379 % | 5,634 %        | 3,384 %             | 3,064 %             |
| 64                             | 6,446 % | 3,998 %       | 4,374 % | 5,614 %        | 3,394 %             | 3,079 %             |
| 65                             | 6,429 % | 4,003 %       | 4,369 % | 5,595 %        | 3,404 %             | 3,094 %             |
| 66                             | 6,412 % | 4,008 %       | 4,364 % | 5,576 %        | 3,414 %             | 3,109 %             |
| 67                             | 6,396 % | 4,013 %       | 4,359 % | 5,557 %        | 3,423 %             | 3,123 %             |
| 68                             | 6,381 % | 4,018 %       | 4,355 % | 5,540 %        | 3,432 %             | 3,136 %             |
| 69                             | 6,366 % | 4,023 %       | 4,351 % | 5,522 %        | 3,441 %             | 3,149 %             |
| 70                             | 6,352 % | 4,027 %       | 4,346 % | 5,506 %        | 3,450 %             | 3,162 %             |
| 71                             | 6,337 % | 4,032 %       | 4,342 % | 5,489 %        | 3,458 %             | 3,174 %             |
| 72                             | 6,324 % | 4,036 %       | 4,338 % | 5,473 %        | 3,466 %             | 3,186 %             |
| 73                             | 6,310 % | 4,040 %       | 4,334 % | 5,458 %        | 3,474 %             | 3,198 %             |
| 74                             | 6,297 % | 4,044 %       | 4,330 % | 5,443 %        | 3,482 %             | 3,210 %             |
| 75                             | 6,285 % | 4,048 %       | 4,327 % | 5,428 %        | 3,490 %             | 3,221 %             |
| 76                             | 6,272 % | 4,052 %       | 4,323 % | 5,414 %        | 3,497 %             | 3,232 %             |
| 77                             | 6,260 % | 4,056 %       | 4,320 % | 5,400 %        | 3,504 %             | 3,242 %             |
| 78                             | 6,249 % | 4,060 %       | 4,316 % | 5,387 %        | 3,511 %             | 3,253 %             |
| 79                             | 6,237 % | 4,064 %       | 4,313 % | 5,374 %        | 3,518 %             | 3,263 %             |

| Term to maturity<br>(in years) | Real    | Renminbi-yuan | Ringgit | Russian rouble | Singapore<br>dollar | South Korean<br>won |
|--------------------------------|---------|---------------|---------|----------------|---------------------|---------------------|
| 80                             | 6,226 % | 4,067 %       | 4,309 % | 5,361 %        | 3,524 %             | 3,272 %             |
| 81                             | 6,215 % | 4,071 %       | 4,306 % | 5,348 %        | 3,531 %             | 3,282 %             |
| 82                             | 6,205 % | 4,074 %       | 4,303 % | 5,336 %        | 3,537 %             | 3,291 %             |
| 83                             | 6,194 % | 4,077 %       | 4,300 % | 5,324 %        | 3,543 %             | 3,300 %             |
| 84                             | 6,184 % | 4,081 %       | 4,297 % | 5,312 %        | 3,549 %             | 3,309 %             |
| 85                             | 6,174 % | 4,084 %       | 4,294 % | 5,301 %        | 3,555 %             | 3,318 %             |
| 86                             | 6,165 % | 4,087 %       | 4,291 % | 5,290 %        | 3,561 %             | 3,326 %             |
| 87                             | 6,155 % | 4,090 %       | 4,289 % | 5,279 %        | 3,567 %             | 3,335 %             |
| 88                             | 6,146 % | 4,093 %       | 4,286 % | 5,268 %        | 3,572 %             | 3,343 %             |
| 89                             | 6,137 % | 4,096 %       | 4,283 % | 5,258 %        | 3,577 %             | 3,351 %             |
| 90                             | 6,128 % | 4,098 %       | 4,281 % | 5,248 %        | 3,583 %             | 3,358 %             |
| 91                             | 6,120 % | 4,101 %       | 4,278 % | 5,238 %        | 3,588 %             | 3,366 %             |
| 92                             | 6,111 % | 4,104 %       | 4,276 % | 5,228 %        | 3,593 %             | 3,373 %             |
| 93                             | 6,103 % | 4,106 %       | 4,273 % | 5,219 %        | 3,598 %             | 3,381 %             |
| 94                             | 6,095 % | 4,109 %       | 4,271 % | 5,210 %        | 3,602 %             | 3,388 %             |
| 95                             | 6,087 % | 4,112 %       | 4,269 % | 5,201 %        | 3,607 %             | 3,395 %             |
| 96                             | 6,080 % | 4,114 %       | 4,266 % | 5,192 %        | 3,612 %             | 3,401 %             |
| 97                             | 6,072 % | 4,116 %       | 4,264 % | 5,183 %        | 3,616 %             | 3,408 %             |
| 98                             | 6,065 % | 4,119 %       | 4,262 % | 5,174 %        | 3,621 %             | 3,415 %             |
| 99                             | 6,057 % | 4,121 %       | 4,260 % | 5,166 %        | 3,625 %             | 3,421 %             |
| 100                            | 6,050 % | 4,123 %       | 4,258 % | 5,158 %        | 3,629 %             | 3,427 %             |
| 101                            | 6,043 % | 4,126 %       | 4,256 % | 5,150 %        | 3,633 %             | 3,434 %             |
| 102                            | 6,037 % | 4,128 %       | 4,254 % | 5,142 %        | 3,637 %             | 3,440 %             |
| 103                            | 6,030 % | 4,130 %       | 4,252 % | 5,134 %        | 3,641 %             | 3,445 %             |
| 104                            | 6,023 % | 4,132 %       | 4,250 % | 5,127 %        | 3,645 %             | 3,451 %             |
| 105                            | 6,017 % | 4,134 %       | 4,248 % | 5,119 %        | 3,649 %             | 3,457 %             |
| 106                            | 6,011 % | 4,136 %       | 4,246 % | 5,112 %        | 3,653 %             | 3,462 %             |
| 107                            | 6,004 % | 4,138 %       | 4,244 % | 5,105 %        | 3,657 %             | 3,468 %             |
| 108                            | 5,998 % | 4,140 %       | 4,242 % | 5,098 %        | 3,660 %             | 3,473 %             |
| 109                            | 5,992 % | 4,142 %       | 4,240 % | 5,091 %        | 3,664 %             | 3,479 %             |
| 110                            | 5,986 % | 4,144 %       | 4,239 % | 5,084 %        | 3,667 %             | 3,484 %             |
| 111                            | 5,981 % | 4,146 %       | 4,237 % | 5,078 %        | 3,671 %             | 3,489 %             |
| 112                            | 5,975 % | 4,148 %       | 4,235 % | 5,071 %        | 3,674 %             | 3,494 %             |
| 113                            | 5,970 % | 4,149 %       | 4,234 % | 5,065 %        | 3,678 %             | 3,499 %             |
| 114                            | 5,964 % | 4,151 %       | 4,232 % | 5,058 %        | 3,681 %             | 3,504 %             |
| 115                            | 5,959 % | 4,153 %       | 4,230 % | 5,052 %        | 3,684 %             | 3,508 %             |
| 116                            | 5,953 % | 4,155 %       | 4,229 % | 5,046 %        | 3,687 %             | 3,513 %             |
| 117                            | 5,948 % | 4,156 %       | 4,227 % | 5,040 %        | 3,690 %             | 3,518 %             |
| 118                            | 5,943 % | 4,158 %       | 4,226 % | 5,034 %        | 3,693 %             | 3,522 %             |
| 119                            | 5,938 % | 4,160 %       | 4,224 % | 5,028 %        | 3,696 %             | 3,527 %             |

| Term to maturity<br>(in years) | Real    | Renminbi-yuan | Ringgit | Russian rouble | Singapore<br>dollar | South Korean<br>won |
|--------------------------------|---------|---------------|---------|----------------|---------------------|---------------------|
| 120                            | 5,933 % | 4,161 %       | 4,223 % | 5,023 %        | 3,699 %             | 3,531 %             |
| 121                            | 5,928 % | 4,163 %       | 4,222 % | 5,017 %        | 3,702 %             | 3,535 %             |
| 122                            | 5,924 % | 4,164 %       | 4,220 % | 5,012 %        | 3,705 %             | 3,539 %             |
| 123                            | 5,919 % | 4,166 %       | 4,219 % | 5,006 %        | 3,708 %             | 3,543 %             |
| 124                            | 5,914 % | 4,167 %       | 4,217 % | 5,001 %        | 3,711 %             | 3,548 %             |
| 125                            | 5,910 % | 4,169 %       | 4,216 % | 4,996 %        | 3,713 %             | 3,552 %             |
| 126                            | 5,905 % | 4,170 %       | 4,215 % | 4,991 %        | 3,716 %             | 3,556 %             |
| 127                            | 5,901 % | 4,172 %       | 4,213 % | 4,986 %        | 3,719 %             | 3,559 %             |
| 128                            | 5,897 % | 4,173 %       | 4,212 % | 4,981 %        | 3,721 %             | 3,563 %             |
| 129                            | 5,893 % | 4,174 %       | 4,211 % | 4,976 %        | 3,724 %             | 3,567 %             |
| 130                            | 5,888 % | 4,176 %       | 4,210 % | 4,971 %        | 3,726 %             | 3,571 %             |
| 131                            | 5,884 % | 4,177 %       | 4,208 % | 4,966 %        | 3,729 %             | 3,574 %             |
| 132                            | 5,880 % | 4,178 %       | 4,207 % | 4,961 %        | 3,731 %             | 3,578 %             |
| 133                            | 5,876 % | 4,180 %       | 4,206 % | 4,957 %        | 3,733 %             | 3,581 %             |
| 134                            | 5,872 % | 4,181 %       | 4,205 % | 4,952 %        | 3,736 %             | 3,585 %             |
| 135                            | 5,868 % | 4,182 %       | 4,204 % | 4,948 %        | 3,738 %             | 3,588 %             |
| 136                            | 5,865 % | 4,183 %       | 4,203 % | 4,943 %        | 3,740 %             | 3,592 %             |
| 137                            | 5,861 % | 4,185 %       | 4,201 % | 4,939 %        | 3,743 %             | 3,595 %             |
| 138                            | 5,857 % | 4,186 %       | 4,200 % | 4,935 %        | 3,745 %             | 3,598 %             |
| 139                            | 5,853 % | 4,187 %       | 4,199 % | 4,931 %        | 3,747 %             | 3,602 %             |
| 140                            | 5,850 % | 4,188 %       | 4,198 % | 4,926 %        | 3,749 %             | 3,605 %             |
| 141                            | 5,846 % | 4,189 %       | 4,197 % | 4,922 %        | 3,751 %             | 3,608 %             |
| 142                            | 5,843 % | 4,190 %       | 4,196 % | 4,918 %        | 3,753 %             | 3,611 %             |
| 143                            | 5,839 % | 4,192 %       | 4,195 % | 4,914 %        | 3,756 %             | 3,614 %             |
| 144                            | 5,836 % | 4,193 %       | 4,194 % | 4,910 %        | 3,758 %             | 3,617 %             |
| 145                            | 5,833 % | 4,194 %       | 4,193 % | 4,906 %        | 3,760 %             | 3,620 %             |
| 146                            | 5,829 % | 4,195 %       | 4,192 % | 4,903 %        | 3,762 %             | 3,623 %             |
| 147                            | 5,826 % | 4,196 %       | 4,191 % | 4,899 %        | 3,764 %             | 3,626 %             |
| 148                            | 5,823 % | 4,197 %       | 4,190 % | 4,895 %        | 3,765 %             | 3,629 %             |
| 149                            | 5,820 % | 4,198 %       | 4,189 % | 4,891 %        | 3,767 %             | 3,632 %             |
| 150                            | 5,816 % | 4,199 %       | 4,188 % | 4,888 %        | 3,769 %             | 3,634 %             |

| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen       |
|--------------------------------|--------------|-----------|-----------|
| 1                              | 21,800 %     | 2,593 %   | - 0,091 % |
| 2                              | 19,421 %     | 2,491 %   | - 0,092 % |
| 3                              | 18,795 %     | 2,422 %   | - 0,094 % |
| 4                              | 17,703 %     | 2,400 %   | - 0,090 % |
| 5                              | 16,309 %     | 2,402 %   | - 0,079 % |
| 6                              | 15,898 %     | 2,427 %   | - 0,060 % |
| 7                              | 15,751 %     | 2,461 %   | - 0,034 % |
| 8                              | 15,214 %     | 2,492 %   | - 0,003 % |
| 9                              | 14,433 %     | 2,526 %   | 0,034 %   |

| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen     |
|--------------------------------|--------------|-----------|---------|
| 10                             | 13,642 %     | 2,551 %   | 0,074 % |
| 11                             | 12,965 %     | 2,586 %   | 0,115 % |
| 12                             | 12,397 %     | 2,601 %   | 0,156 % |
| 13                             | 11,912 %     | 2,618 %   | 0,198 % |
| 14                             | 11,492 %     | 2,639 %   | 0,240 % |
| 15                             | 11,125 %     | 2,659 %   | 0,280 % |
| 16                             | 10,800 %     | 2,673 %   | 0,319 % |
| 17                             | 10,510 %     | 2,683 %   | 0,357 % |
| 18                             | 10,251 %     | 2,690 %   | 0,392 % |
| 19                             | 10,016 %     | 2,695 %   | 0,426 % |
| 20                             | 9,803 %      | 2,698 %   | 0,458 % |
| 21                             | 9,608 %      | 2,699 %   | 0,487 % |
| 22                             | 9,430 %      | 2,699 %   | 0,514 % |
| 23                             | 9,266 %      | 2,698 %   | 0,537 % |
| 24                             | 9,114 %      | 2,698 %   | 0,557 % |
| 25                             | 8,974 %      | 2,697 %   | 0,572 % |
| 26                             | 8,843 %      | 2,697 %   | 0,583 % |
| 27                             | 8,721 %      | 2,696 %   | 0,593 % |
| 28                             | 8,607 %      | 2,695 %   | 0,606 % |
| 29                             | 8,501 %      | 2,694 %   | 0,622 % |
| 30                             | 8,401 %      | 2,692 %   | 0,645 % |
| 31                             | 8,307 %      | 2,689 %   | 0,674 % |
| 32                             | 8,218 %      | 2,686 %   | 0,709 % |
| 33                             | 8,135 %      | 2,682 %   | 0,748 % |
| 34                             | 8,056 %      | 2,677 %   | 0,790 % |
| 35                             | 7,981 %      | 2,672 %   | 0,833 % |
| 36                             | 7,910 %      | 2,666 %   | 0,878 % |
| 37                             | 7,843 %      | 2,659 %   | 0,923 % |
| 38                             | 7,779 %      | 2,652 %   | 0,969 % |
| 39                             | 7,718 %      | 2,643 %   | 1,014 % |
| 40                             | 7,660 %      | 2,634 %   | 1,059 % |
| 41                             | 7,605 %      | 2,623 %   | 1,103 % |
| 42                             | 7,552 %      | 2,612 %   | 1,147 % |
| 43                             | 7,502 %      | 2,602 %   | 1,190 % |
| 44                             | 7,453 %      | 2,593 %   | 1,231 % |
| 45                             | 7,407 %      | 2,585 %   | 1,272 % |
| 46                             | 7,363 %      | 2,579 %   | 1,312 % |
| 47                             | 7,321 %      | 2,575 %   | 1,350 % |
| 48                             | 7,280 %      | 2,574 %   | 1,388 % |
| 49                             | 7,241 %      | 2,575 %   | 1,424 % |

| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen     |
|--------------------------------|--------------|-----------|---------|
| 50                             | 7,203 %      | 2,579 %   | 1,459 % |
| 51                             | 7,167 %      | 2,585 %   | 1,494 % |
| 52                             | 7,132 %      | 2,594 %   | 1,527 % |
| 53                             | 7,099 %      | 2,605 %   | 1,559 % |
| 54                             | 7,067 %      | 2,617 %   | 1,591 % |
| 55                             | 7,036 %      | 2,631 %   | 1,621 % |
| 56                             | 7,005 %      | 2,645 %   | 1,651 % |
| 57                             | 6,976 %      | 2,660 %   | 1,679 % |
| 58                             | 6,948 %      | 2,676 %   | 1,707 % |
| 59                             | 6,921 %      | 2,692 %   | 1,734 % |
| 60                             | 6,895 %      | 2,708 %   | 1,760 % |
| 61                             | 6,870 %      | 2,724 %   | 1,785 % |
| 62                             | 6,845 %      | 2,741 %   | 1,810 % |
| 63                             | 6,822 %      | 2,758 %   | 1,834 % |
| 64                             | 6,798 %      | 2,774 %   | 1,857 % |
| 65                             | 6,776 %      | 2,790 %   | 1,879 % |
| 66                             | 6,755 %      | 2,807 %   | 1,901 % |
| 67                             | 6,734 %      | 2,823 %   | 1,922 % |
| 68                             | 6,713 %      | 2,838 %   | 1,943 % |
| 69                             | 6,693 %      | 2,854 %   | 1,963 % |
| 70                             | 6,674 %      | 2,869 %   | 1,983 % |
| 71                             | 6,655 %      | 2,885 %   | 2,002 % |
| 72                             | 6,637 %      | 2,899 %   | 2,020 % |
| 73                             | 6,619 %      | 2,914 %   | 2,038 % |
| 74                             | 6,602 %      | 2,928 %   | 2,056 % |
| 75                             | 6,585 %      | 2,942 %   | 2,073 % |
| 76                             | 6,569 %      | 2,956 %   | 2,089 % |
| 77                             | 6,553 %      | 2,970 %   | 2,105 % |
| 78                             | 6,538 %      | 2,983 %   | 2,121 % |
| 79                             | 6,523 %      | 2,996 %   | 2,137 % |
| 80                             | 6,508 %      | 3,008 %   | 2,152 % |
| 81                             | 6,494 %      | 3,021 %   | 2,166 % |
| 82                             | 6,480 %      | 3,033 %   | 2,181 % |
| 83                             | 6,466 %      | 3,045 %   | 2,195 % |
| 84                             | 6,453 %      | 3,056 %   | 2,208 % |
| 85                             | 6,440 %      | 3,068 %   | 2,222 % |
| 86                             | 6,427 %      | 3,079 %   | 2,235 % |
| 87                             | 6,414 %      | 3,090 %   | 2,247 % |
| 88                             | 6,402 %      | 3,101 %   | 2,260 % |
| 89                             | 6,390 %      | 3,111 %   | 2,272 % |

| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen     |
|--------------------------------|--------------|-----------|---------|
| 90                             | 6,379 %      | 3,121 %   | 2,284 % |
| 91                             | 6,367 %      | 3,131 %   | 2,296 % |
| 92                             | 6,356 %      | 3,141 %   | 2,307 % |
| 93                             | 6,345 %      | 3,151 %   | 2,318 % |
| 94                             | 6,335 %      | 3,160 %   | 2,329 % |
| 95                             | 6,324 %      | 3,170 %   | 2,340 % |
| 96                             | 6,314 %      | 3,179 %   | 2,350 % |
| 97                             | 6,304 %      | 3,188 %   | 2,361 % |
| 98                             | 6,294 %      | 3,196 %   | 2,371 % |
| 99                             | 6,285 %      | 3,205 %   | 2,380 % |
| 100                            | 6,275 %      | 3,213 %   | 2,390 % |
| 101                            | 6,266 %      | 3,221 %   | 2,400 % |
| 102                            | 6,257 %      | 3,230 %   | 2,409 % |
| 103                            | 6,248 %      | 3,237 %   | 2,418 % |
| 104                            | 6,240 %      | 3,245 %   | 2,427 % |
| 105                            | 6,231 %      | 3,253 %   | 2,436 % |
| 106                            | 6,223 %      | 3,260 %   | 2,444 % |
| 107                            | 6,215 %      | 3,268 %   | 2,453 % |
| 108                            | 6,207 %      | 3,275 %   | 2,461 % |
| 109                            | 6,199 %      | 3,282 %   | 2,469 % |
| 110                            | 6,191 %      | 3,289 %   | 2,477 % |
| 111                            | 6,183 %      | 3,296 %   | 2,485 % |
| 112                            | 6,176 %      | 3,302 %   | 2,492 % |
| 113                            | 6,169 %      | 3,309 %   | 2,500 % |
| 114                            | 6,161 %      | 3,315 %   | 2,507 % |
| 115                            | 6,154 %      | 3,322 %   | 2,515 % |
| 116                            | 6,147 %      | 3,328 %   | 2,522 % |
| 117                            | 6,141 %      | 3,334 %   | 2,529 % |
| 118                            | 6,134 %      | 3,340 %   | 2,536 % |
| 119                            | 6,127 %      | 3,346 %   | 2,543 % |
| 120                            | 6,121 %      | 3,352 %   | 2,549 % |
| 121                            | 6,114 %      | 3,358 %   | 2,556 % |
| 122                            | 6,108 %      | 3,363 %   | 2,562 % |
| 123                            | 6,102 %      | 3,369 %   | 2,569 % |
| 124                            | 6,096 %      | 3,374 %   | 2,575 % |
| 125                            | 6,090 %      | 3,380 %   | 2,581 % |
| 126                            | 6,084 %      | 3,385 %   | 2,587 % |
| 127                            | 6,078 %      | 3,390 %   | 2,593 % |
| 128                            | 6,072 %      | 3,396 %   | 2,599 % |
| 129                            | 6,067 %      | 3,401 %   | 2,605 % |



| Term to maturity<br>(in years) | Turkish lira | US dollar | Yen     |
|--------------------------------|--------------|-----------|---------|
| 130                            | 6,061 %      | 3,406 %   | 2,611 % |
| 131                            | 6,056 %      | 3,410 %   | 2,616 % |
| 132                            | 6,050 %      | 3,415 %   | 2,622 % |
| 133                            | 6,045 %      | 3,420 %   | 2,627 % |
| 134                            | 6,040 %      | 3,425 %   | 2,633 % |
| 135                            | 6,035 %      | 3,429 %   | 2,638 % |
| 136                            | 6,030 %      | 3,434 %   | 2,643 % |
| 137                            | 6,025 %      | 3,438 %   | 2,648 % |
| 138                            | 6,020 %      | 3,443 %   | 2,653 % |
| 139                            | 6,015 %      | 3,447 %   | 2,658 % |
| 140                            | 6,010 %      | 3,451 %   | 2,663 % |
| 141                            | 6,006 %      | 3,456 %   | 2,668 % |
| 142                            | 6,001 %      | 3,460 %   | 2,673 % |
| 143                            | 5,996 %      | 3,464 %   | 2,678 % |
| 144                            | 5,992 %      | 3,468 %   | 2,682 % |
| 145                            | 5,987 %      | 3,472 %   | 2,687 % |
| 146                            | 5,983 %      | 3,476 %   | 2,692 % |
| 147                            | 5,979 %      | 3,480 %   | 2,696 % |
| 148                            | 5,974 %      | 3,484 %   | 2,700 % |
| 149                            | 5,970 %      | 3,488 %   | 2,705 % |
| 150                            | 5,966 %      | 3,491 %   | 2,709 % |

## 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       | 32       | 5       | 0              | 26     | 1       |
| 2                   | 0       | 0       | 40       | 5       | 0              | 43     | 0       |
| 3                   | 0       | 1       | 45       | 5       | 2              | 48     | 0       |
| 4                   | 0       | 3       | 48       | 5       | 3              | 49     | 0       |
| 5                   | 0       | 4       | 53       | 5       | 5              | 52     | 0       |
| 6                   | 1       | 5       | 56       | 5       | 7              | 55     | 0       |
| 7                   | 2       | 6       | 59       | 5       | 9              | 56     | 0       |
| 8                   | 3       | 7       | 60       | 5       | 12             | 55     | 0       |
| 9                   | 3       | 8       | 62       | 5       | 13             | 52     | 0       |
| 10                  | 3       | 8       | 64       | 5       | 14             | 51     | 0       |

| Duration (in years) | Estonia | Finland | France | Germany | Greece | Hungary | Ireland |
|---------------------|---------|---------|--------|---------|--------|---------|---------|
| 1                   | 0       | 0       | 0      | 0       | 408    | 4       | 17      |
| 2                   | 0       | 0       | 0      | 0       | 252    | 4       | 24      |
| 3                   | 1       | 0       | 0      | 0       | 223    | 4       | 26      |
| 4                   | 3       | 0       | 0      | 0       | 194    | 4       | 27      |
| 5                   | 4       | 0       | 0      | 0       | 177    | 4       | 28      |
| 6                   | 5       | 0       | 0      | 0       | 174    | 4       | 30      |
| 7                   | 6       | 0       | 0      | 0       | 170    | 4       | 30      |
| 8                   | 7       | 0       | 1      | 0       | 175    | 2       | 31      |
| 9                   | 8       | 1       | 2      | 0       | 177    | 1       | 32      |
| 10                  | 8       | 0       | 3      | 0       | 179    | 4       | 32      |

| Duration (in years) | Italy | Latvia | Lithuania | Luxembourg | Malta | Netherlands | Poland |
|---------------------|-------|--------|-----------|------------|-------|-------------|--------|
| 1                   | 6     | 5      | 5         | 0          | 17    | 0           | 4      |
| 2                   | 14    | 11     | 12        | 0          | 24    | 0           | 4      |
| 3                   | 18    | 15     | 15        | 0          | 26    | 0           | 4      |
| 4                   | 21    | 17     | 17        | 0          | 27    | 0           | 4      |
| 5                   | 23    | 19     | 19        | 0          | 28    | 0           | 4      |

| Duration (in years) | Italy | Latvia | Lithuania | Luxembourg | Malta | Netherlands | Poland |
|---------------------|-------|--------|-----------|------------|-------|-------------|--------|
| 6                   | 24    | 20     | 21        | 0          | 30    | 0           | 4      |
| 7                   | 26    | 22     | 22        | 0          | 30    | 0           | 4      |
| 8                   | 27    | 23     | 24        | 1          | 31    | 0           | 4      |
| 9                   | 29    | 24     | 25        | 2          | 32    | 0           | 4      |
| 10                  | 30    | 24     | 25        | 3          | 32    | 0           | 4      |

| Duration (in years) | Portugal | Romania | Slovakia | Slovenia | Spain | Sweden | United Kingdom |
|---------------------|----------|---------|----------|----------|-------|--------|----------------|
| 1                   | 26       | 9       | 12       | 19       | 5     | 0      | 0              |
| 2                   | 43       | 17      | 16       | 22       | 12    | 0      | 0              |
| 3                   | 48       | 20      | 19       | 27       | 15    | 0      | 0              |
| 4                   | 49       | 21      | 20       | 31       | 17    | 0      | 0              |
| 5                   | 52       | 23      | 22       | 35       | 19    | 0      | 0              |
| 6                   | 55       | 24      | 23       | 38       | 21    | 0      | 0              |
| 7                   | 56       | 25      | 24       | 40       | 22    | 0      | 0              |
| 8                   | 55       | 27      | 26       | 41       | 24    | 0      | 0              |
| 9                   | 52       | 29      | 26       | 42       | 25    | 0      | 0              |
| 10                  | 51       | 26      | 26       | 42       | 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                   | 1     | 29       | 0         | 10    | 0     | 0        | 9      |
| 4                   | 2     | 37       | 0         | 10    | 0     | 0        | 10     |
| 5                   | 2     | 39       | 0         | 10    | 0     | 0        | 10     |
| 6                   | 3     | 43       | 0         | 10    | 0     | 0        | 10     |
| 7                   | 4     | 45       | 0         | 10    | 0     | 0        | 10     |
| 8                   | 7     | 42       | 0         | 10    | 0     | 0        | 10     |
| 9                   | 5     | 40       | 0         | 10    | 1     | 0        | 9      |
| 10                  | 5     | 42       | 0         | 10    | 1     | 0        | 9      |

| Duration (in years) | New Zealand | Russia | Singapore | South Africa | South Korea | Thailand | Taiwan |
|---------------------|-------------|--------|-----------|--------------|-------------|----------|--------|
| 1                   | 0           | 0      | 0         | 5            | 10          | 0        | 4      |
| 2                   | 0           | 0      | 0         | 7            | 12          | 0        | 4      |
| 3                   | 0           | 0      | 0         | 7            | 12          | 0        | 4      |
| 4                   | 0           | 0      | 0         | 7            | 14          | 0        | 4      |
| 5                   | 0           | 1      | 0         | 6            | 15          | 0        | 4      |
| 6                   | 0           | 5      | 0         | 6            | 15          | 0        | 4      |
| 7                   | 0           | 8      | 0         | 8            | 16          | 0        | 4      |
| 8                   | 0           | 12     | 0         | 9            | 16          | 0        | 4      |
| 9                   | 0           | 18     | 0         | 9            | 16          | 0        | 4      |
| 10                  | 0           | 18     | 0         | 10           | 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                    | 46                    | 122                   | 236                   | 566                   | 1 182                 |
| 2                   | 6                     | 20                    | 46                    | 122                   | 236                   | 566                   | 970                   |
| 3                   | 7                     | 23                    | 47                    | 115                   | 232                   | 562                   | 803                   |
| 4                   | 8                     | 25                    | 49                    | 117                   | 231                   | 561                   | 673                   |
| 5                   | 10                    | 28                    | 55                    | 120                   | 231                   | 561                   | 571                   |
| 6                   | 11                    | 30                    | 58                    | 125                   | 231                   | 561                   | 561                   |
| 7                   | 12                    | 33                    | 60                    | 127                   | 231                   | 561                   | 561                   |
| 8                   | 12                    | 33                    | 60                    | 126                   | 231                   | 561                   | 561                   |
| 9                   | 12                    | 34                    | 59                    | 125                   | 231                   | 561                   | 561                   |
| 10                  | 13                    | 35                    | 60                    | 125                   | 231                   | 561                   | 561                   |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 13                       | 36                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 12                     | 14                       | 37                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 13                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 14                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 15                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 16                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 17                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 18                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 19                     | 14                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 20                     | 15                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 21                     | 15                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 22                     | 16                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 23                     | 17                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 24                     | 18                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 25                     | 18                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 26                     | 19                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 27                     | 20                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 28                     | 21                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 29                     | 21                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |
| 30                     | 22                       | 38                       | 60                       | 125                      | 231                      | 561                      | 561                      |

## 2.2 Czech koruna

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 11                       | 26                       | 51                       | 128                      | 242                      | 571                      | 1 225                    |
| 2                      | 14                       | 28                       | 53                       | 130                      | 244                      | 573                      | 1 004                    |
| 3                      | 15                       | 31                       | 55                       | 123                      | 240                      | 570                      | 830                      |
| 4                      | 16                       | 33                       | 57                       | 125                      | 239                      | 568                      | 694                      |
| 5                      | 17                       | 35                       | 62                       | 128                      | 239                      | 568                      | 587                      |
| 6                      | 18                       | 37                       | 65                       | 132                      | 238                      | 567                      | 567                      |
| 7                      | 18                       | 39                       | 66                       | 134                      | 237                      | 567                      | 567                      |
| 8                      | 18                       | 39                       | 65                       | 132                      | 237                      | 566                      | 566                      |
| 9                      | 17                       | 39                       | 65                       | 130                      | 236                      | 566                      | 566                      |
| 10                     | 18                       | 40                       | 64                       | 130                      | 236                      | 565                      | 565                      |
| 11                     | 18                       | 41                       | 64                       | 129                      | 235                      | 565                      | 565                      |
| 12                     | 17                       | 41                       | 64                       | 128                      | 235                      | 564                      | 564                      |
| 13                     | 17                       | 41                       | 63                       | 128                      | 234                      | 564                      | 564                      |
| 14                     | 17                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 15                     | 16                       | 40                       | 62                       | 127                      | 233                      | 563                      | 563                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 16                       | 40                       | 61                       | 126                      | 233                      | 562                      | 562                      |
| 17                     | 16                       | 39                       | 61                       | 126                      | 232                      | 562                      | 562                      |
| 18                     | 15                       | 39                       | 61                       | 126                      | 232                      | 562                      | 562                      |
| 19                     | 15                       | 39                       | 61                       | 126                      | 232                      | 562                      | 562                      |
| 20                     | 16                       | 40                       | 61                       | 126                      | 233                      | 562                      | 562                      |
| 21                     | 16                       | 40                       | 62                       | 127                      | 233                      | 563                      | 563                      |
| 22                     | 17                       | 40                       | 62                       | 127                      | 233                      | 563                      | 563                      |
| 23                     | 18                       | 40                       | 62                       | 127                      | 233                      | 563                      | 563                      |
| 24                     | 18                       | 40                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 25                     | 19                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 26                     | 19                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 27                     | 21                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 28                     | 21                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 29                     | 21                       | 41                       | 62                       | 127                      | 234                      | 563                      | 563                      |
| 30                     | 22                       | 40                       | 62                       | 127                      | 234                      | 563                      | 563                      |

### 2.3 Danish krone

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 6                        | 20                       | 46                       | 122                      | 236                      | 565                      | 1 182                    |
| 2                      | 6                        | 20                       | 46                       | 122                      | 236                      | 565                      | 970                      |
| 3                      | 7                        | 23                       | 47                       | 115                      | 232                      | 561                      | 803                      |
| 4                      | 8                        | 25                       | 49                       | 117                      | 231                      | 560                      | 673                      |
| 5                      | 10                       | 28                       | 55                       | 120                      | 231                      | 560                      | 571                      |
| 6                      | 11                       | 30                       | 58                       | 125                      | 231                      | 560                      | 560                      |
| 7                      | 12                       | 32                       | 60                       | 127                      | 231                      | 560                      | 560                      |
| 8                      | 12                       | 33                       | 59                       | 126                      | 231                      | 560                      | 560                      |
| 9                      | 12                       | 34                       | 59                       | 125                      | 231                      | 560                      | 560                      |
| 10                     | 13                       | 35                       | 59                       | 124                      | 231                      | 560                      | 560                      |
| 11                     | 13                       | 36                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 12                     | 14                       | 37                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 13                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 14                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 15                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 16                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 17                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 18                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 19                     | 14                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 20                     | 15                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 15                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 22                     | 16                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 23                     | 17                       | 38                       | 60                       | 124                      | 231                      | 560                      | 560                      |
| 24                     | 18                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 25                     | 18                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 26                     | 19                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 27                     | 20                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 28                     | 21                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 29                     | 21                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |
| 30                     | 22                       | 38                       | 60                       | 125                      | 231                      | 560                      | 560                      |

#### 2.4 Forint

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 83                       | 97                       | 123                      | 199                      | 313                      | 642                      | 1 196                    |
| 2                      | 79                       | 93                       | 118                      | 195                      | 309                      | 638                      | 988                      |
| 3                      | 82                       | 98                       | 122                      | 190                      | 308                      | 637                      | 823                      |
| 4                      | 81                       | 98                       | 122                      | 190                      | 304                      | 633                      | 692                      |
| 5                      | 80                       | 98                       | 125                      | 190                      | 301                      | 631                      | 631                      |
| 6                      | 79                       | 99                       | 126                      | 193                      | 299                      | 629                      | 629                      |
| 7                      | 78                       | 99                       | 126                      | 193                      | 297                      | 627                      | 627                      |
| 8                      | 77                       | 98                       | 124                      | 191                      | 296                      | 625                      | 625                      |
| 9                      | 76                       | 98                       | 123                      | 188                      | 295                      | 624                      | 624                      |
| 10                     | 72                       | 95                       | 119                      | 184                      | 291                      | 620                      | 620                      |
| 11                     | 70                       | 93                       | 117                      | 182                      | 288                      | 617                      | 617                      |
| 12                     | 69                       | 93                       | 115                      | 180                      | 287                      | 616                      | 616                      |
| 13                     | 69                       | 92                       | 114                      | 179                      | 286                      | 615                      | 615                      |
| 14                     | 68                       | 92                       | 114                      | 179                      | 285                      | 615                      | 615                      |
| 15                     | 68                       | 92                       | 114                      | 178                      | 285                      | 614                      | 614                      |
| 16                     | 67                       | 91                       | 113                      | 178                      | 284                      | 614                      | 614                      |
| 17                     | 67                       | 91                       | 112                      | 177                      | 284                      | 613                      | 613                      |
| 18                     | 66                       | 90                       | 112                      | 177                      | 283                      | 612                      | 612                      |
| 19                     | 65                       | 89                       | 111                      | 176                      | 282                      | 612                      | 612                      |
| 20                     | 65                       | 88                       | 110                      | 175                      | 282                      | 611                      | 611                      |
| 21                     | 64                       | 88                       | 110                      | 174                      | 281                      | 610                      | 610                      |
| 22                     | 63                       | 87                       | 109                      | 174                      | 280                      | 609                      | 609                      |
| 23                     | 62                       | 86                       | 108                      | 173                      | 279                      | 608                      | 608                      |
| 24                     | 61                       | 85                       | 107                      | 172                      | 278                      | 607                      | 607                      |
| 25                     | 60                       | 84                       | 106                      | 171                      | 277                      | 606                      | 606                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 59                       | 83                       | 105                      | 169                      | 276                      | 605                      | 605                      |
| 27                     | 58                       | 82                       | 104                      | 168                      | 275                      | 604                      | 604                      |
| 28                     | 57                       | 81                       | 103                      | 167                      | 274                      | 603                      | 603                      |
| 29                     | 56                       | 80                       | 101                      | 166                      | 273                      | 602                      | 602                      |
| 30                     | 55                       | 79                       | 100                      | 165                      | 272                      | 601                      | 601                      |

## 2.5 Krona

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 9                        | 24                       | 49                       | 126                      | 240                      | 569                      | 1 185                    |
| 2                      | 11                       | 26                       | 51                       | 128                      | 242                      | 571                      | 973                      |
| 3                      | 14                       | 29                       | 53                       | 122                      | 239                      | 568                      | 807                      |
| 4                      | 15                       | 32                       | 57                       | 124                      | 238                      | 568                      | 676                      |
| 5                      | 17                       | 35                       | 62                       | 127                      | 238                      | 568                      | 573                      |
| 6                      | 18                       | 37                       | 65                       | 132                      | 238                      | 568                      | 568                      |
| 7                      | 19                       | 39                       | 67                       | 134                      | 238                      | 567                      | 567                      |
| 8                      | 18                       | 40                       | 66                       | 132                      | 238                      | 567                      | 567                      |
| 9                      | 18                       | 40                       | 65                       | 131                      | 237                      | 566                      | 566                      |
| 10                     | 18                       | 41                       | 65                       | 130                      | 237                      | 566                      | 566                      |
| 11                     | 18                       | 41                       | 65                       | 130                      | 236                      | 566                      | 566                      |
| 12                     | 18                       | 42                       | 65                       | 129                      | 236                      | 565                      | 565                      |
| 13                     | 19                       | 42                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 14                     | 18                       | 42                       | 64                       | 129                      | 235                      | 565                      | 565                      |
| 15                     | 18                       | 42                       | 64                       | 129                      | 235                      | 565                      | 565                      |
| 16                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 17                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 18                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 19                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 20                     | 18                       | 42                       | 64                       | 129                      | 235                      | 564                      | 564                      |
| 21                     | 19                       | 42                       | 64                       | 129                      | 235                      | 565                      | 565                      |
| 22                     | 19                       | 43                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 23                     | 19                       | 43                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 24                     | 19                       | 43                       | 65                       | 129                      | 236                      | 565                      | 565                      |
| 25                     | 19                       | 43                       | 65                       | 129                      | 236                      | 565                      | 565                      |
| 26                     | 19                       | 43                       | 65                       | 129                      | 236                      | 565                      | 565                      |
| 27                     | 20                       | 43                       | 65                       | 129                      | 236                      | 565                      | 565                      |
| 28                     | 21                       | 43                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 29                     | 21                       | 43                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 30                     | 22                       | 43                       | 64                       | 129                      | 236                      | 565                      | 565                      |



## 2.6 Kuna

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 51                       | 65                       | 90                       | 167                      | 281                      | 610                      | 1 190                    |
| 2                      | 54                       | 69                       | 94                       | 171                      | 285                      | 614                      | 978                      |
| 3                      | 60                       | 76                       | 100                      | 168                      | 285                      | 614                      | 812                      |
| 4                      | 63                       | 80                       | 105                      | 172                      | 286                      | 616                      | 682                      |
| 5                      | 66                       | 84                       | 111                      | 176                      | 287                      | 616                      | 616                      |
| 6                      | 67                       | 86                       | 114                      | 181                      | 287                      | 616                      | 616                      |
| 7                      | 67                       | 88                       | 115                      | 183                      | 286                      | 616                      | 616                      |
| 8                      | 66                       | 87                       | 114                      | 180                      | 285                      | 615                      | 615                      |
| 9                      | 65                       | 87                       | 112                      | 178                      | 284                      | 613                      | 613                      |
| 10                     | 64                       | 86                       | 111                      | 176                      | 282                      | 612                      | 612                      |
| 11                     | 63                       | 86                       | 109                      | 174                      | 281                      | 610                      | 610                      |
| 12                     | 62                       | 85                       | 108                      | 173                      | 279                      | 609                      | 609                      |
| 13                     | 61                       | 84                       | 106                      | 171                      | 278                      | 607                      | 607                      |
| 14                     | 60                       | 83                       | 105                      | 170                      | 276                      | 606                      | 606                      |
| 15                     | 58                       | 82                       | 104                      | 169                      | 275                      | 605                      | 605                      |
| 16                     | 57                       | 81                       | 103                      | 168                      | 274                      | 603                      | 603                      |
| 17                     | 56                       | 80                       | 102                      | 167                      | 273                      | 603                      | 603                      |
| 18                     | 56                       | 79                       | 101                      | 166                      | 272                      | 602                      | 602                      |
| 19                     | 55                       | 79                       | 100                      | 165                      | 272                      | 601                      | 601                      |
| 20                     | 54                       | 78                       | 100                      | 165                      | 271                      | 601                      | 601                      |
| 21                     | 54                       | 77                       | 99                       | 164                      | 270                      | 600                      | 600                      |
| 22                     | 53                       | 77                       | 98                       | 163                      | 270                      | 599                      | 599                      |
| 23                     | 52                       | 76                       | 98                       | 162                      | 269                      | 598                      | 598                      |
| 24                     | 51                       | 75                       | 97                       | 162                      | 268                      | 597                      | 597                      |
| 25                     | 50                       | 74                       | 96                       | 161                      | 267                      | 597                      | 597                      |
| 26                     | 49                       | 73                       | 95                       | 160                      | 266                      | 596                      | 596                      |
| 27                     | 49                       | 72                       | 94                       | 159                      | 265                      | 595                      | 595                      |
| 28                     | 48                       | 72                       | 93                       | 158                      | 265                      | 594                      | 594                      |
| 29                     | 47                       | 71                       | 93                       | 157                      | 264                      | 593                      | 593                      |
| 30                     | 46                       | 70                       | 92                       | 157                      | 263                      | 592                      | 592                      |

## 2.7 Lev

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 5                        | 20                       | 45                       | 122                      | 235                      | 565                      | 1 181                    |
| 2                      | 5                        | 20                       | 45                       | 122                      | 235                      | 565                      | 969                      |
| 3                      | 6                        | 22                       | 46                       | 114                      | 232                      | 561                      | 803                      |
| 4                      | 7                        | 24                       | 49                       | 116                      | 230                      | 560                      | 673                      |
| 5                      | 9                        | 27                       | 54                       | 119                      | 230                      | 560                      | 570                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 10                       | 29                       | 57                       | 124                      | 230                      | 560                      | 560                      |
| 7                      | 11                       | 32                       | 59                       | 126                      | 230                      | 560                      | 560                      |
| 8                      | 11                       | 32                       | 59                       | 125                      | 230                      | 560                      | 560                      |
| 9                      | 11                       | 33                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 10                     | 12                       | 34                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 11                     | 12                       | 35                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 12                     | 13                       | 36                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 13                     | 13                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 14                     | 13                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 15                     | 13                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 16                     | 13                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 17                     | 13                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 18                     | 14                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 19                     | 14                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 20                     | 15                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 21                     | 15                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 22                     | 16                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 23                     | 17                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 24                     | 18                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 25                     | 18                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 26                     | 19                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 27                     | 20                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 28                     | 21                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 29                     | 21                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |
| 30                     | 22                       | 37                       | 59                       | 124                      | 230                      | 560                      | 560                      |

## 2.8 Pound sterling

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 7                        | 25                       | 56                       | 154                      | 254                      | 584                      | 1 206                    |
| 2                      | 7                        | 25                       | 56                       | 154                      | 254                      | 584                      | 990                      |
| 3                      | 8                        | 27                       | 56                       | 139                      | 250                      | 579                      | 820                      |
| 4                      | 10                       | 29                       | 57                       | 128                      | 248                      | 578                      | 687                      |
| 5                      | 11                       | 31                       | 58                       | 116                      | 247                      | 577                      | 582                      |
| 6                      | 14                       | 34                       | 62                       | 108                      | 246                      | 575                      | 575                      |
| 7                      | 16                       | 37                       | 62                       | 101                      | 245                      | 574                      | 574                      |
| 8                      | 16                       | 38                       | 61                       | 93                       | 244                      | 573                      | 573                      |
| 9                      | 19                       | 45                       | 64                       | 87                       | 243                      | 572                      | 572                      |
| 10                     | 19                       | 45                       | 62                       | 84                       | 242                      | 571                      | 571                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 17                       | 44                       | 60                       | 83                       | 241                      | 570                      | 570                      |
| 12                     | 17                       | 44                       | 61                       | 84                       | 240                      | 570                      | 570                      |
| 13                     | 17                       | 44                       | 61                       | 84                       | 240                      | 569                      | 569                      |
| 14                     | 17                       | 44                       | 61                       | 84                       | 239                      | 568                      | 568                      |
| 15                     | 17                       | 44                       | 61                       | 84                       | 238                      | 567                      | 567                      |
| 16                     | 17                       | 44                       | 61                       | 84                       | 236                      | 566                      | 566                      |
| 17                     | 17                       | 44                       | 61                       | 84                       | 236                      | 565                      | 565                      |
| 18                     | 17                       | 44                       | 61                       | 84                       | 235                      | 564                      | 564                      |
| 19                     | 17                       | 44                       | 61                       | 84                       | 235                      | 564                      | 564                      |
| 20                     | 17                       | 44                       | 61                       | 84                       | 235                      | 565                      | 565                      |
| 21                     | 17                       | 44                       | 61                       | 84                       | 236                      | 565                      | 565                      |
| 22                     | 17                       | 44                       | 61                       | 84                       | 235                      | 565                      | 565                      |
| 23                     | 17                       | 44                       | 61                       | 84                       | 235                      | 564                      | 564                      |
| 24                     | 18                       | 44                       | 61                       | 84                       | 234                      | 564                      | 564                      |
| 25                     | 18                       | 44                       | 61                       | 84                       | 234                      | 563                      | 563                      |
| 26                     | 19                       | 44                       | 61                       | 84                       | 233                      | 563                      | 563                      |
| 27                     | 20                       | 44                       | 61                       | 84                       | 233                      | 562                      | 562                      |
| 28                     | 21                       | 44                       | 61                       | 84                       | 233                      | 562                      | 562                      |
| 29                     | 21                       | 44                       | 61                       | 84                       | 232                      | 562                      | 562                      |
| 30                     | 22                       | 44                       | 61                       | 84                       | 232                      | 561                      | 561                      |

### 2.9 Romanian leu

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 86                       | 101                      | 126                      | 203                      | 317                      | 646                      | 1 251                    |
| 2                      | 84                       | 99                       | 124                      | 201                      | 314                      | 644                      | 1 031                    |
| 3                      | 83                       | 99                       | 123                      | 191                      | 309                      | 638                      | 855                      |
| 4                      | 82                       | 99                       | 123                      | 191                      | 305                      | 635                      | 717                      |
| 5                      | 81                       | 99                       | 126                      | 191                      | 302                      | 632                      | 632                      |
| 6                      | 80                       | 99                       | 127                      | 194                      | 300                      | 629                      | 629                      |
| 7                      | 78                       | 99                       | 126                      | 193                      | 297                      | 627                      | 627                      |
| 8                      | 76                       | 97                       | 123                      | 189                      | 295                      | 624                      | 624                      |
| 9                      | 73                       | 95                       | 121                      | 186                      | 292                      | 622                      | 622                      |
| 10                     | 72                       | 95                       | 119                      | 184                      | 291                      | 620                      | 620                      |
| 11                     | 71                       | 94                       | 118                      | 183                      | 289                      | 618                      | 618                      |
| 12                     | 70                       | 93                       | 116                      | 181                      | 287                      | 617                      | 617                      |
| 13                     | 69                       | 92                       | 114                      | 179                      | 286                      | 615                      | 615                      |
| 14                     | 67                       | 91                       | 113                      | 178                      | 284                      | 614                      | 614                      |
| 15                     | 66                       | 90                       | 111                      | 176                      | 283                      | 612                      | 612                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 65                       | 88                       | 110                      | 175                      | 282                      | 611                      | 611                      |
| 17                     | 64                       | 87                       | 109                      | 174                      | 280                      | 610                      | 610                      |
| 18                     | 63                       | 86                       | 108                      | 173                      | 279                      | 609                      | 609                      |
| 19                     | 62                       | 85                       | 107                      | 172                      | 279                      | 608                      | 608                      |
| 20                     | 61                       | 85                       | 106                      | 171                      | 278                      | 607                      | 607                      |
| 21                     | 60                       | 84                       | 106                      | 170                      | 277                      | 606                      | 606                      |
| 22                     | 59                       | 83                       | 105                      | 169                      | 276                      | 605                      | 605                      |
| 23                     | 58                       | 82                       | 104                      | 168                      | 275                      | 604                      | 604                      |
| 24                     | 57                       | 81                       | 103                      | 167                      | 274                      | 603                      | 603                      |
| 25                     | 56                       | 80                       | 102                      | 166                      | 273                      | 602                      | 602                      |
| 26                     | 55                       | 79                       | 101                      | 165                      | 272                      | 601                      | 601                      |
| 27                     | 54                       | 78                       | 100                      | 164                      | 271                      | 600                      | 600                      |
| 28                     | 53                       | 77                       | 99                       | 163                      | 270                      | 599                      | 599                      |
| 29                     | 52                       | 76                       | 98                       | 162                      | 269                      | 598                      | 598                      |
| 30                     | 51                       | 75                       | 97                       | 161                      | 268                      | 597                      | 597                      |

## 2.10 Zloty

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 60                       | 74                       | 99                       | 176                      | 290                      | 619                      | 1 205                    |
| 2                      | 58                       | 73                       | 98                       | 175                      | 288                      | 618                      | 993                      |
| 3                      | 58                       | 74                       | 98                       | 166                      | 284                      | 613                      | 825                      |
| 4                      | 58                       | 75                       | 100                      | 167                      | 281                      | 611                      | 693                      |
| 5                      | 58                       | 76                       | 103                      | 168                      | 279                      | 609                      | 609                      |
| 6                      | 57                       | 76                       | 104                      | 171                      | 277                      | 607                      | 607                      |
| 7                      | 57                       | 77                       | 104                      | 172                      | 276                      | 605                      | 605                      |
| 8                      | 55                       | 76                       | 103                      | 169                      | 274                      | 603                      | 603                      |
| 9                      | 53                       | 75                       | 101                      | 166                      | 272                      | 602                      | 602                      |
| 10                     | 53                       | 75                       | 100                      | 165                      | 271                      | 601                      | 601                      |
| 11                     | 52                       | 75                       | 99                       | 164                      | 270                      | 600                      | 600                      |
| 12                     | 52                       | 75                       | 98                       | 163                      | 269                      | 599                      | 599                      |
| 13                     | 51                       | 75                       | 97                       | 162                      | 268                      | 598                      | 598                      |
| 14                     | 51                       | 75                       | 97                       | 161                      | 268                      | 597                      | 597                      |
| 15                     | 50                       | 74                       | 96                       | 161                      | 267                      | 597                      | 597                      |
| 16                     | 49                       | 73                       | 95                       | 160                      | 266                      | 595                      | 595                      |
| 17                     | 49                       | 72                       | 94                       | 159                      | 265                      | 595                      | 595                      |
| 18                     | 48                       | 72                       | 94                       | 158                      | 265                      | 594                      | 594                      |
| 19                     | 47                       | 71                       | 93                       | 158                      | 264                      | 594                      | 594                      |
| 20                     | 47                       | 71                       | 93                       | 158                      | 264                      | 593                      | 593                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 47                       | 71                       | 93                       | 157                      | 264                      | 593                      | 593                      |
| 22                     | 46                       | 70                       | 92                       | 157                      | 263                      | 593                      | 593                      |
| 23                     | 46                       | 70                       | 92                       | 156                      | 263                      | 592                      | 592                      |
| 24                     | 45                       | 69                       | 91                       | 156                      | 262                      | 592                      | 592                      |
| 25                     | 45                       | 69                       | 90                       | 155                      | 262                      | 591                      | 591                      |
| 26                     | 44                       | 68                       | 90                       | 154                      | 261                      | 590                      | 590                      |
| 27                     | 43                       | 67                       | 89                       | 154                      | 260                      | 590                      | 590                      |
| 28                     | 43                       | 66                       | 88                       | 153                      | 260                      | 589                      | 589                      |
| 29                     | 42                       | 66                       | 88                       | 152                      | 259                      | 588                      | 588                      |
| 30                     | 41                       | 65                       | 87                       | 152                      | 258                      | 588                      | 588                      |

### 2.11 Norwegian krone

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 31                       | 45                       | 71                       | 147                      | 261                      | 590                      | 1 211                    |
| 2                      | 31                       | 46                       | 71                       | 148                      | 262                      | 591                      | 996                      |
| 3                      | 31                       | 47                       | 71                       | 140                      | 257                      | 586                      | 825                      |
| 4                      | 32                       | 49                       | 73                       | 141                      | 255                      | 584                      | 691                      |
| 5                      | 32                       | 51                       | 77                       | 143                      | 254                      | 583                      | 586                      |
| 6                      | 33                       | 52                       | 80                       | 147                      | 253                      | 582                      | 582                      |
| 7                      | 33                       | 54                       | 81                       | 148                      | 252                      | 581                      | 581                      |
| 8                      | 32                       | 53                       | 80                       | 146                      | 251                      | 581                      | 581                      |
| 9                      | 32                       | 53                       | 79                       | 144                      | 250                      | 580                      | 580                      |
| 10                     | 31                       | 54                       | 78                       | 143                      | 250                      | 579                      | 579                      |
| 11                     | 31                       | 54                       | 78                       | 143                      | 249                      | 578                      | 578                      |
| 12                     | 31                       | 54                       | 77                       | 142                      | 248                      | 578                      | 578                      |
| 13                     | 30                       | 54                       | 76                       | 141                      | 247                      | 577                      | 577                      |
| 14                     | 30                       | 54                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 15                     | 29                       | 53                       | 75                       | 140                      | 246                      | 575                      | 575                      |
| 16                     | 28                       | 52                       | 74                       | 139                      | 245                      | 575                      | 575                      |
| 17                     | 28                       | 52                       | 73                       | 138                      | 245                      | 574                      | 574                      |
| 18                     | 27                       | 51                       | 73                       | 138                      | 244                      | 574                      | 574                      |
| 19                     | 27                       | 51                       | 73                       | 138                      | 244                      | 573                      | 573                      |
| 20                     | 27                       | 51                       | 73                       | 138                      | 244                      | 573                      | 573                      |
| 21                     | 27                       | 51                       | 73                       | 138                      | 244                      | 573                      | 573                      |
| 22                     | 27                       | 51                       | 73                       | 138                      | 244                      | 573                      | 573                      |
| 23                     | 27                       | 51                       | 73                       | 137                      | 244                      | 573                      | 573                      |
| 24                     | 27                       | 51                       | 72                       | 137                      | 244                      | 573                      | 573                      |
| 25                     | 27                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |

| Duration (in years) | Credit quality step 0 | Credit quality step 1 | Credit quality step 2 | Credit quality step 3 | Credit quality step 4 | Credit quality step 5 | Credit quality step 6 |
|---------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| 26                  | 26                    | 50                    | 72                    | 137                   | 243                   | 573                   | 573                   |
| 27                  | 26                    | 50                    | 72                    | 136                   | 243                   | 572                   | 572                   |
| 28                  | 26                    | 50                    | 71                    | 136                   | 243                   | 572                   | 572                   |
| 29                  | 26                    | 49                    | 71                    | 136                   | 242                   | 572                   | 572                   |
| 30                  | 25                    | 49                    | 71                    | 136                   | 242                   | 572                   | 572                   |

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                     | 26                    | 102                   | 216                   | 546                   | 1 174                 |
| 2                   | 1                     | 5                     | 27                    | 103                   | 217                   | 547                   | 964                   |
| 3                   | 2                     | 5                     | 28                    | 96                    | 214                   | 543                   | 798                   |
| 4                   | 3                     | 6                     | 31                    | 98                    | 212                   | 542                   | 669                   |
| 5                   | 4                     | 9                     | 36                    | 101                   | 212                   | 542                   | 567                   |
| 6                   | 4                     | 11                    | 39                    | 106                   | 212                   | 542                   | 542                   |
| 7                   | 5                     | 14                    | 41                    | 108                   | 212                   | 542                   | 542                   |
| 8                   | 6                     | 14                    | 41                    | 107                   | 212                   | 542                   | 542                   |
| 9                   | 7                     | 15                    | 40                    | 106                   | 212                   | 542                   | 542                   |
| 10                  | 8                     | 16                    | 41                    | 106                   | 212                   | 542                   | 542                   |
| 11                  | 8                     | 18                    | 42                    | 107                   | 213                   | 543                   | 543                   |
| 12                  | 9                     | 18                    | 41                    | 105                   | 212                   | 541                   | 541                   |
| 13                  | 10                    | 20                    | 42                    | 106                   | 213                   | 542                   | 542                   |
| 14                  | 11                    | 20                    | 41                    | 106                   | 213                   | 542                   | 542                   |
| 15                  | 11                    | 18                    | 40                    | 105                   | 211                   | 541                   | 541                   |
| 16                  | 12                    | 17                    | 39                    | 104                   | 210                   | 540                   | 540                   |
| 17                  | 12                    | 17                    | 39                    | 104                   | 210                   | 540                   | 540                   |
| 18                  | 14                    | 17                    | 39                    | 104                   | 211                   | 540                   | 540                   |
| 19                  | 14                    | 19                    | 40                    | 104                   | 211                   | 540                   | 540                   |
| 20                  | 15                    | 19                    | 40                    | 105                   | 211                   | 541                   | 541                   |
| 21                  | 15                    | 20                    | 41                    | 105                   | 212                   | 541                   | 541                   |
| 22                  | 16                    | 20                    | 41                    | 106                   | 212                   | 541                   | 541                   |
| 23                  | 17                    | 22                    | 41                    | 106                   | 212                   | 541                   | 541                   |
| 24                  | 18                    | 22                    | 41                    | 105                   | 212                   | 541                   | 541                   |
| 25                  | 18                    | 23                    | 42                    | 105                   | 212                   | 541                   | 541                   |
| 26                  | 19                    | 23                    | 43                    | 105                   | 212                   | 541                   | 541                   |
| 27                  | 19                    | 25                    | 45                    | 105                   | 212                   | 541                   | 541                   |
| 28                  | 21                    | 25                    | 46                    | 105                   | 212                   | 541                   | 541                   |
| 29                  | 21                    | 26                    | 47                    | 105                   | 212                   | 541                   | 541                   |
| 30                  | 22                    | 27                    | 48                    | 105                   | 212                   | 541                   | 541                   |

## 2.13 Australian dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 47                       | 62                       | 87                       | 164                      | 277                      | 607                      | 1 222                    |
| 2                      | 47                       | 62                       | 87                       | 164                      | 277                      | 607                      | 1 002                    |
| 3                      | 48                       | 64                       | 88                       | 156                      | 273                      | 602                      | 829                      |
| 4                      | 48                       | 65                       | 89                       | 157                      | 271                      | 601                      | 694                      |
| 5                      | 49                       | 67                       | 94                       | 159                      | 270                      | 599                      | 599                      |
| 6                      | 49                       | 68                       | 96                       | 162                      | 269                      | 598                      | 598                      |
| 7                      | 49                       | 69                       | 97                       | 164                      | 268                      | 597                      | 597                      |
| 8                      | 48                       | 69                       | 95                       | 161                      | 267                      | 596                      | 596                      |
| 9                      | 47                       | 69                       | 94                       | 159                      | 266                      | 595                      | 595                      |
| 10                     | 46                       | 69                       | 93                       | 158                      | 265                      | 594                      | 594                      |
| 11                     | 46                       | 69                       | 92                       | 157                      | 264                      | 593                      | 593                      |
| 12                     | 46                       | 69                       | 92                       | 157                      | 263                      | 592                      | 592                      |
| 13                     | 45                       | 69                       | 91                       | 156                      | 262                      | 592                      | 592                      |
| 14                     | 45                       | 68                       | 90                       | 155                      | 262                      | 591                      | 591                      |
| 15                     | 44                       | 68                       | 90                       | 154                      | 261                      | 590                      | 590                      |
| 16                     | 43                       | 67                       | 89                       | 154                      | 260                      | 589                      | 589                      |
| 17                     | 43                       | 66                       | 88                       | 153                      | 259                      | 589                      | 589                      |
| 18                     | 42                       | 66                       | 88                       | 152                      | 259                      | 588                      | 588                      |
| 19                     | 41                       | 65                       | 87                       | 152                      | 258                      | 588                      | 588                      |
| 20                     | 41                       | 65                       | 87                       | 152                      | 258                      | 588                      | 588                      |
| 21                     | 41                       | 65                       | 87                       | 152                      | 258                      | 587                      | 587                      |
| 22                     | 41                       | 65                       | 86                       | 151                      | 258                      | 587                      | 587                      |
| 23                     | 40                       | 64                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 24                     | 40                       | 64                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 25                     | 39                       | 63                       | 85                       | 150                      | 256                      | 585                      | 585                      |
| 26                     | 39                       | 62                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 27                     | 38                       | 62                       | 83                       | 148                      | 255                      | 584                      | 584                      |
| 28                     | 37                       | 61                       | 83                       | 148                      | 254                      | 583                      | 583                      |
| 29                     | 37                       | 60                       | 82                       | 147                      | 253                      | 583                      | 583                      |
| 30                     | 36                       | 60                       | 82                       | 146                      | 253                      | 582                      | 582                      |

## 2.14 Baht

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 16                       | 30                       | 56                       | 132                      | 246                      | 575                      | 1 218                    |
| 2                      | 20                       | 34                       | 60                       | 136                      | 250                      | 579                      | 1 000                    |
| 3                      | 24                       | 40                       | 64                       | 132                      | 249                      | 579                      | 829                      |
| 4                      | 28                       | 45                       | 69                       | 136                      | 251                      | 580                      | 694                      |
| 5                      | 30                       | 49                       | 75                       | 141                      | 252                      | 581                      | 588                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 29                       | 49                       | 77                       | 143                      | 250                      | 579                      | 579                      |
| 7                      | 34                       | 55                       | 82                       | 150                      | 253                      | 583                      | 583                      |
| 8                      | 33                       | 54                       | 81                       | 147                      | 252                      | 582                      | 582                      |
| 9                      | 34                       | 56                       | 81                       | 147                      | 253                      | 582                      | 582                      |
| 10                     | 36                       | 58                       | 83                       | 148                      | 254                      | 584                      | 584                      |
| 11                     | 38                       | 61                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 12                     | 39                       | 62                       | 85                       | 150                      | 256                      | 586                      | 586                      |
| 13                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 14                     | 40                       | 64                       | 86                       | 150                      | 257                      | 586                      | 586                      |
| 15                     | 40                       | 64                       | 86                       | 151                      | 257                      | 586                      | 586                      |
| 16                     | 40                       | 63                       | 85                       | 150                      | 256                      | 586                      | 586                      |
| 17                     | 40                       | 63                       | 85                       | 150                      | 256                      | 586                      | 586                      |
| 18                     | 39                       | 63                       | 84                       | 149                      | 256                      | 585                      | 585                      |
| 19                     | 38                       | 62                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 20                     | 38                       | 62                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 21                     | 38                       | 62                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 22                     | 38                       | 62                       | 84                       | 149                      | 255                      | 584                      | 584                      |
| 23                     | 38                       | 62                       | 83                       | 148                      | 255                      | 584                      | 584                      |
| 24                     | 37                       | 61                       | 83                       | 148                      | 254                      | 584                      | 584                      |
| 25                     | 37                       | 61                       | 83                       | 147                      | 254                      | 583                      | 583                      |
| 26                     | 36                       | 60                       | 82                       | 147                      | 253                      | 583                      | 583                      |
| 27                     | 36                       | 60                       | 82                       | 146                      | 253                      | 582                      | 582                      |
| 28                     | 35                       | 59                       | 81                       | 146                      | 252                      | 582                      | 582                      |
| 29                     | 35                       | 59                       | 80                       | 145                      | 252                      | 581                      | 581                      |
| 30                     | 34                       | 58                       | 80                       | 145                      | 251                      | 581                      | 581                      |

### 2.15 Canadian dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 15                       | 29                       | 55                       | 131                      | 245                      | 574                      | 1 227                    |
| 2                      | 16                       | 31                       | 56                       | 133                      | 246                      | 576                      | 1 006                    |
| 3                      | 18                       | 34                       | 58                       | 126                      | 244                      | 573                      | 833                      |
| 4                      | 20                       | 37                       | 61                       | 129                      | 243                      | 572                      | 697                      |
| 5                      | 21                       | 40                       | 66                       | 132                      | 243                      | 572                      | 590                      |
| 6                      | 22                       | 42                       | 70                       | 136                      | 243                      | 572                      | 572                      |
| 7                      | 24                       | 44                       | 72                       | 139                      | 243                      | 572                      | 572                      |
| 8                      | 24                       | 45                       | 71                       | 137                      | 243                      | 572                      | 572                      |
| 9                      | 24                       | 46                       | 71                       | 136                      | 243                      | 572                      | 572                      |
| 10                     | 24                       | 47                       | 71                       | 136                      | 243                      | 572                      | 572                      |



| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 25                       | 48                       | 72                       | 137                      | 243                      | 572                      | 572                      |
| 12                     | 26                       | 49                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 13                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 14                     | 27                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 15                     | 27                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 16                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 17                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 18                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 19                     | 26                       | 50                       | 72                       | 137                      | 243                      | 572                      | 572                      |
| 20                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 21                     | 26                       | 50                       | 72                       | 137                      | 243                      | 573                      | 573                      |
| 22                     | 26                       | 50                       | 72                       | 137                      | 243                      | 572                      | 572                      |
| 23                     | 26                       | 50                       | 71                       | 136                      | 243                      | 572                      | 572                      |
| 24                     | 25                       | 49                       | 71                       | 136                      | 242                      | 572                      | 572                      |
| 25                     | 25                       | 49                       | 71                       | 135                      | 242                      | 571                      | 571                      |
| 26                     | 25                       | 48                       | 70                       | 135                      | 242                      | 571                      | 571                      |
| 27                     | 24                       | 48                       | 70                       | 135                      | 241                      | 571                      | 571                      |
| 28                     | 24                       | 48                       | 70                       | 134                      | 241                      | 570                      | 570                      |
| 29                     | 24                       | 47                       | 69                       | 134                      | 240                      | 570                      | 570                      |
| 30                     | 23                       | 47                       | 69                       | 134                      | 240                      | 570                      | 570                      |

### 2.16 Chilean peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 50                       | 65                       | 90                       | 167                      | 280                      | 610                      | 1 242                    |
| 2                      | 53                       | 68                       | 93                       | 170                      | 283                      | 613                      | 1 021                    |
| 3                      | 57                       | 73                       | 97                       | 165                      | 282                      | 612                      | 847                      |
| 4                      | 59                       | 76                       | 101                      | 168                      | 282                      | 612                      | 710                      |
| 5                      | 61                       | 79                       | 106                      | 171                      | 283                      | 612                      | 612                      |
| 6                      | 63                       | 82                       | 110                      | 177                      | 283                      | 612                      | 612                      |
| 7                      | 64                       | 84                       | 112                      | 179                      | 283                      | 612                      | 612                      |
| 8                      | 63                       | 84                       | 111                      | 177                      | 282                      | 612                      | 612                      |
| 9                      | 63                       | 85                       | 110                      | 176                      | 282                      | 611                      | 611                      |
| 10                     | 63                       | 86                       | 110                      | 175                      | 282                      | 611                      | 611                      |
| 11                     | 64                       | 87                       | 110                      | 175                      | 281                      | 611                      | 611                      |
| 12                     | 63                       | 87                       | 109                      | 174                      | 281                      | 610                      | 610                      |
| 13                     | 63                       | 86                       | 109                      | 173                      | 280                      | 609                      | 609                      |
| 14                     | 62                       | 86                       | 108                      | 172                      | 279                      | 608                      | 608                      |
| 15                     | 61                       | 85                       | 107                      | 172                      | 278                      | 607                      | 607                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 60                       | 84                       | 106                      | 171                      | 277                      | 607                      | 607                      |
| 17                     | 59                       | 83                       | 105                      | 170                      | 276                      | 606                      | 606                      |
| 18                     | 59                       | 83                       | 104                      | 169                      | 276                      | 605                      | 605                      |
| 19                     | 58                       | 82                       | 104                      | 168                      | 275                      | 604                      | 604                      |
| 20                     | 57                       | 81                       | 103                      | 168                      | 274                      | 604                      | 604                      |
| 21                     | 57                       | 80                       | 102                      | 167                      | 274                      | 603                      | 603                      |
| 22                     | 56                       | 80                       | 101                      | 166                      | 273                      | 602                      | 602                      |
| 23                     | 55                       | 79                       | 101                      | 165                      | 272                      | 601                      | 601                      |
| 24                     | 54                       | 78                       | 100                      | 164                      | 271                      | 600                      | 600                      |
| 25                     | 53                       | 77                       | 99                       | 164                      | 270                      | 599                      | 599                      |
| 26                     | 52                       | 76                       | 98                       | 163                      | 269                      | 598                      | 598                      |
| 27                     | 51                       | 75                       | 97                       | 162                      | 268                      | 598                      | 598                      |
| 28                     | 50                       | 74                       | 96                       | 161                      | 267                      | 597                      | 597                      |
| 29                     | 50                       | 73                       | 95                       | 160                      | 266                      | 596                      | 596                      |
| 30                     | 49                       | 72                       | 94                       | 159                      | 265                      | 595                      | 595                      |

## 2.17 Colombian peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 81                       | 96                       | 121                      | 198                      | 312                      | 641                      | 1 273                    |
| 2                      | 86                       | 100                      | 125                      | 202                      | 316                      | 645                      | 1 050                    |
| 3                      | 87                       | 103                      | 127                      | 195                      | 312                      | 642                      | 872                      |
| 4                      | 87                       | 104                      | 129                      | 196                      | 311                      | 640                      | 732                      |
| 5                      | 91                       | 109                      | 136                      | 201                      | 312                      | 641                      | 641                      |
| 6                      | 92                       | 112                      | 140                      | 206                      | 313                      | 642                      | 642                      |
| 7                      | 94                       | 114                      | 142                      | 209                      | 313                      | 642                      | 642                      |
| 8                      | 95                       | 116                      | 142                      | 208                      | 314                      | 643                      | 643                      |
| 9                      | 95                       | 117                      | 143                      | 208                      | 314                      | 644                      | 644                      |
| 10                     | 96                       | 118                      | 143                      | 208                      | 314                      | 644                      | 644                      |
| 11                     | 96                       | 119                      | 142                      | 207                      | 314                      | 643                      | 643                      |
| 12                     | 95                       | 119                      | 142                      | 206                      | 313                      | 642                      | 642                      |
| 13                     | 95                       | 118                      | 140                      | 205                      | 312                      | 641                      | 641                      |
| 14                     | 93                       | 117                      | 139                      | 204                      | 310                      | 639                      | 639                      |
| 15                     | 92                       | 116                      | 137                      | 202                      | 309                      | 638                      | 638                      |
| 16                     | 90                       | 114                      | 136                      | 201                      | 307                      | 637                      | 637                      |
| 17                     | 89                       | 113                      | 134                      | 199                      | 306                      | 635                      | 635                      |
| 18                     | 87                       | 111                      | 133                      | 198                      | 304                      | 634                      | 634                      |
| 19                     | 86                       | 110                      | 132                      | 197                      | 303                      | 632                      | 632                      |
| 20                     | 85                       | 109                      | 130                      | 195                      | 302                      | 631                      | 631                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 83                       | 107                      | 129                      | 194                      | 300                      | 630                      | 630                      |
| 22                     | 82                       | 106                      | 128                      | 192                      | 299                      | 628                      | 628                      |
| 23                     | 80                       | 104                      | 126                      | 191                      | 297                      | 627                      | 627                      |
| 24                     | 79                       | 103                      | 124                      | 189                      | 296                      | 625                      | 625                      |
| 25                     | 77                       | 101                      | 123                      | 188                      | 294                      | 623                      | 623                      |
| 26                     | 76                       | 99                       | 121                      | 186                      | 292                      | 622                      | 622                      |
| 27                     | 74                       | 98                       | 120                      | 184                      | 291                      | 620                      | 620                      |
| 28                     | 73                       | 96                       | 118                      | 183                      | 289                      | 619                      | 619                      |
| 29                     | 71                       | 95                       | 117                      | 181                      | 288                      | 617                      | 617                      |
| 30                     | 70                       | 93                       | 115                      | 180                      | 286                      | 616                      | 616                      |

### 2.18 Hong Kong dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 8                        | 23                       | 48                       | 125                      | 238                      | 568                      | 1 222                    |
| 2                      | 11                       | 26                       | 51                       | 128                      | 242                      | 571                      | 1 003                    |
| 3                      | 15                       | 31                       | 55                       | 123                      | 240                      | 570                      | 830                      |
| 4                      | 18                       | 35                       | 59                       | 127                      | 241                      | 570                      | 695                      |
| 5                      | 21                       | 39                       | 66                       | 131                      | 242                      | 571                      | 589                      |
| 6                      | 22                       | 42                       | 70                       | 136                      | 243                      | 572                      | 572                      |
| 7                      | 24                       | 44                       | 72                       | 139                      | 243                      | 572                      | 572                      |
| 8                      | 24                       | 45                       | 71                       | 138                      | 243                      | 572                      | 572                      |
| 9                      | 24                       | 46                       | 71                       | 137                      | 243                      | 572                      | 572                      |
| 10                     | 25                       | 47                       | 72                       | 137                      | 243                      | 572                      | 572                      |
| 11                     | 25                       | 48                       | 72                       | 136                      | 243                      | 572                      | 572                      |
| 12                     | 25                       | 49                       | 71                       | 136                      | 243                      | 572                      | 572                      |
| 13                     | 25                       | 49                       | 71                       | 136                      | 242                      | 571                      | 571                      |
| 14                     | 25                       | 48                       | 70                       | 135                      | 241                      | 571                      | 571                      |
| 15                     | 24                       | 48                       | 69                       | 134                      | 241                      | 570                      | 570                      |
| 16                     | 23                       | 47                       | 68                       | 133                      | 240                      | 569                      | 569                      |
| 17                     | 22                       | 46                       | 68                       | 133                      | 239                      | 569                      | 569                      |
| 18                     | 22                       | 46                       | 68                       | 133                      | 239                      | 568                      | 568                      |
| 19                     | 22                       | 46                       | 67                       | 132                      | 239                      | 568                      | 568                      |
| 20                     | 22                       | 46                       | 68                       | 132                      | 239                      | 568                      | 568                      |
| 21                     | 22                       | 46                       | 68                       | 133                      | 239                      | 568                      | 568                      |
| 22                     | 22                       | 46                       | 68                       | 133                      | 239                      | 568                      | 568                      |
| 23                     | 22                       | 46                       | 68                       | 133                      | 239                      | 568                      | 568                      |
| 24                     | 22                       | 46                       | 68                       | 132                      | 239                      | 568                      | 568                      |
| 25                     | 22                       | 46                       | 68                       | 132                      | 239                      | 568                      | 568                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 22                       | 46                       | 67                       | 132                      | 239                      | 568                      | 568                      |
| 27                     | 22                       | 45                       | 67                       | 132                      | 238                      | 568                      | 568                      |
| 28                     | 21                       | 45                       | 67                       | 132                      | 238                      | 568                      | 568                      |
| 29                     | 21                       | 45                       | 67                       | 132                      | 238                      | 568                      | 568                      |
| 30                     | 22                       | 45                       | 67                       | 131                      | 238                      | 567                      | 567                      |

### 2.19 Indian rupee

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 94                       | 109                      | 134                      | 210                      | 324                      | 654                      | 1 315                    |
| 2                      | 94                       | 109                      | 134                      | 211                      | 325                      | 654                      | 1 080                    |
| 3                      | 95                       | 111                      | 135                      | 203                      | 321                      | 650                      | 895                      |
| 4                      | 96                       | 113                      | 137                      | 205                      | 319                      | 648                      | 750                      |
| 5                      | 97                       | 115                      | 142                      | 207                      | 318                      | 648                      | 648                      |
| 6                      | 97                       | 117                      | 145                      | 211                      | 318                      | 647                      | 647                      |
| 7                      | 98                       | 119                      | 146                      | 213                      | 317                      | 646                      | 646                      |
| 8                      | 98                       | 119                      | 145                      | 211                      | 317                      | 646                      | 646                      |
| 9                      | 97                       | 119                      | 144                      | 210                      | 316                      | 645                      | 645                      |
| 10                     | 96                       | 118                      | 143                      | 208                      | 314                      | 644                      | 644                      |
| 11                     | 95                       | 118                      | 141                      | 206                      | 312                      | 642                      | 642                      |
| 12                     | 93                       | 117                      | 139                      | 204                      | 311                      | 640                      | 640                      |
| 13                     | 92                       | 115                      | 137                      | 202                      | 309                      | 638                      | 638                      |
| 14                     | 90                       | 114                      | 135                      | 200                      | 307                      | 636                      | 636                      |
| 15                     | 88                       | 112                      | 134                      | 198                      | 305                      | 634                      | 634                      |
| 16                     | 86                       | 110                      | 131                      | 196                      | 303                      | 632                      | 632                      |
| 17                     | 84                       | 108                      | 130                      | 195                      | 301                      | 631                      | 631                      |
| 18                     | 83                       | 106                      | 128                      | 193                      | 300                      | 629                      | 629                      |
| 19                     | 81                       | 105                      | 127                      | 192                      | 298                      | 628                      | 628                      |
| 20                     | 80                       | 104                      | 126                      | 191                      | 297                      | 627                      | 627                      |
| 21                     | 79                       | 103                      | 125                      | 190                      | 296                      | 626                      | 626                      |
| 22                     | 78                       | 102                      | 124                      | 189                      | 295                      | 624                      | 624                      |
| 23                     | 77                       | 101                      | 123                      | 187                      | 294                      | 623                      | 623                      |
| 24                     | 76                       | 100                      | 121                      | 186                      | 293                      | 622                      | 622                      |
| 25                     | 75                       | 98                       | 120                      | 185                      | 292                      | 621                      | 621                      |
| 26                     | 74                       | 97                       | 119                      | 184                      | 290                      | 620                      | 620                      |
| 27                     | 72                       | 96                       | 118                      | 183                      | 289                      | 619                      | 619                      |
| 28                     | 71                       | 95                       | 117                      | 182                      | 288                      | 618                      | 618                      |
| 29                     | 70                       | 94                       | 116                      | 181                      | 287                      | 616                      | 616                      |
| 30                     | 69                       | 93                       | 115                      | 180                      | 286                      | 615                      | 615                      |

## 2.20 Mexican peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 341                      | 356                      | 381                      | 458                      | 572                      | 901                      | 1 355                    |
| 2                      | 80                       | 95                       | 120                      | 197                      | 310                      | 640                      | 1 110                    |
| 3                      | 84                       | 100                      | 124                      | 192                      | 309                      | 639                      | 919                      |
| 4                      | 87                       | 104                      | 129                      | 196                      | 311                      | 640                      | 769                      |
| 5                      | 90                       | 108                      | 135                      | 200                      | 312                      | 641                      | 651                      |
| 6                      | 92                       | 111                      | 139                      | 206                      | 312                      | 642                      | 642                      |
| 7                      | 93                       | 114                      | 141                      | 209                      | 312                      | 642                      | 642                      |
| 8                      | 94                       | 115                      | 142                      | 208                      | 313                      | 643                      | 643                      |
| 9                      | 94                       | 116                      | 142                      | 207                      | 313                      | 643                      | 643                      |
| 10                     | 95                       | 117                      | 142                      | 207                      | 313                      | 643                      | 643                      |
| 11                     | 95                       | 118                      | 142                      | 207                      | 313                      | 642                      | 642                      |
| 12                     | 96                       | 119                      | 142                      | 207                      | 313                      | 642                      | 642                      |
| 13                     | 96                       | 120                      | 142                      | 207                      | 313                      | 643                      | 643                      |
| 14                     | 97                       | 121                      | 143                      | 207                      | 314                      | 643                      | 643                      |
| 15                     | 98                       | 122                      | 143                      | 208                      | 315                      | 644                      | 644                      |
| 16                     | 99                       | 122                      | 144                      | 209                      | 316                      | 645                      | 645                      |
| 17                     | 100                      | 123                      | 145                      | 210                      | 317                      | 646                      | 646                      |
| 18                     | 101                      | 125                      | 146                      | 211                      | 318                      | 647                      | 647                      |
| 19                     | 102                      | 125                      | 147                      | 212                      | 319                      | 648                      | 648                      |
| 20                     | 102                      | 126                      | 148                      | 213                      | 319                      | 649                      | 649                      |
| 21                     | 102                      | 126                      | 148                      | 213                      | 319                      | 649                      | 649                      |
| 22                     | 102                      | 126                      | 148                      | 213                      | 319                      | 648                      | 648                      |
| 23                     | 102                      | 125                      | 147                      | 212                      | 319                      | 648                      | 648                      |
| 24                     | 101                      | 125                      | 146                      | 211                      | 318                      | 647                      | 647                      |
| 25                     | 100                      | 124                      | 145                      | 210                      | 317                      | 646                      | 646                      |
| 26                     | 99                       | 123                      | 144                      | 209                      | 316                      | 645                      | 645                      |
| 27                     | 97                       | 121                      | 143                      | 208                      | 314                      | 644                      | 644                      |
| 28                     | 96                       | 120                      | 142                      | 207                      | 313                      | 642                      | 642                      |
| 29                     | 95                       | 119                      | 140                      | 205                      | 312                      | 641                      | 641                      |
| 30                     | 93                       | 117                      | 139                      | 204                      | 310                      | 640                      | 640                      |

## 2.21 New Taiwan dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 11                       | 36                       | 112                      | 226                      | 556                      | 1 196                    |
| 2                      | 1                        | 10                       | 36                       | 112                      | 226                      | 556                      | 982                      |
| 3                      | 2                        | 12                       | 36                       | 105                      | 222                      | 551                      | 813                      |
| 4                      | 3                        | 14                       | 38                       | 106                      | 220                      | 549                      | 681                      |
| 5                      | 4                        | 16                       | 43                       | 108                      | 219                      | 549                      | 576                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 4                        | 17                       | 45                       | 112                      | 218                      | 548                      | 548                      |
| 7                      | 5                        | 19                       | 47                       | 114                      | 218                      | 547                      | 547                      |
| 8                      | 7                        | 19                       | 45                       | 112                      | 217                      | 546                      | 546                      |
| 9                      | 7                        | 19                       | 44                       | 110                      | 216                      | 545                      | 545                      |
| 10                     | 8                        | 20                       | 44                       | 109                      | 215                      | 545                      | 545                      |
| 11                     | 8                        | 20                       | 44                       | 109                      | 215                      | 545                      | 545                      |
| 12                     | 9                        | 21                       | 44                       | 109                      | 215                      | 545                      | 545                      |
| 13                     | 10                       | 22                       | 44                       | 109                      | 215                      | 545                      | 545                      |
| 14                     | 11                       | 22                       | 44                       | 109                      | 215                      | 545                      | 545                      |
| 15                     | 11                       | 23                       | 44                       | 109                      | 216                      | 545                      | 545                      |
| 16                     | 12                       | 23                       | 44                       | 109                      | 216                      | 545                      | 545                      |
| 17                     | 12                       | 23                       | 45                       | 110                      | 216                      | 545                      | 545                      |
| 18                     | 14                       | 23                       | 45                       | 110                      | 217                      | 546                      | 546                      |
| 19                     | 15                       | 24                       | 46                       | 111                      | 217                      | 547                      | 547                      |
| 20                     | 15                       | 25                       | 47                       | 112                      | 218                      | 547                      | 547                      |
| 21                     | 16                       | 26                       | 48                       | 112                      | 219                      | 548                      | 548                      |
| 22                     | 17                       | 26                       | 48                       | 113                      | 220                      | 549                      | 549                      |
| 23                     | 17                       | 27                       | 49                       | 114                      | 220                      | 550                      | 550                      |
| 24                     | 18                       | 28                       | 49                       | 114                      | 221                      | 550                      | 550                      |
| 25                     | 18                       | 28                       | 50                       | 115                      | 221                      | 550                      | 550                      |
| 26                     | 19                       | 28                       | 50                       | 115                      | 221                      | 551                      | 551                      |
| 27                     | 20                       | 29                       | 51                       | 115                      | 222                      | 551                      | 551                      |
| 28                     | 21                       | 29                       | 51                       | 116                      | 222                      | 552                      | 552                      |
| 29                     | 21                       | 29                       | 51                       | 116                      | 222                      | 552                      | 552                      |
| 30                     | 22                       | 30                       | 51                       | 116                      | 223                      | 552                      | 552                      |

### 2.22 New Zealand dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 53                       | 68                       | 93                       | 170                      | 283                      | 613                      | 1 222                    |
| 2                      | 54                       | 69                       | 94                       | 171                      | 284                      | 614                      | 1 002                    |
| 3                      | 55                       | 71                       | 95                       | 163                      | 280                      | 610                      | 830                      |
| 4                      | 55                       | 72                       | 97                       | 164                      | 279                      | 608                      | 695                      |
| 5                      | 56                       | 74                       | 101                      | 166                      | 277                      | 607                      | 607                      |
| 6                      | 57                       | 76                       | 104                      | 171                      | 277                      | 606                      | 606                      |
| 7                      | 56                       | 77                       | 104                      | 172                      | 275                      | 605                      | 605                      |
| 8                      | 56                       | 77                       | 103                      | 170                      | 275                      | 604                      | 604                      |
| 9                      | 55                       | 77                       | 102                      | 168                      | 274                      | 604                      | 604                      |
| 10                     | 54                       | 77                       | 101                      | 166                      | 273                      | 602                      | 602                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 53                       | 76                       | 100                      | 165                      | 271                      | 601                      | 601                      |
| 12                     | 52                       | 76                       | 98                       | 163                      | 270                      | 599                      | 599                      |
| 13                     | 51                       | 75                       | 97                       | 162                      | 268                      | 597                      | 597                      |
| 14                     | 50                       | 73                       | 95                       | 160                      | 267                      | 596                      | 596                      |
| 15                     | 48                       | 72                       | 94                       | 159                      | 265                      | 595                      | 595                      |
| 16                     | 47                       | 70                       | 92                       | 157                      | 263                      | 593                      | 593                      |
| 17                     | 45                       | 69                       | 91                       | 156                      | 262                      | 592                      | 592                      |
| 18                     | 44                       | 68                       | 90                       | 155                      | 261                      | 591                      | 591                      |
| 19                     | 43                       | 67                       | 89                       | 154                      | 260                      | 590                      | 590                      |
| 20                     | 43                       | 67                       | 88                       | 153                      | 260                      | 589                      | 589                      |
| 21                     | 42                       | 66                       | 88                       | 153                      | 259                      | 589                      | 589                      |
| 22                     | 42                       | 65                       | 87                       | 152                      | 259                      | 588                      | 588                      |
| 23                     | 41                       | 65                       | 87                       | 151                      | 258                      | 587                      | 587                      |
| 24                     | 40                       | 64                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 25                     | 40                       | 63                       | 85                       | 150                      | 256                      | 586                      | 586                      |
| 26                     | 39                       | 63                       | 84                       | 149                      | 256                      | 585                      | 585                      |
| 27                     | 38                       | 62                       | 84                       | 149                      | 255                      | 584                      | 584                      |
| 28                     | 37                       | 61                       | 83                       | 148                      | 254                      | 584                      | 584                      |
| 29                     | 37                       | 61                       | 82                       | 147                      | 254                      | 583                      | 583                      |
| 30                     | 36                       | 60                       | 82                       | 147                      | 253                      | 582                      | 582                      |

### 2.23 Rand

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 115                      | 130                      | 155                      | 232                      | 346                      | 675                      | 1 322                    |
| 2                      | 116                      | 131                      | 156                      | 233                      | 347                      | 676                      | 1 086                    |
| 3                      | 119                      | 135                      | 159                      | 227                      | 344                      | 673                      | 901                      |
| 4                      | 121                      | 138                      | 162                      | 229                      | 344                      | 673                      | 755                      |
| 5                      | 122                      | 140                      | 167                      | 233                      | 344                      | 673                      | 673                      |
| 6                      | 123                      | 142                      | 170                      | 237                      | 343                      | 673                      | 673                      |
| 7                      | 124                      | 144                      | 172                      | 239                      | 343                      | 672                      | 672                      |
| 8                      | 123                      | 144                      | 170                      | 237                      | 342                      | 671                      | 671                      |
| 9                      | 122                      | 144                      | 169                      | 235                      | 341                      | 670                      | 670                      |
| 10                     | 121                      | 144                      | 168                      | 233                      | 340                      | 669                      | 669                      |
| 11                     | 121                      | 144                      | 167                      | 232                      | 338                      | 668                      | 668                      |
| 12                     | 119                      | 143                      | 165                      | 230                      | 337                      | 666                      | 666                      |
| 13                     | 117                      | 141                      | 163                      | 228                      | 335                      | 664                      | 664                      |
| 14                     | 116                      | 139                      | 161                      | 226                      | 332                      | 662                      | 662                      |
| 15                     | 113                      | 137                      | 159                      | 224                      | 330                      | 659                      | 659                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 111                      | 134                      | 156                      | 221                      | 327                      | 657                      | 657                      |
| 17                     | 108                      | 132                      | 154                      | 219                      | 325                      | 655                      | 655                      |
| 18                     | 106                      | 130                      | 152                      | 217                      | 323                      | 652                      | 652                      |
| 19                     | 104                      | 128                      | 150                      | 215                      | 321                      | 650                      | 650                      |
| 20                     | 102                      | 126                      | 148                      | 213                      | 319                      | 649                      | 649                      |
| 21                     | 101                      | 124                      | 146                      | 211                      | 318                      | 647                      | 647                      |
| 22                     | 99                       | 123                      | 144                      | 209                      | 316                      | 645                      | 645                      |
| 23                     | 97                       | 121                      | 143                      | 207                      | 314                      | 643                      | 643                      |
| 24                     | 95                       | 119                      | 141                      | 206                      | 312                      | 642                      | 642                      |
| 25                     | 93                       | 117                      | 139                      | 204                      | 310                      | 640                      | 640                      |
| 26                     | 92                       | 115                      | 137                      | 202                      | 309                      | 638                      | 638                      |
| 27                     | 90                       | 114                      | 136                      | 200                      | 307                      | 636                      | 636                      |
| 28                     | 88                       | 112                      | 134                      | 199                      | 305                      | 635                      | 635                      |
| 29                     | 87                       | 111                      | 132                      | 197                      | 304                      | 633                      | 633                      |
| 30                     | 85                       | 109                      | 131                      | 196                      | 302                      | 631                      | 631                      |

## 2.24 Real

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 172                      | 187                      | 212                      | 289                      | 403                      | 732                      | 1 308                    |
| 2                      | 182                      | 196                      | 222                      | 298                      | 412                      | 741                      | 1 082                    |
| 3                      | 187                      | 203                      | 227                      | 295                      | 412                      | 742                      | 903                      |
| 4                      | 189                      | 206                      | 231                      | 298                      | 412                      | 742                      | 761                      |
| 5                      | 190                      | 209                      | 235                      | 301                      | 412                      | 741                      | 741                      |
| 6                      | 190                      | 210                      | 238                      | 304                      | 411                      | 740                      | 740                      |
| 7                      | 190                      | 210                      | 238                      | 305                      | 409                      | 738                      | 738                      |
| 8                      | 188                      | 210                      | 236                      | 302                      | 407                      | 737                      | 737                      |
| 9                      | 187                      | 209                      | 234                      | 300                      | 406                      | 735                      | 735                      |
| 10                     | 186                      | 209                      | 233                      | 298                      | 405                      | 734                      | 734                      |
| 11                     | 185                      | 208                      | 231                      | 296                      | 403                      | 732                      | 732                      |
| 12                     | 183                      | 206                      | 229                      | 294                      | 400                      | 729                      | 729                      |
| 13                     | 180                      | 204                      | 226                      | 291                      | 397                      | 726                      | 726                      |
| 14                     | 177                      | 201                      | 223                      | 287                      | 394                      | 723                      | 723                      |
| 15                     | 174                      | 198                      | 219                      | 284                      | 391                      | 720                      | 720                      |
| 16                     | 171                      | 194                      | 216                      | 281                      | 388                      | 717                      | 717                      |
| 17                     | 167                      | 191                      | 213                      | 278                      | 384                      | 714                      | 714                      |
| 18                     | 164                      | 188                      | 210                      | 275                      | 381                      | 711                      | 711                      |
| 19                     | 161                      | 185                      | 207                      | 272                      | 378                      | 707                      | 707                      |
| 20                     | 158                      | 182                      | 204                      | 269                      | 375                      | 704                      | 704                      |



| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 155                      | 179                      | 201                      | 266                      | 372                      | 701                      | 701                      |
| 22                     | 152                      | 176                      | 198                      | 262                      | 369                      | 698                      | 698                      |
| 23                     | 149                      | 173                      | 194                      | 259                      | 366                      | 695                      | 695                      |
| 24                     | 146                      | 169                      | 191                      | 256                      | 362                      | 692                      | 692                      |
| 25                     | 143                      | 166                      | 188                      | 253                      | 359                      | 689                      | 689                      |
| 26                     | 139                      | 163                      | 185                      | 250                      | 356                      | 686                      | 686                      |
| 27                     | 137                      | 160                      | 182                      | 247                      | 353                      | 683                      | 683                      |
| 28                     | 134                      | 157                      | 179                      | 244                      | 350                      | 680                      | 680                      |
| 29                     | 131                      | 155                      | 176                      | 241                      | 348                      | 677                      | 677                      |
| 30                     | 128                      | 152                      | 174                      | 239                      | 345                      | 674                      | 674                      |

### 2.25 Renminbi-yuan

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 29                       | 43                       | 69                       | 145                      | 259                      | 588                      | 1 234                    |
| 2                      | 30                       | 44                       | 70                       | 146                      | 260                      | 589                      | 1 013                    |
| 3                      | 31                       | 47                       | 71                       | 139                      | 256                      | 585                      | 839                      |
| 4                      | 32                       | 49                       | 73                       | 141                      | 255                      | 584                      | 703                      |
| 5                      | 33                       | 51                       | 78                       | 143                      | 254                      | 584                      | 596                      |
| 6                      | 33                       | 52                       | 80                       | 147                      | 253                      | 583                      | 583                      |
| 7                      | 33                       | 54                       | 81                       | 149                      | 252                      | 582                      | 582                      |
| 8                      | 32                       | 53                       | 80                       | 146                      | 251                      | 581                      | 581                      |
| 9                      | 31                       | 53                       | 79                       | 144                      | 250                      | 580                      | 580                      |
| 10                     | 31                       | 54                       | 78                       | 143                      | 250                      | 579                      | 579                      |
| 11                     | 31                       | 54                       | 78                       | 142                      | 249                      | 578                      | 578                      |
| 12                     | 31                       | 54                       | 77                       | 142                      | 248                      | 578                      | 578                      |
| 13                     | 31                       | 54                       | 76                       | 141                      | 248                      | 577                      | 577                      |
| 14                     | 30                       | 54                       | 76                       | 141                      | 247                      | 577                      | 577                      |
| 15                     | 30                       | 54                       | 76                       | 140                      | 247                      | 576                      | 576                      |
| 16                     | 30                       | 53                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 17                     | 30                       | 53                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 18                     | 30                       | 53                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 19                     | 30                       | 53                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 20                     | 30                       | 54                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 21                     | 30                       | 54                       | 76                       | 140                      | 247                      | 576                      | 576                      |
| 22                     | 30                       | 54                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 23                     | 30                       | 53                       | 75                       | 140                      | 247                      | 576                      | 576                      |
| 24                     | 30                       | 53                       | 75                       | 140                      | 246                      | 576                      | 576                      |
| 25                     | 29                       | 53                       | 75                       | 140                      | 246                      | 576                      | 576                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 29                       | 53                       | 75                       | 139                      | 246                      | 575                      | 575                      |
| 27                     | 29                       | 53                       | 74                       | 139                      | 246                      | 575                      | 575                      |
| 28                     | 28                       | 52                       | 74                       | 139                      | 245                      | 575                      | 575                      |
| 29                     | 28                       | 52                       | 74                       | 139                      | 245                      | 574                      | 574                      |
| 30                     | 28                       | 52                       | 73                       | 138                      | 245                      | 574                      | 574                      |

## 2.26 Ringgit

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 25                       | 40                       | 65                       | 142                      | 255                      | 585                      | 1 253                    |
| 2                      | 27                       | 42                       | 67                       | 144                      | 257                      | 587                      | 1 028                    |
| 3                      | 30                       | 45                       | 69                       | 138                      | 255                      | 584                      | 851                      |
| 4                      | 32                       | 49                       | 73                       | 141                      | 255                      | 584                      | 713                      |
| 5                      | 34                       | 53                       | 79                       | 145                      | 256                      | 585                      | 604                      |
| 6                      | 36                       | 55                       | 83                       | 150                      | 256                      | 585                      | 585                      |
| 7                      | 37                       | 58                       | 85                       | 153                      | 256                      | 586                      | 586                      |
| 8                      | 37                       | 59                       | 85                       | 151                      | 256                      | 586                      | 586                      |
| 9                      | 38                       | 59                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 10                     | 39                       | 61                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 11                     | 39                       | 63                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 12                     | 40                       | 63                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 13                     | 40                       | 64                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 14                     | 40                       | 64                       | 86                       | 151                      | 257                      | 587                      | 587                      |
| 15                     | 40                       | 64                       | 86                       | 151                      | 257                      | 586                      | 586                      |
| 16                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 17                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 18                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 19                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 20                     | 40                       | 64                       | 86                       | 150                      | 257                      | 586                      | 586                      |
| 21                     | 40                       | 64                       | 86                       | 151                      | 257                      | 586                      | 586                      |
| 22                     | 40                       | 64                       | 86                       | 151                      | 257                      | 586                      | 586                      |
| 23                     | 40                       | 64                       | 86                       | 150                      | 257                      | 586                      | 586                      |
| 24                     | 40                       | 63                       | 85                       | 150                      | 257                      | 586                      | 586                      |
| 25                     | 39                       | 63                       | 85                       | 150                      | 256                      | 586                      | 586                      |
| 26                     | 39                       | 63                       | 84                       | 149                      | 256                      | 585                      | 585                      |
| 27                     | 38                       | 62                       | 84                       | 149                      | 255                      | 585                      | 585                      |
| 28                     | 38                       | 62                       | 83                       | 148                      | 255                      | 584                      | 584                      |
| 29                     | 37                       | 61                       | 83                       | 148                      | 254                      | 584                      | 584                      |
| 30                     | 37                       | 61                       | 82                       | 147                      | 254                      | 583                      | 583                      |

## 2.27 Russian rouble

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 125                      | 140                      | 165                      | 242                      | 356                      | 685                      | 1 363                    |
| 2                      | 124                      | 139                      | 164                      | 240                      | 354                      | 684                      | 1 121                    |
| 3                      | 124                      | 140                      | 164                      | 232                      | 349                      | 679                      | 928                      |
| 4                      | 124                      | 141                      | 165                      | 233                      | 347                      | 677                      | 777                      |
| 5                      | 125                      | 143                      | 170                      | 235                      | 346                      | 676                      | 676                      |
| 6                      | 124                      | 144                      | 172                      | 238                      | 345                      | 674                      | 674                      |
| 7                      | 124                      | 145                      | 172                      | 240                      | 343                      | 673                      | 673                      |
| 8                      | 124                      | 145                      | 171                      | 237                      | 343                      | 672                      | 672                      |
| 9                      | 122                      | 144                      | 170                      | 235                      | 341                      | 671                      | 671                      |
| 10                     | 122                      | 145                      | 169                      | 234                      | 341                      | 670                      | 670                      |
| 11                     | 122                      | 145                      | 169                      | 233                      | 340                      | 669                      | 669                      |
| 12                     | 121                      | 145                      | 167                      | 232                      | 339                      | 668                      | 668                      |
| 13                     | 120                      | 144                      | 166                      | 231                      | 337                      | 667                      | 667                      |
| 14                     | 119                      | 143                      | 165                      | 230                      | 336                      | 665                      | 665                      |
| 15                     | 117                      | 141                      | 163                      | 227                      | 334                      | 663                      | 663                      |
| 16                     | 115                      | 139                      | 160                      | 225                      | 332                      | 661                      | 661                      |
| 17                     | 112                      | 136                      | 158                      | 222                      | 329                      | 658                      | 658                      |
| 18                     | 110                      | 134                      | 155                      | 220                      | 327                      | 656                      | 656                      |
| 19                     | 108                      | 131                      | 153                      | 218                      | 325                      | 654                      | 654                      |
| 20                     | 105                      | 129                      | 151                      | 216                      | 322                      | 652                      | 652                      |
| 21                     | 103                      | 127                      | 149                      | 214                      | 320                      | 649                      | 649                      |
| 22                     | 101                      | 125                      | 147                      | 211                      | 318                      | 647                      | 647                      |
| 23                     | 99                       | 123                      | 144                      | 209                      | 316                      | 645                      | 645                      |
| 24                     | 97                       | 120                      | 142                      | 207                      | 313                      | 643                      | 643                      |
| 25                     | 94                       | 118                      | 140                      | 205                      | 311                      | 641                      | 641                      |
| 26                     | 92                       | 116                      | 138                      | 203                      | 309                      | 639                      | 639                      |
| 27                     | 90                       | 114                      | 136                      | 201                      | 307                      | 636                      | 636                      |
| 28                     | 88                       | 112                      | 134                      | 199                      | 305                      | 634                      | 634                      |
| 29                     | 86                       | 110                      | 132                      | 197                      | 303                      | 632                      | 632                      |
| 30                     | 84                       | 108                      | 130                      | 195                      | 301                      | 631                      | 631                      |

## 2.28 Singapore dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 10                       | 36                       | 112                      | 226                      | 555                      | 1 220                    |
| 2                      | 1                        | 13                       | 38                       | 114                      | 228                      | 558                      | 1 000                    |
| 3                      | 2                        | 16                       | 40                       | 109                      | 226                      | 555                      | 828                      |
| 4                      | 3                        | 20                       | 44                       | 112                      | 226                      | 555                      | 693                      |
| 5                      | 5                        | 23                       | 50                       | 115                      | 227                      | 556                      | 587                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 7                        | 26                       | 54                       | 121                      | 227                      | 556                      | 556                      |
| 7                      | 8                        | 29                       | 56                       | 124                      | 227                      | 557                      | 557                      |
| 8                      | 8                        | 30                       | 56                       | 122                      | 227                      | 557                      | 557                      |
| 9                      | 8                        | 30                       | 56                       | 121                      | 227                      | 557                      | 557                      |
| 10                     | 9                        | 31                       | 56                       | 121                      | 227                      | 557                      | 557                      |
| 11                     | 9                        | 32                       | 56                       | 120                      | 227                      | 556                      | 556                      |
| 12                     | 10                       | 33                       | 55                       | 120                      | 227                      | 556                      | 556                      |
| 13                     | 10                       | 33                       | 55                       | 120                      | 226                      | 556                      | 556                      |
| 14                     | 11                       | 33                       | 55                       | 120                      | 226                      | 556                      | 556                      |
| 15                     | 12                       | 33                       | 55                       | 120                      | 226                      | 555                      | 555                      |
| 16                     | 12                       | 33                       | 54                       | 119                      | 226                      | 555                      | 555                      |
| 17                     | 14                       | 33                       | 54                       | 119                      | 226                      | 555                      | 555                      |
| 18                     | 14                       | 33                       | 54                       | 119                      | 226                      | 555                      | 555                      |
| 19                     | 15                       | 33                       | 55                       | 119                      | 226                      | 555                      | 555                      |
| 20                     | 15                       | 33                       | 55                       | 120                      | 227                      | 556                      | 556                      |
| 21                     | 16                       | 34                       | 56                       | 121                      | 227                      | 556                      | 556                      |
| 22                     | 17                       | 34                       | 56                       | 121                      | 227                      | 557                      | 557                      |
| 23                     | 18                       | 35                       | 56                       | 121                      | 228                      | 557                      | 557                      |
| 24                     | 18                       | 35                       | 57                       | 121                      | 228                      | 557                      | 557                      |
| 25                     | 19                       | 35                       | 57                       | 122                      | 228                      | 558                      | 558                      |
| 26                     | 19                       | 35                       | 57                       | 122                      | 228                      | 558                      | 558                      |
| 27                     | 21                       | 35                       | 57                       | 122                      | 228                      | 558                      | 558                      |
| 28                     | 21                       | 36                       | 57                       | 122                      | 229                      | 558                      | 558                      |
| 29                     | 21                       | 36                       | 57                       | 122                      | 229                      | 558                      | 558                      |
| 30                     | 22                       | 36                       | 57                       | 122                      | 229                      | 558                      | 558                      |

### 2.29 South Korean won

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 35                       | 50                       | 75                       | 152                      | 265                      | 595                      | 1 221                    |
| 2                      | 36                       | 50                       | 76                       | 152                      | 266                      | 595                      | 1 001                    |
| 3                      | 36                       | 52                       | 76                       | 144                      | 261                      | 590                      | 828                      |
| 4                      | 36                       | 53                       | 77                       | 145                      | 259                      | 588                      | 693                      |
| 5                      | 36                       | 55                       | 81                       | 147                      | 258                      | 587                      | 587                      |
| 6                      | 39                       | 58                       | 86                       | 153                      | 259                      | 588                      | 588                      |
| 7                      | 36                       | 57                       | 84                       | 152                      | 255                      | 585                      | 585                      |
| 8                      | 40                       | 61                       | 88                       | 154                      | 259                      | 588                      | 588                      |
| 9                      | 39                       | 61                       | 86                       | 152                      | 258                      | 587                      | 587                      |
| 10                     | 34                       | 56                       | 81                       | 146                      | 252                      | 582                      | 582                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 30                       | 53                       | 76                       | 141                      | 247                      | 577                      | 577                      |
| 12                     | 27                       | 50                       | 73                       | 138                      | 244                      | 573                      | 573                      |
| 13                     | 24                       | 48                       | 70                       | 135                      | 241                      | 571                      | 571                      |
| 14                     | 23                       | 46                       | 68                       | 133                      | 240                      | 569                      | 569                      |
| 15                     | 21                       | 45                       | 67                       | 132                      | 238                      | 567                      | 567                      |
| 16                     | 20                       | 43                       | 65                       | 130                      | 236                      | 566                      | 566                      |
| 17                     | 19                       | 42                       | 64                       | 129                      | 236                      | 565                      | 565                      |
| 18                     | 18                       | 42                       | 64                       | 128                      | 235                      | 564                      | 564                      |
| 19                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 20                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 21                     | 18                       | 42                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 22                     | 18                       | 42                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 23                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 24                     | 18                       | 41                       | 63                       | 128                      | 235                      | 564                      | 564                      |
| 25                     | 19                       | 41                       | 63                       | 128                      | 234                      | 564                      | 564                      |
| 26                     | 19                       | 41                       | 63                       | 128                      | 234                      | 564                      | 564                      |
| 27                     | 20                       | 41                       | 63                       | 128                      | 234                      | 564                      | 564                      |
| 28                     | 21                       | 41                       | 63                       | 128                      | 234                      | 563                      | 563                      |
| 29                     | 21                       | 41                       | 63                       | 127                      | 234                      | 563                      | 563                      |
| 30                     | 22                       | 41                       | 63                       | 127                      | 234                      | 563                      | 563                      |

### 2.30 Turkish lira

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 194                      | 209                      | 234                      | 311                      | 424                      | 754                      | 1 617                    |
| 2                      | 191                      | 206                      | 231                      | 307                      | 421                      | 751                      | 1 298                    |
| 3                      | 187                      | 203                      | 227                      | 296                      | 413                      | 742                      | 1 068                    |
| 4                      | 184                      | 201                      | 226                      | 293                      | 407                      | 737                      | 885                      |
| 5                      | 181                      | 199                      | 226                      | 291                      | 402                      | 732                      | 739                      |
| 6                      | 177                      | 196                      | 224                      | 291                      | 397                      | 727                      | 727                      |
| 7                      | 174                      | 194                      | 222                      | 289                      | 393                      | 722                      | 722                      |
| 8                      | 169                      | 191                      | 217                      | 283                      | 388                      | 718                      | 718                      |
| 9                      | 165                      | 187                      | 213                      | 278                      | 384                      | 714                      | 714                      |
| 10                     | 162                      | 184                      | 209                      | 274                      | 380                      | 709                      | 709                      |
| 11                     | 158                      | 181                      | 205                      | 269                      | 376                      | 705                      | 705                      |
| 12                     | 155                      | 178                      | 201                      | 265                      | 372                      | 701                      | 701                      |
| 13                     | 151                      | 175                      | 197                      | 261                      | 368                      | 697                      | 697                      |
| 14                     | 147                      | 171                      | 193                      | 258                      | 364                      | 694                      | 694                      |
| 15                     | 144                      | 168                      | 189                      | 254                      | 361                      | 690                      | 690                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 140                      | 164                      | 186                      | 251                      | 357                      | 687                      | 687                      |
| 17                     | 137                      | 161                      | 183                      | 248                      | 354                      | 684                      | 684                      |
| 18                     | 134                      | 158                      | 180                      | 245                      | 351                      | 681                      | 681                      |
| 19                     | 131                      | 155                      | 177                      | 242                      | 348                      | 678                      | 678                      |
| 20                     | 129                      | 153                      | 174                      | 239                      | 346                      | 675                      | 675                      |
| 21                     | 126                      | 150                      | 172                      | 237                      | 343                      | 672                      | 672                      |
| 22                     | 124                      | 147                      | 169                      | 234                      | 340                      | 670                      | 670                      |
| 23                     | 121                      | 145                      | 167                      | 231                      | 338                      | 667                      | 667                      |
| 24                     | 118                      | 142                      | 164                      | 229                      | 335                      | 665                      | 665                      |
| 25                     | 116                      | 140                      | 162                      | 226                      | 333                      | 662                      | 662                      |
| 26                     | 114                      | 137                      | 159                      | 224                      | 330                      | 660                      | 660                      |
| 27                     | 111                      | 135                      | 157                      | 222                      | 328                      | 658                      | 658                      |
| 28                     | 109                      | 133                      | 155                      | 219                      | 326                      | 655                      | 655                      |
| 29                     | 107                      | 131                      | 152                      | 217                      | 324                      | 653                      | 653                      |
| 30                     | 105                      | 129                      | 150                      | 215                      | 322                      | 651                      | 651                      |

## 2.31 US dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 8                        | 26                       | 51                       | 108                      | 244                      | 573                      | 1 236                    |
| 2                      | 8                        | 26                       | 51                       | 108                      | 244                      | 573                      | 1 013                    |
| 3                      | 9                        | 29                       | 53                       | 102                      | 242                      | 571                      | 838                      |
| 4                      | 12                       | 34                       | 56                       | 100                      | 242                      | 572                      | 701                      |
| 5                      | 16                       | 40                       | 61                       | 103                      | 243                      | 573                      | 593                      |
| 6                      | 18                       | 43                       | 65                       | 99                       | 244                      | 573                      | 573                      |
| 7                      | 19                       | 45                       | 64                       | 92                       | 244                      | 574                      | 574                      |
| 8                      | 17                       | 44                       | 64                       | 91                       | 244                      | 574                      | 574                      |
| 9                      | 17                       | 45                       | 66                       | 95                       | 245                      | 574                      | 574                      |
| 10                     | 19                       | 48                       | 68                       | 99                       | 245                      | 574                      | 574                      |
| 11                     | 21                       | 50                       | 70                       | 102                      | 245                      | 574                      | 574                      |
| 12                     | 23                       | 53                       | 71                       | 103                      | 245                      | 574                      | 574                      |
| 13                     | 24                       | 54                       | 72                       | 103                      | 245                      | 574                      | 574                      |
| 14                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |
| 15                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |
| 16                     | 24                       | 55                       | 72                       | 103                      | 244                      | 574                      | 574                      |
| 17                     | 24                       | 55                       | 72                       | 103                      | 244                      | 574                      | 574                      |
| 18                     | 24                       | 55                       | 72                       | 103                      | 244                      | 574                      | 574                      |
| 19                     | 24                       | 55                       | 72                       | 103                      | 244                      | 574                      | 574                      |
| 20                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 22                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 23                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 24                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 25                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 26                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 27                     | 24                       | 55                       | 72                       | 103                      | 245                      | 575                      | 575                      |
| 28                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |
| 29                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |
| 30                     | 24                       | 55                       | 72                       | 103                      | 245                      | 574                      | 574                      |

## 2.32 Yen

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 3                        | 14                       | 90                       | 204                      | 533                      | 1 186                    |
| 2                      | 1                        | 5                        | 12                       | 89                       | 203                      | 532                      | 973                      |
| 3                      | 2                        | 5                        | 12                       | 80                       | 197                      | 527                      | 805                      |
| 4                      | 3                        | 6                        | 13                       | 81                       | 195                      | 524                      | 673                      |
| 5                      | 4                        | 7                        | 18                       | 83                       | 194                      | 524                      | 570                      |
| 6                      | 4                        | 8                        | 21                       | 87                       | 194                      | 523                      | 523                      |
| 7                      | 5                        | 8                        | 22                       | 90                       | 194                      | 523                      | 523                      |
| 8                      | 6                        | 9                        | 22                       | 88                       | 193                      | 523                      | 523                      |
| 9                      | 7                        | 11                       | 22                       | 87                       | 194                      | 523                      | 523                      |
| 10                     | 8                        | 11                       | 22                       | 87                       | 194                      | 523                      | 523                      |
| 11                     | 8                        | 12                       | 23                       | 87                       | 194                      | 523                      | 523                      |
| 12                     | 9                        | 12                       | 24                       | 88                       | 194                      | 523                      | 523                      |
| 13                     | 10                       | 14                       | 26                       | 88                       | 194                      | 524                      | 524                      |
| 14                     | 11                       | 14                       | 27                       | 88                       | 195                      | 524                      | 524                      |
| 15                     | 11                       | 15                       | 29                       | 88                       | 195                      | 524                      | 524                      |
| 16                     | 12                       | 16                       | 30                       | 89                       | 195                      | 524                      | 524                      |
| 17                     | 12                       | 17                       | 31                       | 89                       | 195                      | 525                      | 525                      |
| 18                     | 14                       | 17                       | 33                       | 89                       | 196                      | 525                      | 525                      |
| 19                     | 14                       | 19                       | 34                       | 90                       | 196                      | 526                      | 526                      |
| 20                     | 15                       | 19                       | 35                       | 91                       | 197                      | 527                      | 527                      |
| 21                     | 15                       | 20                       | 36                       | 91                       | 198                      | 527                      | 527                      |
| 22                     | 16                       | 20                       | 38                       | 92                       | 198                      | 528                      | 528                      |
| 23                     | 17                       | 22                       | 39                       | 92                       | 199                      | 528                      | 528                      |
| 24                     | 18                       | 22                       | 41                       | 92                       | 199                      | 528                      | 528                      |
| 25                     | 18                       | 23                       | 42                       | 93                       | 199                      | 528                      | 528                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 19                       | 23                       | 43                       | 93                       | 199                      | 529                      | 529                      |
| 27                     | 19                       | 25                       | 45                       | 93                       | 199                      | 529                      | 529                      |
| 28                     | 21                       | 25                       | 46                       | 93                       | 199                      | 529                      | 529                      |
| 29                     | 21                       | 26                       | 47                       | 93                       | 199                      | 529                      | 529                      |
| 30                     | 22                       | 26                       | 48                       | 93                       | 199                      | 529                      | 529                      |

### 3. Other exposures

#### 3.1 Euro

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 1                        | 15                       | 21                       | 44                       | 165                      | 303                      | 3 036                    |
| 2                      | 1                        | 15                       | 21                       | 44                       | 165                      | 339                      | 2 253                    |
| 3                      | 1                        | 15                       | 24                       | 49                       | 160                      | 352                      | 1 697                    |
| 4                      | 1                        | 16                       | 27                       | 53                       | 157                      | 350                      | 1 311                    |
| 5                      | 2                        | 18                       | 30                       | 55                       | 157                      | 341                      | 1 039                    |
| 6                      | 3                        | 21                       | 33                       | 58                       | 157                      | 328                      | 844                      |
| 7                      | 5                        | 24                       | 34                       | 60                       | 157                      | 312                      | 698                      |
| 8                      | 5                        | 24                       | 36                       | 63                       | 157                      | 296                      | 587                      |
| 9                      | 5                        | 25                       | 37                       | 66                       | 157                      | 279                      | 501                      |
| 10                     | 5                        | 26                       | 39                       | 68                       | 157                      | 263                      | 432                      |
| 11                     | 6                        | 26                       | 39                       | 68                       | 157                      | 250                      | 375                      |
| 12                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 329                      |
| 13                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 290                      |
| 14                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 257                      |
| 15                     | 6                        | 26                       | 40                       | 69                       | 157                      | 250                      | 250                      |
| 16                     | 8                        | 26                       | 43                       | 69                       | 157                      | 250                      | 250                      |
| 17                     | 8                        | 26                       | 46                       | 69                       | 157                      | 250                      | 250                      |
| 18                     | 8                        | 26                       | 48                       | 69                       | 157                      | 250                      | 250                      |
| 19                     | 9                        | 26                       | 50                       | 69                       | 157                      | 250                      | 250                      |
| 20                     | 9                        | 26                       | 53                       | 69                       | 157                      | 250                      | 250                      |
| 21                     | 9                        | 26                       | 55                       | 69                       | 157                      | 250                      | 250                      |
| 22                     | 10                       | 26                       | 58                       | 69                       | 157                      | 250                      | 250                      |
| 23                     | 10                       | 26                       | 61                       | 69                       | 157                      | 250                      | 250                      |
| 24                     | 12                       | 26                       | 63                       | 69                       | 157                      | 250                      | 250                      |
| 25                     | 12                       | 26                       | 66                       | 69                       | 157                      | 250                      | 250                      |
| 26                     | 12                       | 26                       | 68                       | 71                       | 157                      | 250                      | 250                      |
| 27                     | 13                       | 26                       | 71                       | 74                       | 157                      | 250                      | 250                      |
| 28                     | 13                       | 26                       | 73                       | 76                       | 157                      | 250                      | 250                      |
| 29                     | 13                       | 26                       | 75                       | 77                       | 157                      | 250                      | 250                      |
| 30                     | 14                       | 27                       | 78                       | 79                       | 157                      | 250                      | 250                      |



## 3.2 Czech koruna

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 7                        | 20                       | 27                       | 49                       | 171                      | 313                      | 3 152                    |
| 2                      | 9                        | 22                       | 29                       | 51                       | 173                      | 351                      | 2 338                    |
| 3                      | 8                        | 23                       | 32                       | 57                       | 168                      | 363                      | 1 758                    |
| 4                      | 8                        | 24                       | 35                       | 60                       | 165                      | 360                      | 1 355                    |
| 5                      | 9                        | 26                       | 38                       | 62                       | 164                      | 350                      | 1 071                    |
| 6                      | 10                       | 28                       | 39                       | 65                       | 164                      | 336                      | 868                      |
| 7                      | 11                       | 30                       | 41                       | 66                       | 163                      | 319                      | 717                      |
| 8                      | 10                       | 30                       | 41                       | 68                       | 163                      | 302                      | 602                      |
| 9                      | 10                       | 30                       | 43                       | 71                       | 162                      | 285                      | 512                      |
| 10                     | 10                       | 31                       | 44                       | 73                       | 162                      | 267                      | 441                      |
| 11                     | 10                       | 31                       | 44                       | 73                       | 161                      | 254                      | 383                      |
| 12                     | 9                        | 30                       | 43                       | 72                       | 161                      | 253                      | 335                      |
| 13                     | 9                        | 29                       | 42                       | 72                       | 160                      | 253                      | 295                      |
| 14                     | 8                        | 29                       | 42                       | 71                       | 160                      | 252                      | 262                      |
| 15                     | 8                        | 28                       | 41                       | 71                       | 159                      | 252                      | 252                      |
| 16                     | 8                        | 28                       | 44                       | 70                       | 158                      | 251                      | 251                      |
| 17                     | 8                        | 28                       | 46                       | 70                       | 158                      | 251                      | 251                      |
| 18                     | 8                        | 28                       | 49                       | 70                       | 158                      | 251                      | 251                      |
| 19                     | 9                        | 28                       | 51                       | 70                       | 158                      | 251                      | 251                      |
| 20                     | 9                        | 28                       | 54                       | 70                       | 159                      | 251                      | 251                      |
| 21                     | 9                        | 28                       | 56                       | 71                       | 159                      | 252                      | 252                      |
| 22                     | 10                       | 29                       | 58                       | 71                       | 159                      | 252                      | 252                      |
| 23                     | 11                       | 29                       | 61                       | 71                       | 159                      | 252                      | 252                      |
| 24                     | 12                       | 29                       | 63                       | 71                       | 159                      | 252                      | 252                      |
| 25                     | 12                       | 29                       | 66                       | 71                       | 159                      | 252                      | 252                      |
| 26                     | 12                       | 29                       | 68                       | 72                       | 159                      | 252                      | 252                      |
| 27                     | 13                       | 29                       | 71                       | 74                       | 159                      | 252                      | 252                      |
| 28                     | 13                       | 29                       | 74                       | 76                       | 159                      | 252                      | 252                      |
| 29                     | 14                       | 29                       | 77                       | 79                       | 159                      | 252                      | 252                      |
| 30                     | 14                       | 29                       | 79                       | 81                       | 159                      | 252                      | 252                      |

## 3.3 Danish krone

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 1                        | 15                       | 21                       | 44                       | 165                      | 303                      | 3 035                    |
| 2                      | 1                        | 15                       | 21                       | 44                       | 165                      | 339                      | 2 252                    |
| 3                      | 1                        | 15                       | 23                       | 49                       | 159                      | 351                      | 1 697                    |
| 4                      | 1                        | 16                       | 26                       | 52                       | 157                      | 350                      | 1 311                    |
| 5                      | 2                        | 18                       | 30                       | 54                       | 157                      | 341                      | 1 039                    |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 3                        | 21                       | 32                       | 58                       | 157                      | 328                      | 843                      |
| 7                      | 4                        | 23                       | 34                       | 60                       | 157                      | 312                      | 698                      |
| 8                      | 4                        | 24                       | 36                       | 62                       | 157                      | 296                      | 587                      |
| 9                      | 5                        | 25                       | 37                       | 65                       | 157                      | 279                      | 501                      |
| 10                     | 5                        | 26                       | 39                       | 67                       | 157                      | 263                      | 432                      |
| 11                     | 5                        | 26                       | 39                       | 68                       | 157                      | 250                      | 375                      |
| 12                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 329                      |
| 13                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 290                      |
| 14                     | 6                        | 26                       | 39                       | 69                       | 157                      | 250                      | 257                      |
| 15                     | 6                        | 26                       | 40                       | 69                       | 157                      | 250                      | 250                      |
| 16                     | 8                        | 26                       | 43                       | 69                       | 157                      | 250                      | 250                      |
| 17                     | 8                        | 26                       | 46                       | 69                       | 157                      | 250                      | 250                      |
| 18                     | 8                        | 26                       | 47                       | 69                       | 157                      | 250                      | 250                      |
| 19                     | 9                        | 26                       | 50                       | 69                       | 157                      | 250                      | 250                      |
| 20                     | 9                        | 26                       | 53                       | 69                       | 157                      | 250                      | 250                      |
| 21                     | 9                        | 26                       | 55                       | 69                       | 157                      | 250                      | 250                      |
| 22                     | 10                       | 26                       | 58                       | 69                       | 157                      | 250                      | 250                      |
| 23                     | 10                       | 26                       | 61                       | 69                       | 157                      | 250                      | 250                      |
| 24                     | 12                       | 26                       | 63                       | 69                       | 157                      | 250                      | 250                      |
| 25                     | 12                       | 26                       | 66                       | 69                       | 157                      | 250                      | 250                      |
| 26                     | 12                       | 26                       | 68                       | 71                       | 157                      | 250                      | 250                      |
| 27                     | 13                       | 26                       | 71                       | 74                       | 157                      | 250                      | 250                      |
| 28                     | 13                       | 26                       | 73                       | 76                       | 157                      | 250                      | 250                      |
| 29                     | 13                       | 26                       | 75                       | 77                       | 157                      | 250                      | 250                      |
| 30                     | 14                       | 27                       | 78                       | 79                       | 157                      | 250                      | 250                      |

### 3.4 Forint

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 78                       | 92                       | 98                       | 121                      | 242                      | 337                      | 3 075                    |
| 2                      | 74                       | 87                       | 94                       | 117                      | 238                      | 346                      | 2 297                    |
| 3                      | 76                       | 90                       | 99                       | 124                      | 235                      | 360                      | 1 740                    |
| 4                      | 73                       | 89                       | 99                       | 125                      | 230                      | 360                      | 1 348                    |
| 5                      | 72                       | 88                       | 100                      | 125                      | 227                      | 352                      | 1 070                    |
| 6                      | 71                       | 89                       | 101                      | 126                      | 225                      | 338                      | 869                      |
| 7                      | 71                       | 90                       | 100                      | 126                      | 223                      | 323                      | 720                      |
| 8                      | 69                       | 89                       | 100                      | 127                      | 222                      | 314                      | 606                      |
| 9                      | 68                       | 89                       | 101                      | 129                      | 220                      | 313                      | 517                      |
| 10                     | 65                       | 86                       | 99                       | 127                      | 217                      | 309                      | 446                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 62                       | 83                       | 96                       | 125                      | 214                      | 307                      | 388                      |
| 12                     | 61                       | 82                       | 95                       | 124                      | 212                      | 305                      | 340                      |
| 13                     | 60                       | 81                       | 94                       | 123                      | 212                      | 304                      | 304                      |
| 14                     | 60                       | 80                       | 93                       | 123                      | 211                      | 304                      | 304                      |
| 15                     | 59                       | 80                       | 93                       | 122                      | 211                      | 304                      | 304                      |
| 16                     | 59                       | 79                       | 92                       | 122                      | 210                      | 303                      | 303                      |
| 17                     | 58                       | 79                       | 92                       | 121                      | 210                      | 302                      | 302                      |
| 18                     | 57                       | 78                       | 91                       | 121                      | 209                      | 302                      | 302                      |
| 19                     | 57                       | 77                       | 90                       | 120                      | 208                      | 301                      | 301                      |
| 20                     | 56                       | 77                       | 90                       | 119                      | 207                      | 300                      | 300                      |
| 21                     | 55                       | 76                       | 89                       | 118                      | 207                      | 300                      | 300                      |
| 22                     | 54                       | 75                       | 88                       | 118                      | 206                      | 299                      | 299                      |
| 23                     | 53                       | 74                       | 87                       | 117                      | 205                      | 298                      | 298                      |
| 24                     | 52                       | 73                       | 86                       | 116                      | 204                      | 297                      | 297                      |
| 25                     | 51                       | 72                       | 85                       | 115                      | 203                      | 296                      | 296                      |
| 26                     | 50                       | 71                       | 84                       | 114                      | 202                      | 295                      | 295                      |
| 27                     | 49                       | 70                       | 83                       | 112                      | 201                      | 294                      | 294                      |
| 28                     | 48                       | 69                       | 82                       | 111                      | 200                      | 292                      | 292                      |
| 29                     | 47                       | 68                       | 81                       | 110                      | 199                      | 291                      | 291                      |
| 30                     | 46                       | 67                       | 81                       | 109                      | 198                      | 290                      | 290                      |

### 3.5 Krona

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 5                        | 18                       | 25                       | 47                       | 169                      | 304                      | 3 044                    |
| 2                      | 6                        | 20                       | 27                       | 49                       | 171                      | 340                      | 2 261                    |
| 3                      | 7                        | 22                       | 30                       | 55                       | 166                      | 353                      | 1 704                    |
| 4                      | 8                        | 23                       | 34                       | 60                       | 164                      | 352                      | 1 317                    |
| 5                      | 9                        | 25                       | 37                       | 62                       | 164                      | 343                      | 1 044                    |
| 6                      | 10                       | 28                       | 40                       | 65                       | 164                      | 329                      | 848                      |
| 7                      | 11                       | 30                       | 41                       | 67                       | 164                      | 314                      | 702                      |
| 8                      | 11                       | 31                       | 42                       | 69                       | 163                      | 297                      | 590                      |
| 9                      | 11                       | 31                       | 43                       | 72                       | 163                      | 280                      | 503                      |
| 10                     | 11                       | 31                       | 44                       | 73                       | 162                      | 264                      | 434                      |
| 11                     | 11                       | 31                       | 44                       | 74                       | 162                      | 255                      | 377                      |
| 12                     | 10                       | 31                       | 44                       | 73                       | 162                      | 255                      | 331                      |
| 13                     | 10                       | 31                       | 44                       | 73                       | 161                      | 254                      | 292                      |
| 14                     | 10                       | 30                       | 43                       | 73                       | 161                      | 254                      | 259                      |
| 15                     | 10                       | 30                       | 43                       | 73                       | 161                      | 254                      | 254                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 9                        | 30                       | 43                       | 72                       | 160                      | 253                      | 253                      |
| 17                     | 9                        | 30                       | 46                       | 72                       | 160                      | 253                      | 253                      |
| 18                     | 9                        | 30                       | 49                       | 72                       | 160                      | 253                      | 253                      |
| 19                     | 9                        | 30                       | 51                       | 72                       | 160                      | 253                      | 253                      |
| 20                     | 9                        | 30                       | 53                       | 73                       | 161                      | 254                      | 254                      |
| 21                     | 10                       | 31                       | 56                       | 73                       | 161                      | 254                      | 254                      |
| 22                     | 10                       | 31                       | 58                       | 73                       | 161                      | 254                      | 254                      |
| 23                     | 11                       | 31                       | 61                       | 73                       | 162                      | 254                      | 254                      |
| 24                     | 12                       | 31                       | 64                       | 73                       | 162                      | 254                      | 254                      |
| 25                     | 12                       | 31                       | 66                       | 73                       | 162                      | 255                      | 255                      |
| 26                     | 12                       | 31                       | 69                       | 73                       | 162                      | 255                      | 255                      |
| 27                     | 13                       | 31                       | 71                       | 74                       | 162                      | 254                      | 254                      |
| 28                     | 13                       | 31                       | 73                       | 76                       | 162                      | 254                      | 254                      |
| 29                     | 14                       | 31                       | 77                       | 78                       | 162                      | 254                      | 254                      |
| 30                     | 14                       | 31                       | 79                       | 81                       | 161                      | 254                      | 254                      |

## 3.6 Kuna

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 46                       | 59                       | 66                       | 89                       | 210                      | 305                      | 3 057                    |
| 2                      | 50                       | 63                       | 70                       | 92                       | 214                      | 342                      | 2 272                    |
| 3                      | 53                       | 68                       | 76                       | 102                      | 212                      | 355                      | 1 715                    |
| 4                      | 56                       | 71                       | 82                       | 108                      | 212                      | 355                      | 1 328                    |
| 5                      | 57                       | 74                       | 86                       | 110                      | 213                      | 346                      | 1 054                    |
| 6                      | 59                       | 77                       | 88                       | 114                      | 213                      | 333                      | 857                      |
| 7                      | 60                       | 79                       | 90                       | 115                      | 212                      | 318                      | 710                      |
| 8                      | 59                       | 78                       | 90                       | 117                      | 211                      | 304                      | 598                      |
| 9                      | 58                       | 78                       | 90                       | 118                      | 210                      | 302                      | 510                      |
| 10                     | 56                       | 77                       | 90                       | 119                      | 208                      | 301                      | 440                      |
| 11                     | 55                       | 76                       | 89                       | 118                      | 207                      | 299                      | 383                      |
| 12                     | 54                       | 74                       | 87                       | 117                      | 205                      | 298                      | 335                      |
| 13                     | 52                       | 73                       | 86                       | 115                      | 204                      | 296                      | 296                      |
| 14                     | 51                       | 72                       | 85                       | 114                      | 202                      | 295                      | 295                      |
| 15                     | 50                       | 70                       | 83                       | 113                      | 201                      | 294                      | 294                      |
| 16                     | 49                       | 69                       | 82                       | 112                      | 200                      | 293                      | 293                      |
| 17                     | 48                       | 68                       | 81                       | 111                      | 199                      | 292                      | 292                      |
| 18                     | 47                       | 68                       | 81                       | 110                      | 198                      | 291                      | 291                      |
| 19                     | 46                       | 67                       | 80                       | 109                      | 198                      | 290                      | 290                      |
| 20                     | 46                       | 66                       | 79                       | 109                      | 197                      | 290                      | 290                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 45                       | 66                       | 79                       | 108                      | 196                      | 289                      | 289                      |
| 22                     | 44                       | 65                       | 78                       | 107                      | 196                      | 288                      | 288                      |
| 23                     | 43                       | 64                       | 77                       | 106                      | 195                      | 288                      | 288                      |
| 24                     | 42                       | 63                       | 76                       | 106                      | 194                      | 287                      | 287                      |
| 25                     | 42                       | 62                       | 75                       | 105                      | 193                      | 286                      | 286                      |
| 26                     | 41                       | 61                       | 74                       | 104                      | 192                      | 285                      | 285                      |
| 27                     | 40                       | 61                       | 74                       | 103                      | 191                      | 284                      | 284                      |
| 28                     | 39                       | 60                       | 75                       | 102                      | 190                      | 283                      | 283                      |
| 29                     | 38                       | 59                       | 77                       | 101                      | 190                      | 282                      | 282                      |
| 30                     | 37                       | 58                       | 79                       | 101                      | 189                      | 282                      | 282                      |

## 3.7 Lev

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 14                       | 20                       | 43                       | 164                      | 303                      | 3 033                    |
| 2                      | 0                        | 14                       | 20                       | 43                       | 164                      | 339                      | 2 251                    |
| 3                      | 1                        | 14                       | 23                       | 48                       | 159                      | 351                      | 1 696                    |
| 4                      | 1                        | 15                       | 26                       | 52                       | 156                      | 350                      | 1 310                    |
| 5                      | 2                        | 17                       | 29                       | 54                       | 156                      | 341                      | 1 038                    |
| 6                      | 2                        | 20                       | 32                       | 57                       | 156                      | 327                      | 843                      |
| 7                      | 4                        | 23                       | 34                       | 59                       | 156                      | 312                      | 698                      |
| 8                      | 4                        | 23                       | 35                       | 62                       | 156                      | 296                      | 587                      |
| 9                      | 4                        | 24                       | 36                       | 65                       | 156                      | 279                      | 500                      |
| 10                     | 4                        | 25                       | 38                       | 67                       | 156                      | 262                      | 431                      |
| 11                     | 5                        | 25                       | 38                       | 68                       | 156                      | 249                      | 375                      |
| 12                     | 6                        | 25                       | 38                       | 68                       | 156                      | 249                      | 329                      |
| 13                     | 6                        | 25                       | 38                       | 68                       | 156                      | 249                      | 290                      |
| 14                     | 6                        | 25                       | 38                       | 68                       | 156                      | 249                      | 257                      |
| 15                     | 6                        | 25                       | 40                       | 68                       | 156                      | 249                      | 249                      |
| 16                     | 8                        | 25                       | 43                       | 68                       | 156                      | 249                      | 249                      |
| 17                     | 8                        | 25                       | 46                       | 68                       | 156                      | 249                      | 249                      |
| 18                     | 8                        | 25                       | 47                       | 68                       | 156                      | 249                      | 249                      |
| 19                     | 9                        | 25                       | 50                       | 68                       | 156                      | 249                      | 249                      |
| 20                     | 9                        | 25                       | 53                       | 68                       | 156                      | 249                      | 249                      |
| 21                     | 9                        | 25                       | 55                       | 68                       | 156                      | 249                      | 249                      |
| 22                     | 10                       | 25                       | 58                       | 68                       | 156                      | 249                      | 249                      |
| 23                     | 10                       | 25                       | 61                       | 68                       | 156                      | 249                      | 249                      |
| 24                     | 12                       | 25                       | 63                       | 68                       | 156                      | 249                      | 249                      |
| 25                     | 12                       | 25                       | 66                       | 69                       | 156                      | 249                      | 249                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 12                       | 25                       | 68                       | 71                       | 156                      | 249                      | 249                      |
| 27                     | 13                       | 25                       | 71                       | 74                       | 156                      | 249                      | 249                      |
| 28                     | 13                       | 26                       | 73                       | 76                       | 156                      | 249                      | 249                      |
| 29                     | 13                       | 26                       | 75                       | 77                       | 156                      | 249                      | 249                      |
| 30                     | 14                       | 27                       | 78                       | 79                       | 156                      | 249                      | 249                      |

### 3.8 Pound sterling

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 11                       | 22                       | 45                       | 183                      | 309                      | 3 102                    |
| 2                      | 0                        | 11                       | 22                       | 45                       | 183                      | 346                      | 2 304                    |
| 3                      | 1                        | 11                       | 24                       | 50                       | 177                      | 359                      | 1 735                    |
| 4                      | 1                        | 13                       | 26                       | 56                       | 174                      | 357                      | 1 339                    |
| 5                      | 2                        | 16                       | 29                       | 59                       | 173                      | 347                      | 1 060                    |
| 6                      | 2                        | 18                       | 33                       | 60                       | 172                      | 333                      | 859                      |
| 7                      | 3                        | 21                       | 36                       | 60                       | 171                      | 317                      | 710                      |
| 8                      | 4                        | 23                       | 37                       | 60                       | 170                      | 300                      | 597                      |
| 9                      | 7                        | 31                       | 42                       | 58                       | 169                      | 283                      | 508                      |
| 10                     | 9                        | 34                       | 41                       | 57                       | 168                      | 266                      | 438                      |
| 11                     | 8                        | 33                       | 41                       | 56                       | 167                      | 260                      | 380                      |
| 12                     | 7                        | 32                       | 41                       | 56                       | 166                      | 259                      | 333                      |
| 13                     | 6                        | 31                       | 41                       | 56                       | 165                      | 258                      | 293                      |
| 14                     | 6                        | 31                       | 41                       | 56                       | 165                      | 257                      | 260                      |
| 15                     | 6                        | 31                       | 42                       | 56                       | 164                      | 257                      | 257                      |
| 16                     | 8                        | 31                       | 43                       | 56                       | 162                      | 255                      | 255                      |
| 17                     | 8                        | 31                       | 46                       | 56                       | 161                      | 254                      | 254                      |
| 18                     | 8                        | 31                       | 48                       | 56                       | 161                      | 254                      | 254                      |
| 19                     | 9                        | 31                       | 51                       | 57                       | 161                      | 254                      | 254                      |
| 20                     | 9                        | 31                       | 53                       | 59                       | 161                      | 254                      | 254                      |
| 21                     | 9                        | 31                       | 55                       | 61                       | 161                      | 254                      | 254                      |
| 22                     | 10                       | 31                       | 58                       | 64                       | 161                      | 254                      | 254                      |
| 23                     | 10                       | 31                       | 61                       | 66                       | 161                      | 254                      | 254                      |
| 24                     | 12                       | 31                       | 63                       | 67                       | 160                      | 253                      | 253                      |
| 25                     | 12                       | 31                       | 66                       | 70                       | 160                      | 252                      | 252                      |
| 26                     | 12                       | 31                       | 68                       | 72                       | 159                      | 252                      | 252                      |
| 27                     | 13                       | 31                       | 71                       | 74                       | 159                      | 252                      | 252                      |
| 28                     | 13                       | 31                       | 73                       | 76                       | 158                      | 251                      | 251                      |
| 29                     | 13                       | 31                       | 75                       | 77                       | 158                      | 251                      | 251                      |
| 30                     | 14                       | 31                       | 78                       | 79                       | 158                      | 250                      | 250                      |

## 3.9 Romanian leu

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 82                       | 95                       | 102                      | 124                      | 246                      | 341                      | 3 225                    |
| 2                      | 79                       | 93                       | 100                      | 122                      | 243                      | 360                      | 2 404                    |
| 3                      | 77                       | 91                       | 100                      | 125                      | 236                      | 374                      | 1 814                    |
| 4                      | 74                       | 90                       | 101                      | 127                      | 231                      | 373                      | 1 402                    |
| 5                      | 72                       | 89                       | 101                      | 126                      | 228                      | 363                      | 1 111                    |
| 6                      | 72                       | 90                       | 101                      | 127                      | 226                      | 349                      | 901                      |
| 7                      | 71                       | 90                       | 101                      | 126                      | 223                      | 332                      | 745                      |
| 8                      | 68                       | 88                       | 99                       | 126                      | 221                      | 315                      | 627                      |
| 9                      | 66                       | 86                       | 99                       | 127                      | 218                      | 311                      | 534                      |
| 10                     | 65                       | 85                       | 98                       | 127                      | 216                      | 309                      | 460                      |
| 11                     | 63                       | 84                       | 97                       | 126                      | 215                      | 308                      | 400                      |
| 12                     | 62                       | 82                       | 95                       | 125                      | 213                      | 306                      | 350                      |
| 13                     | 60                       | 81                       | 94                       | 123                      | 211                      | 304                      | 309                      |
| 14                     | 59                       | 79                       | 92                       | 122                      | 210                      | 303                      | 303                      |
| 15                     | 57                       | 78                       | 91                       | 120                      | 209                      | 301                      | 301                      |
| 16                     | 56                       | 77                       | 90                       | 119                      | 207                      | 300                      | 300                      |
| 17                     | 55                       | 76                       | 89                       | 118                      | 206                      | 299                      | 299                      |
| 18                     | 54                       | 75                       | 88                       | 117                      | 205                      | 298                      | 298                      |
| 19                     | 53                       | 74                       | 87                       | 116                      | 204                      | 297                      | 297                      |
| 20                     | 52                       | 73                       | 86                       | 115                      | 204                      | 296                      | 296                      |
| 21                     | 51                       | 72                       | 85                       | 114                      | 203                      | 296                      | 296                      |
| 22                     | 50                       | 71                       | 84                       | 114                      | 202                      | 295                      | 295                      |
| 23                     | 49                       | 70                       | 83                       | 112                      | 201                      | 294                      | 294                      |
| 24                     | 48                       | 69                       | 82                       | 111                      | 200                      | 293                      | 293                      |
| 25                     | 47                       | 68                       | 81                       | 110                      | 199                      | 291                      | 291                      |
| 26                     | 46                       | 67                       | 80                       | 109                      | 198                      | 290                      | 290                      |
| 27                     | 45                       | 66                       | 79                       | 108                      | 197                      | 289                      | 289                      |
| 28                     | 44                       | 65                       | 78                       | 107                      | 196                      | 288                      | 288                      |
| 29                     | 43                       | 64                       | 80                       | 106                      | 195                      | 287                      | 287                      |
| 30                     | 42                       | 63                       | 82                       | 105                      | 194                      | 287                      | 287                      |

## 3.10 Zloty

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 55                       | 68                       | 75                       | 98                       | 219                      | 314                      | 3 100                    |
| 2                      | 53                       | 67                       | 74                       | 96                       | 217                      | 347                      | 2 310                    |
| 3                      | 52                       | 66                       | 75                       | 100                      | 211                      | 361                      | 1 746                    |
| 4                      | 51                       | 66                       | 77                       | 103                      | 207                      | 360                      | 1 350                    |
| 5                      | 49                       | 66                       | 78                       | 103                      | 205                      | 351                      | 1 071                    |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 49                       | 67                       | 79                       | 104                      | 203                      | 338                      | 870                      |
| 7                      | 49                       | 68                       | 79                       | 104                      | 201                      | 322                      | 720                      |
| 8                      | 47                       | 67                       | 79                       | 105                      | 200                      | 305                      | 606                      |
| 9                      | 46                       | 66                       | 79                       | 107                      | 198                      | 291                      | 517                      |
| 10                     | 45                       | 66                       | 79                       | 108                      | 197                      | 290                      | 445                      |
| 11                     | 45                       | 65                       | 78                       | 107                      | 196                      | 289                      | 387                      |
| 12                     | 44                       | 64                       | 77                       | 107                      | 195                      | 288                      | 338                      |
| 13                     | 43                       | 64                       | 77                       | 106                      | 194                      | 287                      | 298                      |
| 14                     | 42                       | 63                       | 76                       | 105                      | 194                      | 286                      | 286                      |
| 15                     | 42                       | 62                       | 75                       | 105                      | 193                      | 286                      | 286                      |
| 16                     | 40                       | 61                       | 74                       | 104                      | 192                      | 285                      | 285                      |
| 17                     | 40                       | 61                       | 74                       | 103                      | 191                      | 284                      | 284                      |
| 18                     | 39                       | 60                       | 73                       | 102                      | 191                      | 283                      | 283                      |
| 19                     | 39                       | 59                       | 72                       | 102                      | 190                      | 283                      | 283                      |
| 20                     | 39                       | 59                       | 72                       | 102                      | 190                      | 283                      | 283                      |
| 21                     | 38                       | 59                       | 72                       | 101                      | 190                      | 282                      | 282                      |
| 22                     | 38                       | 59                       | 72                       | 101                      | 189                      | 282                      | 282                      |
| 23                     | 37                       | 58                       | 71                       | 100                      | 189                      | 281                      | 281                      |
| 24                     | 37                       | 57                       | 70                       | 100                      | 188                      | 281                      | 281                      |
| 25                     | 36                       | 57                       | 70                       | 99                       | 187                      | 280                      | 280                      |
| 26                     | 35                       | 56                       | 70                       | 99                       | 187                      | 280                      | 280                      |
| 27                     | 35                       | 55                       | 72                       | 98                       | 186                      | 279                      | 279                      |
| 28                     | 34                       | 55                       | 75                       | 97                       | 185                      | 278                      | 278                      |
| 29                     | 33                       | 54                       | 77                       | 96                       | 185                      | 278                      | 278                      |
| 30                     | 33                       | 53                       | 80                       | 96                       | 184                      | 277                      | 277                      |

### 3.11 Norwegian krone

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 26                       | 40                       | 46                       | 69                       | 190                      | 310                      | 3 116                    |
| 2                      | 26                       | 40                       | 47                       | 69                       | 191                      | 348                      | 2 317                    |
| 3                      | 25                       | 40                       | 48                       | 73                       | 184                      | 361                      | 1 746                    |
| 4                      | 24                       | 40                       | 50                       | 76                       | 180                      | 359                      | 1 348                    |
| 5                      | 24                       | 41                       | 53                       | 77                       | 180                      | 350                      | 1 068                    |
| 6                      | 25                       | 43                       | 54                       | 80                       | 179                      | 336                      | 866                      |
| 7                      | 25                       | 44                       | 55                       | 81                       | 178                      | 320                      | 716                      |
| 8                      | 25                       | 44                       | 56                       | 83                       | 177                      | 303                      | 602                      |
| 9                      | 24                       | 45                       | 57                       | 85                       | 176                      | 285                      | 513                      |
| 10                     | 24                       | 45                       | 58                       | 86                       | 176                      | 268                      | 442                      |



| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 23                       | 44                       | 57                       | 86                       | 175                      | 268                      | 384                      |
| 12                     | 23                       | 43                       | 56                       | 86                       | 174                      | 267                      | 336                      |
| 13                     | 22                       | 43                       | 56                       | 85                       | 173                      | 266                      | 296                      |
| 14                     | 21                       | 42                       | 55                       | 84                       | 173                      | 265                      | 265                      |
| 15                     | 20                       | 41                       | 54                       | 84                       | 172                      | 265                      | 265                      |
| 16                     | 20                       | 40                       | 53                       | 83                       | 171                      | 264                      | 264                      |
| 17                     | 19                       | 40                       | 53                       | 82                       | 170                      | 263                      | 263                      |
| 18                     | 19                       | 39                       | 52                       | 82                       | 170                      | 263                      | 263                      |
| 19                     | 18                       | 39                       | 52                       | 82                       | 170                      | 263                      | 263                      |
| 20                     | 18                       | 39                       | 54                       | 82                       | 170                      | 263                      | 263                      |
| 21                     | 18                       | 39                       | 57                       | 82                       | 170                      | 263                      | 263                      |
| 22                     | 18                       | 39                       | 59                       | 82                       | 170                      | 263                      | 263                      |
| 23                     | 18                       | 39                       | 61                       | 81                       | 170                      | 263                      | 263                      |
| 24                     | 18                       | 39                       | 64                       | 81                       | 169                      | 262                      | 262                      |
| 25                     | 18                       | 39                       | 66                       | 81                       | 169                      | 262                      | 262                      |
| 26                     | 18                       | 38                       | 70                       | 81                       | 169                      | 262                      | 262                      |
| 27                     | 17                       | 38                       | 72                       | 81                       | 169                      | 262                      | 262                      |
| 28                     | 17                       | 38                       | 74                       | 80                       | 168                      | 261                      | 261                      |
| 29                     | 17                       | 38                       | 77                       | 80                       | 168                      | 261                      | 261                      |
| 30                     | 17                       | 37                       | 79                       | 81                       | 168                      | 261                      | 261                      |

### 3.12 Swiss franc

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 0                        | 3                        | 24                       | 145                      | 301                      | 3 015                    |
| 2                      | 0                        | 1                        | 6                        | 25                       | 146                      | 337                      | 2 238                    |
| 3                      | 1                        | 2                        | 9                        | 30                       | 141                      | 349                      | 1 686                    |
| 4                      | 1                        | 3                        | 11                       | 34                       | 138                      | 348                      | 1 302                    |
| 5                      | 2                        | 4                        | 14                       | 36                       | 138                      | 339                      | 1 032                    |
| 6                      | 2                        | 4                        | 17                       | 39                       | 138                      | 325                      | 837                      |
| 7                      | 3                        | 6                        | 19                       | 41                       | 138                      | 310                      | 693                      |
| 8                      | 4                        | 6                        | 22                       | 44                       | 138                      | 294                      | 583                      |
| 9                      | 4                        | 8                        | 25                       | 47                       | 138                      | 277                      | 497                      |
| 10                     | 4                        | 8                        | 28                       | 49                       | 138                      | 261                      | 428                      |
| 11                     | 4                        | 10                       | 30                       | 51                       | 139                      | 245                      | 373                      |
| 12                     | 6                        | 10                       | 32                       | 49                       | 138                      | 231                      | 326                      |
| 13                     | 6                        | 12                       | 35                       | 50                       | 139                      | 232                      | 288                      |
| 14                     | 6                        | 12                       | 37                       | 50                       | 139                      | 231                      | 255                      |
| 15                     | 6                        | 14                       | 40                       | 49                       | 137                      | 230                      | 230                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 8                        | 14                       | 43                       | 49                       | 136                      | 229                      | 229                      |
| 17                     | 8                        | 15                       | 45                       | 52                       | 136                      | 229                      | 229                      |
| 18                     | 8                        | 16                       | 47                       | 54                       | 136                      | 229                      | 229                      |
| 19                     | 9                        | 17                       | 50                       | 56                       | 137                      | 229                      | 229                      |
| 20                     | 9                        | 18                       | 53                       | 59                       | 137                      | 230                      | 230                      |
| 21                     | 9                        | 19                       | 55                       | 60                       | 138                      | 231                      | 231                      |
| 22                     | 10                       | 20                       | 57                       | 62                       | 138                      | 231                      | 231                      |
| 23                     | 10                       | 20                       | 59                       | 64                       | 138                      | 231                      | 231                      |
| 24                     | 10                       | 22                       | 62                       | 66                       | 138                      | 231                      | 231                      |
| 25                     | 12                       | 22                       | 64                       | 68                       | 138                      | 230                      | 230                      |
| 26                     | 12                       | 24                       | 67                       | 70                       | 138                      | 230                      | 230                      |
| 27                     | 13                       | 24                       | 69                       | 72                       | 137                      | 230                      | 230                      |
| 28                     | 13                       | 25                       | 72                       | 74                       | 139                      | 230                      | 230                      |
| 29                     | 13                       | 26                       | 74                       | 77                       | 139                      | 230                      | 230                      |
| 30                     | 14                       | 27                       | 78                       | 79                       | 141                      | 230                      | 230                      |

### 3.13 Australian dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 42                       | 56                       | 63                       | 85                       | 206                      | 313                      | 3 146                    |
| 2                      | 42                       | 56                       | 63                       | 85                       | 206                      | 350                      | 2 333                    |
| 3                      | 41                       | 56                       | 64                       | 90                       | 200                      | 362                      | 1 756                    |
| 4                      | 40                       | 56                       | 67                       | 92                       | 197                      | 361                      | 1 355                    |
| 5                      | 40                       | 57                       | 69                       | 93                       | 196                      | 351                      | 1 073                    |
| 6                      | 41                       | 58                       | 70                       | 95                       | 195                      | 337                      | 870                      |
| 7                      | 41                       | 60                       | 71                       | 97                       | 194                      | 321                      | 720                      |
| 8                      | 40                       | 60                       | 71                       | 98                       | 192                      | 304                      | 605                      |
| 9                      | 39                       | 60                       | 72                       | 100                      | 191                      | 287                      | 515                      |
| 10                     | 39                       | 60                       | 72                       | 101                      | 191                      | 283                      | 444                      |
| 11                     | 38                       | 59                       | 72                       | 101                      | 190                      | 282                      | 386                      |
| 12                     | 37                       | 58                       | 71                       | 101                      | 189                      | 282                      | 338                      |
| 13                     | 37                       | 57                       | 70                       | 100                      | 188                      | 281                      | 298                      |
| 14                     | 36                       | 57                       | 70                       | 99                       | 187                      | 280                      | 280                      |
| 15                     | 35                       | 56                       | 69                       | 99                       | 187                      | 280                      | 280                      |
| 16                     | 34                       | 55                       | 68                       | 98                       | 186                      | 279                      | 279                      |
| 17                     | 34                       | 55                       | 68                       | 97                       | 185                      | 278                      | 278                      |
| 18                     | 33                       | 54                       | 67                       | 96                       | 185                      | 277                      | 277                      |
| 19                     | 33                       | 54                       | 67                       | 96                       | 184                      | 277                      | 277                      |
| 20                     | 33                       | 53                       | 66                       | 96                       | 184                      | 277                      | 277                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 32                       | 53                       | 66                       | 96                       | 184                      | 277                      | 277                      |
| 22                     | 32                       | 53                       | 66                       | 95                       | 183                      | 276                      | 276                      |
| 23                     | 32                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 24                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 25                     | 30                       | 51                       | 66                       | 94                       | 182                      | 275                      | 275                      |
| 26                     | 30                       | 51                       | 69                       | 93                       | 181                      | 274                      | 274                      |
| 27                     | 29                       | 50                       | 72                       | 92                       | 181                      | 273                      | 273                      |
| 28                     | 28                       | 49                       | 74                       | 92                       | 180                      | 273                      | 273                      |
| 29                     | 28                       | 49                       | 77                       | 91                       | 179                      | 272                      | 272                      |
| 30                     | 27                       | 48                       | 79                       | 90                       | 179                      | 271                      | 271                      |

## 3.14 Baht

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 11                       | 24                       | 31                       | 54                       | 175                      | 312                      | 3 134                    |
| 2                      | 15                       | 29                       | 35                       | 58                       | 179                      | 350                      | 2 328                    |
| 3                      | 17                       | 32                       | 41                       | 66                       | 177                      | 362                      | 1 754                    |
| 4                      | 20                       | 35                       | 46                       | 72                       | 176                      | 361                      | 1 354                    |
| 5                      | 22                       | 39                       | 51                       | 75                       | 178                      | 351                      | 1 072                    |
| 6                      | 21                       | 39                       | 51                       | 76                       | 176                      | 337                      | 869                      |
| 7                      | 27                       | 46                       | 57                       | 82                       | 179                      | 321                      | 719                      |
| 8                      | 26                       | 45                       | 57                       | 84                       | 178                      | 304                      | 604                      |
| 9                      | 27                       | 47                       | 59                       | 87                       | 179                      | 286                      | 515                      |
| 10                     | 29                       | 49                       | 62                       | 91                       | 180                      | 273                      | 443                      |
| 11                     | 30                       | 51                       | 64                       | 93                       | 181                      | 274                      | 385                      |
| 12                     | 31                       | 51                       | 64                       | 94                       | 182                      | 275                      | 337                      |
| 13                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 297                      |
| 14                     | 31                       | 52                       | 65                       | 94                       | 183                      | 276                      | 276                      |
| 15                     | 31                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 16                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 17                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 18                     | 30                       | 51                       | 64                       | 93                       | 181                      | 274                      | 274                      |
| 19                     | 30                       | 50                       | 63                       | 93                       | 181                      | 274                      | 274                      |
| 20                     | 30                       | 50                       | 63                       | 93                       | 181                      | 274                      | 274                      |
| 21                     | 30                       | 50                       | 63                       | 93                       | 181                      | 274                      | 274                      |
| 22                     | 29                       | 50                       | 63                       | 93                       | 181                      | 274                      | 274                      |
| 23                     | 29                       | 50                       | 63                       | 92                       | 180                      | 273                      | 273                      |
| 24                     | 29                       | 49                       | 65                       | 92                       | 180                      | 273                      | 273                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 25                     | 28                       | 49                       | 67                       | 91                       | 180                      | 272                      | 272                      |
| 26                     | 28                       | 48                       | 70                       | 91                       | 179                      | 272                      | 272                      |
| 27                     | 27                       | 48                       | 72                       | 90                       | 179                      | 271                      | 271                      |
| 28                     | 27                       | 47                       | 75                       | 90                       | 178                      | 271                      | 271                      |
| 29                     | 26                       | 47                       | 77                       | 89                       | 178                      | 270                      | 270                      |
| 30                     | 26                       | 46                       | 79                       | 89                       | 177                      | 270                      | 270                      |

### 3.15 Canadian dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 10                       | 24                       | 30                       | 53                       | 174                      | 314                      | 3 158                    |
| 2                      | 11                       | 25                       | 31                       | 54                       | 175                      | 352                      | 2 343                    |
| 3                      | 12                       | 26                       | 35                       | 60                       | 171                      | 364                      | 1 764                    |
| 4                      | 12                       | 28                       | 38                       | 64                       | 169                      | 362                      | 1 360                    |
| 5                      | 13                       | 30                       | 42                       | 66                       | 169                      | 352                      | 1 077                    |
| 6                      | 14                       | 32                       | 44                       | 69                       | 169                      | 338                      | 873                      |
| 7                      | 16                       | 35                       | 46                       | 71                       | 169                      | 322                      | 722                      |
| 8                      | 16                       | 36                       | 47                       | 74                       | 168                      | 304                      | 606                      |
| 9                      | 17                       | 37                       | 49                       | 77                       | 169                      | 287                      | 516                      |
| 10                     | 17                       | 38                       | 51                       | 79                       | 169                      | 270                      | 445                      |
| 11                     | 17                       | 38                       | 51                       | 80                       | 169                      | 262                      | 386                      |
| 12                     | 18                       | 38                       | 51                       | 81                       | 169                      | 262                      | 338                      |
| 13                     | 18                       | 38                       | 51                       | 81                       | 169                      | 262                      | 298                      |
| 14                     | 18                       | 39                       | 52                       | 81                       | 169                      | 262                      | 264                      |
| 15                     | 18                       | 39                       | 52                       | 81                       | 169                      | 262                      | 262                      |
| 16                     | 18                       | 38                       | 51                       | 81                       | 169                      | 262                      | 262                      |
| 17                     | 18                       | 38                       | 51                       | 81                       | 169                      | 262                      | 262                      |
| 18                     | 18                       | 38                       | 51                       | 81                       | 169                      | 262                      | 262                      |
| 19                     | 17                       | 38                       | 51                       | 81                       | 169                      | 262                      | 262                      |
| 20                     | 18                       | 38                       | 54                       | 81                       | 169                      | 262                      | 262                      |
| 21                     | 18                       | 38                       | 57                       | 81                       | 169                      | 262                      | 262                      |
| 22                     | 17                       | 38                       | 59                       | 81                       | 169                      | 262                      | 262                      |
| 23                     | 17                       | 38                       | 62                       | 80                       | 169                      | 261                      | 261                      |
| 24                     | 17                       | 38                       | 64                       | 80                       | 168                      | 261                      | 261                      |
| 25                     | 16                       | 37                       | 66                       | 80                       | 168                      | 261                      | 261                      |
| 26                     | 16                       | 37                       | 70                       | 79                       | 167                      | 260                      | 260                      |
| 27                     | 16                       | 36                       | 72                       | 79                       | 167                      | 260                      | 260                      |
| 28                     | 15                       | 36                       | 74                       | 78                       | 167                      | 259                      | 259                      |
| 29                     | 15                       | 36                       | 77                       | 79                       | 166                      | 259                      | 259                      |
| 30                     | 15                       | 35                       | 79                       | 81                       | 166                      | 259                      | 259                      |

## 3.16 Chilean peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 45                       | 59                       | 66                       | 88                       | 209                      | 318                      | 3 200                    |
| 2                      | 48                       | 62                       | 68                       | 91                       | 212                      | 357                      | 2 381                    |
| 3                      | 51                       | 65                       | 74                       | 99                       | 210                      | 370                      | 1 796                    |
| 4                      | 51                       | 67                       | 78                       | 104                      | 208                      | 369                      | 1 387                    |
| 5                      | 53                       | 70                       | 82                       | 106                      | 208                      | 359                      | 1 099                    |
| 6                      | 55                       | 73                       | 84                       | 110                      | 209                      | 345                      | 891                      |
| 7                      | 56                       | 75                       | 86                       | 111                      | 209                      | 329                      | 737                      |
| 8                      | 56                       | 75                       | 87                       | 114                      | 208                      | 311                      | 620                      |
| 9                      | 56                       | 76                       | 88                       | 116                      | 208                      | 301                      | 528                      |
| 10                     | 56                       | 77                       | 90                       | 118                      | 208                      | 300                      | 455                      |
| 11                     | 56                       | 77                       | 90                       | 119                      | 207                      | 300                      | 395                      |
| 12                     | 55                       | 76                       | 89                       | 118                      | 206                      | 299                      | 346                      |
| 13                     | 54                       | 75                       | 88                       | 117                      | 206                      | 298                      | 305                      |
| 14                     | 53                       | 74                       | 87                       | 117                      | 205                      | 298                      | 298                      |
| 15                     | 52                       | 73                       | 86                       | 116                      | 204                      | 297                      | 297                      |
| 16                     | 52                       | 72                       | 85                       | 115                      | 203                      | 296                      | 296                      |
| 17                     | 51                       | 72                       | 85                       | 114                      | 202                      | 295                      | 295                      |
| 18                     | 50                       | 71                       | 84                       | 113                      | 201                      | 294                      | 294                      |
| 19                     | 49                       | 70                       | 83                       | 113                      | 201                      | 294                      | 294                      |
| 20                     | 49                       | 69                       | 82                       | 112                      | 200                      | 293                      | 293                      |
| 21                     | 48                       | 69                       | 82                       | 111                      | 199                      | 292                      | 292                      |
| 22                     | 47                       | 68                       | 81                       | 110                      | 199                      | 291                      | 291                      |
| 23                     | 46                       | 67                       | 80                       | 109                      | 198                      | 290                      | 290                      |
| 24                     | 45                       | 66                       | 79                       | 109                      | 197                      | 290                      | 290                      |
| 25                     | 44                       | 65                       | 78                       | 108                      | 196                      | 289                      | 289                      |
| 26                     | 43                       | 64                       | 77                       | 107                      | 195                      | 288                      | 288                      |
| 27                     | 43                       | 63                       | 76                       | 106                      | 194                      | 287                      | 287                      |
| 28                     | 42                       | 62                       | 76                       | 105                      | 193                      | 286                      | 286                      |
| 29                     | 41                       | 62                       | 78                       | 104                      | 192                      | 285                      | 285                      |
| 30                     | 40                       | 61                       | 82                       | 103                      | 191                      | 284                      | 284                      |

## 3.17 Colombian peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 76                       | 90                       | 97                       | 119                      | 241                      | 336                      | 3 284                    |
| 2                      | 81                       | 94                       | 101                      | 124                      | 245                      | 366                      | 2 451                    |
| 3                      | 80                       | 95                       | 104                      | 129                      | 240                      | 381                      | 1 851                    |
| 4                      | 80                       | 95                       | 106                      | 132                      | 236                      | 380                      | 1 432                    |
| 5                      | 82                       | 99                       | 111                      | 135                      | 238                      | 371                      | 1 136                    |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 84                       | 102                      | 114                      | 139                      | 238                      | 357                      | 923                      |
| 7                      | 86                       | 105                      | 116                      | 142                      | 239                      | 341                      | 764                      |
| 8                      | 87                       | 107                      | 118                      | 145                      | 240                      | 332                      | 643                      |
| 9                      | 88                       | 108                      | 121                      | 149                      | 240                      | 333                      | 548                      |
| 10                     | 89                       | 109                      | 122                      | 151                      | 240                      | 333                      | 472                      |
| 11                     | 88                       | 109                      | 122                      | 151                      | 240                      | 332                      | 410                      |
| 12                     | 87                       | 108                      | 121                      | 150                      | 239                      | 331                      | 359                      |
| 13                     | 86                       | 107                      | 120                      | 149                      | 237                      | 330                      | 330                      |
| 14                     | 84                       | 105                      | 118                      | 148                      | 236                      | 329                      | 329                      |
| 15                     | 83                       | 104                      | 117                      | 146                      | 234                      | 327                      | 327                      |
| 16                     | 82                       | 102                      | 115                      | 145                      | 233                      | 326                      | 326                      |
| 17                     | 80                       | 101                      | 114                      | 143                      | 232                      | 324                      | 324                      |
| 18                     | 79                       | 100                      | 113                      | 142                      | 230                      | 323                      | 323                      |
| 19                     | 77                       | 98                       | 111                      | 141                      | 229                      | 322                      | 322                      |
| 20                     | 76                       | 97                       | 110                      | 139                      | 228                      | 320                      | 320                      |
| 21                     | 75                       | 95                       | 108                      | 138                      | 226                      | 319                      | 319                      |
| 22                     | 73                       | 94                       | 107                      | 136                      | 225                      | 317                      | 317                      |
| 23                     | 72                       | 92                       | 105                      | 135                      | 223                      | 316                      | 316                      |
| 24                     | 70                       | 91                       | 104                      | 133                      | 221                      | 314                      | 314                      |
| 25                     | 68                       | 89                       | 102                      | 132                      | 220                      | 313                      | 313                      |
| 26                     | 67                       | 88                       | 101                      | 130                      | 218                      | 311                      | 311                      |
| 27                     | 65                       | 86                       | 99                       | 129                      | 217                      | 310                      | 310                      |
| 28                     | 64                       | 85                       | 98                       | 127                      | 215                      | 308                      | 308                      |
| 29                     | 62                       | 83                       | 96                       | 125                      | 214                      | 307                      | 307                      |
| 30                     | 61                       | 82                       | 95                       | 124                      | 212                      | 305                      | 305                      |

## 3.18 Hong Kong dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 3                        | 17                       | 23                       | 46                       | 167                      | 313                      | 3 145                    |
| 2                      | 7                        | 20                       | 27                       | 49                       | 171                      | 350                      | 2 335                    |
| 3                      | 8                        | 23                       | 32                       | 57                       | 168                      | 363                      | 1 758                    |
| 4                      | 10                       | 26                       | 36                       | 62                       | 167                      | 361                      | 1 356                    |
| 5                      | 12                       | 29                       | 41                       | 65                       | 168                      | 351                      | 1 074                    |
| 6                      | 14                       | 32                       | 44                       | 69                       | 168                      | 337                      | 870                      |
| 7                      | 16                       | 35                       | 46                       | 72                       | 169                      | 321                      | 719                      |
| 8                      | 16                       | 36                       | 48                       | 74                       | 169                      | 304                      | 605                      |
| 9                      | 17                       | 37                       | 49                       | 77                       | 169                      | 286                      | 515                      |
| 10                     | 17                       | 38                       | 51                       | 80                       | 169                      | 269                      | 443                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 17                       | 38                       | 51                       | 80                       | 169                      | 262                      | 385                      |
| 12                     | 17                       | 38                       | 51                       | 80                       | 168                      | 261                      | 337                      |
| 13                     | 16                       | 37                       | 50                       | 80                       | 168                      | 261                      | 297                      |
| 14                     | 16                       | 37                       | 50                       | 79                       | 167                      | 260                      | 263                      |
| 15                     | 15                       | 36                       | 49                       | 78                       | 167                      | 259                      | 259                      |
| 16                     | 14                       | 35                       | 48                       | 77                       | 166                      | 258                      | 258                      |
| 17                     | 14                       | 35                       | 48                       | 77                       | 165                      | 258                      | 258                      |
| 18                     | 13                       | 34                       | 49                       | 77                       | 165                      | 258                      | 258                      |
| 19                     | 13                       | 34                       | 51                       | 76                       | 165                      | 257                      | 257                      |
| 20                     | 13                       | 34                       | 54                       | 77                       | 165                      | 258                      | 258                      |
| 21                     | 13                       | 34                       | 57                       | 77                       | 165                      | 258                      | 258                      |
| 22                     | 13                       | 34                       | 58                       | 77                       | 165                      | 258                      | 258                      |
| 23                     | 13                       | 34                       | 61                       | 77                       | 165                      | 258                      | 258                      |
| 24                     | 13                       | 34                       | 64                       | 77                       | 165                      | 258                      | 258                      |
| 25                     | 13                       | 34                       | 66                       | 76                       | 165                      | 257                      | 257                      |
| 26                     | 13                       | 34                       | 69                       | 76                       | 164                      | 257                      | 257                      |
| 27                     | 13                       | 34                       | 72                       | 76                       | 164                      | 257                      | 257                      |
| 28                     | 13                       | 33                       | 74                       | 76                       | 164                      | 257                      | 257                      |
| 29                     | 14                       | 33                       | 77                       | 79                       | 164                      | 257                      | 257                      |
| 30                     | 14                       | 33                       | 79                       | 81                       | 164                      | 257                      | 257                      |

### 3.19 Indian rupee

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 89                       | 103                      | 109                      | 132                      | 253                      | 348                      | 3 399                    |
| 2                      | 89                       | 103                      | 110                      | 132                      | 254                      | 377                      | 2 528                    |
| 3                      | 89                       | 103                      | 112                      | 137                      | 248                      | 391                      | 1 906                    |
| 4                      | 88                       | 104                      | 114                      | 140                      | 245                      | 389                      | 1 471                    |
| 5                      | 89                       | 105                      | 117                      | 142                      | 244                      | 379                      | 1 165                    |
| 6                      | 89                       | 107                      | 119                      | 144                      | 243                      | 364                      | 944                      |
| 7                      | 90                       | 109                      | 120                      | 146                      | 243                      | 346                      | 780                      |
| 8                      | 90                       | 110                      | 121                      | 148                      | 243                      | 335                      | 655                      |
| 9                      | 90                       | 110                      | 122                      | 150                      | 242                      | 334                      | 558                      |
| 10                     | 88                       | 109                      | 122                      | 151                      | 240                      | 333                      | 480                      |
| 11                     | 87                       | 108                      | 121                      | 150                      | 238                      | 331                      | 417                      |
| 12                     | 85                       | 106                      | 119                      | 148                      | 236                      | 329                      | 365                      |
| 13                     | 83                       | 104                      | 117                      | 146                      | 234                      | 327                      | 327                      |
| 14                     | 81                       | 102                      | 115                      | 144                      | 233                      | 325                      | 325                      |
| 15                     | 79                       | 100                      | 113                      | 142                      | 231                      | 324                      | 324                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 77                       | 98                       | 111                      | 140                      | 229                      | 321                      | 321                      |
| 17                     | 76                       | 96                       | 109                      | 139                      | 227                      | 320                      | 320                      |
| 18                     | 74                       | 95                       | 108                      | 137                      | 225                      | 318                      | 318                      |
| 19                     | 73                       | 93                       | 106                      | 136                      | 224                      | 317                      | 317                      |
| 20                     | 72                       | 92                       | 105                      | 135                      | 223                      | 316                      | 316                      |
| 21                     | 71                       | 91                       | 104                      | 134                      | 222                      | 315                      | 315                      |
| 22                     | 69                       | 90                       | 103                      | 133                      | 221                      | 314                      | 314                      |
| 23                     | 68                       | 89                       | 102                      | 131                      | 220                      | 312                      | 312                      |
| 24                     | 67                       | 88                       | 101                      | 130                      | 219                      | 311                      | 311                      |
| 25                     | 66                       | 87                       | 100                      | 129                      | 217                      | 310                      | 310                      |
| 26                     | 65                       | 86                       | 99                       | 128                      | 216                      | 309                      | 309                      |
| 27                     | 64                       | 84                       | 97                       | 127                      | 215                      | 308                      | 308                      |
| 28                     | 63                       | 83                       | 96                       | 126                      | 214                      | 307                      | 307                      |
| 29                     | 61                       | 82                       | 95                       | 125                      | 213                      | 306                      | 306                      |
| 30                     | 60                       | 81                       | 94                       | 124                      | 212                      | 305                      | 305                      |

## 3.20 Mexican peso

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 337                      | 350                      | 357                      | 379                      | 501                      | 596                      | 3 510                    |
| 2                      | 75                       | 89                       | 96                       | 118                      | 239                      | 387                      | 2 604                    |
| 3                      | 77                       | 92                       | 101                      | 126                      | 236                      | 400                      | 1 960                    |
| 4                      | 80                       | 95                       | 106                      | 132                      | 236                      | 398                      | 1 511                    |
| 5                      | 82                       | 98                       | 110                      | 135                      | 237                      | 387                      | 1 195                    |
| 6                      | 84                       | 102                      | 114                      | 139                      | 238                      | 372                      | 968                      |
| 7                      | 86                       | 105                      | 116                      | 141                      | 238                      | 354                      | 800                      |
| 8                      | 87                       | 106                      | 118                      | 145                      | 239                      | 336                      | 672                      |
| 9                      | 87                       | 107                      | 120                      | 148                      | 239                      | 332                      | 572                      |
| 10                     | 87                       | 108                      | 121                      | 150                      | 239                      | 332                      | 493                      |
| 11                     | 87                       | 108                      | 121                      | 150                      | 239                      | 332                      | 428                      |
| 12                     | 87                       | 108                      | 121                      | 151                      | 239                      | 332                      | 375                      |
| 13                     | 88                       | 109                      | 122                      | 151                      | 239                      | 332                      | 332                      |
| 14                     | 88                       | 109                      | 122                      | 151                      | 240                      | 333                      | 333                      |
| 15                     | 89                       | 110                      | 123                      | 152                      | 240                      | 333                      | 333                      |
| 16                     | 90                       | 111                      | 124                      | 153                      | 241                      | 334                      | 334                      |
| 17                     | 91                       | 112                      | 125                      | 154                      | 242                      | 335                      | 335                      |
| 18                     | 92                       | 113                      | 126                      | 155                      | 243                      | 336                      | 336                      |
| 19                     | 93                       | 114                      | 127                      | 156                      | 244                      | 337                      | 337                      |
| 20                     | 94                       | 114                      | 127                      | 157                      | 245                      | 338                      | 338                      |



| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 94                       | 114                      | 127                      | 157                      | 245                      | 338                      | 338                      |
| 22                     | 93                       | 114                      | 127                      | 157                      | 245                      | 338                      | 338                      |
| 23                     | 93                       | 114                      | 127                      | 156                      | 244                      | 337                      | 337                      |
| 24                     | 92                       | 113                      | 126                      | 155                      | 244                      | 336                      | 336                      |
| 25                     | 91                       | 112                      | 125                      | 154                      | 243                      | 335                      | 335                      |
| 26                     | 90                       | 111                      | 124                      | 153                      | 241                      | 334                      | 334                      |
| 27                     | 89                       | 110                      | 123                      | 152                      | 240                      | 333                      | 333                      |
| 28                     | 87                       | 108                      | 121                      | 151                      | 239                      | 332                      | 332                      |
| 29                     | 86                       | 107                      | 120                      | 149                      | 237                      | 330                      | 330                      |
| 30                     | 85                       | 105                      | 118                      | 148                      | 236                      | 329                      | 329                      |

### 3.21 *New Taiwan dollar*

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 5                        | 11                       | 34                       | 155                      | 306                      | 3 075                    |
| 2                      | 0                        | 5                        | 11                       | 34                       | 155                      | 343                      | 2 282                    |
| 3                      | 1                        | 5                        | 13                       | 38                       | 149                      | 356                      | 1 719                    |
| 4                      | 1                        | 5                        | 16                       | 41                       | 146                      | 354                      | 1 326                    |
| 5                      | 2                        | 6                        | 18                       | 42                       | 145                      | 344                      | 1 050                    |
| 6                      | 2                        | 8                        | 20                       | 45                       | 144                      | 330                      | 851                      |
| 7                      | 3                        | 10                       | 21                       | 46                       | 144                      | 314                      | 704                      |
| 8                      | 4                        | 10                       | 22                       | 48                       | 143                      | 297                      | 592                      |
| 9                      | 4                        | 10                       | 25                       | 50                       | 142                      | 280                      | 504                      |
| 10                     | 4                        | 10                       | 28                       | 52                       | 141                      | 264                      | 434                      |
| 11                     | 5                        | 10                       | 31                       | 53                       | 141                      | 247                      | 377                      |
| 12                     | 6                        | 10                       | 33                       | 53                       | 141                      | 234                      | 330                      |
| 13                     | 6                        | 12                       | 35                       | 53                       | 141                      | 234                      | 291                      |
| 14                     | 6                        | 12                       | 38                       | 53                       | 141                      | 234                      | 258                      |
| 15                     | 6                        | 14                       | 40                       | 53                       | 141                      | 234                      | 234                      |
| 16                     | 8                        | 14                       | 43                       | 53                       | 141                      | 234                      | 234                      |
| 17                     | 8                        | 15                       | 46                       | 54                       | 142                      | 235                      | 235                      |
| 18                     | 8                        | 16                       | 48                       | 54                       | 142                      | 235                      | 235                      |
| 19                     | 9                        | 17                       | 50                       | 57                       | 143                      | 236                      | 236                      |
| 20                     | 9                        | 19                       | 53                       | 59                       | 144                      | 237                      | 237                      |
| 21                     | 9                        | 19                       | 56                       | 62                       | 145                      | 238                      | 238                      |
| 22                     | 10                       | 20                       | 58                       | 64                       | 145                      | 238                      | 238                      |
| 23                     | 10                       | 21                       | 61                       | 65                       | 146                      | 239                      | 239                      |
| 24                     | 12                       | 22                       | 63                       | 67                       | 146                      | 239                      | 239                      |
| 25                     | 12                       | 22                       | 66                       | 70                       | 147                      | 240                      | 240                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 12                       | 24                       | 68                       | 72                       | 147                      | 240                      | 240                      |
| 27                     | 13                       | 25                       | 71                       | 74                       | 148                      | 240                      | 240                      |
| 28                     | 13                       | 26                       | 73                       | 76                       | 148                      | 241                      | 241                      |
| 29                     | 14                       | 27                       | 76                       | 78                       | 148                      | 241                      | 241                      |
| 30                     | 14                       | 27                       | 79                       | 80                       | 149                      | 241                      | 241                      |

### 3.22 New Zealand dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 48                       | 62                       | 69                       | 91                       | 212                      | 313                      | 3 145                    |
| 2                      | 49                       | 63                       | 69                       | 92                       | 213                      | 350                      | 2 334                    |
| 3                      | 48                       | 63                       | 72                       | 97                       | 208                      | 363                      | 1 758                    |
| 4                      | 48                       | 63                       | 74                       | 100                      | 204                      | 361                      | 1 357                    |
| 5                      | 48                       | 64                       | 76                       | 101                      | 203                      | 352                      | 1 075                    |
| 6                      | 49                       | 67                       | 78                       | 104                      | 203                      | 338                      | 872                      |
| 7                      | 49                       | 68                       | 79                       | 104                      | 201                      | 322                      | 722                      |
| 8                      | 48                       | 68                       | 80                       | 106                      | 201                      | 305                      | 607                      |
| 9                      | 48                       | 68                       | 80                       | 109                      | 200                      | 293                      | 517                      |
| 10                     | 47                       | 68                       | 81                       | 109                      | 199                      | 291                      | 445                      |
| 11                     | 46                       | 66                       | 79                       | 109                      | 197                      | 290                      | 387                      |
| 12                     | 44                       | 65                       | 78                       | 107                      | 195                      | 288                      | 339                      |
| 13                     | 42                       | 63                       | 76                       | 106                      | 194                      | 287                      | 299                      |
| 14                     | 41                       | 62                       | 75                       | 104                      | 192                      | 285                      | 285                      |
| 15                     | 40                       | 60                       | 73                       | 103                      | 191                      | 284                      | 284                      |
| 16                     | 38                       | 59                       | 72                       | 101                      | 189                      | 282                      | 282                      |
| 17                     | 37                       | 57                       | 70                       | 100                      | 188                      | 281                      | 281                      |
| 18                     | 36                       | 56                       | 69                       | 99                       | 187                      | 280                      | 280                      |
| 19                     | 35                       | 55                       | 68                       | 98                       | 186                      | 279                      | 279                      |
| 20                     | 34                       | 55                       | 68                       | 97                       | 186                      | 278                      | 278                      |
| 21                     | 34                       | 54                       | 67                       | 97                       | 185                      | 278                      | 278                      |
| 22                     | 33                       | 54                       | 67                       | 96                       | 184                      | 277                      | 277                      |
| 23                     | 32                       | 53                       | 66                       | 95                       | 184                      | 276                      | 276                      |
| 24                     | 32                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 25                     | 31                       | 52                       | 67                       | 94                       | 182                      | 275                      | 275                      |
| 26                     | 30                       | 51                       | 70                       | 93                       | 182                      | 274                      | 274                      |
| 27                     | 29                       | 50                       | 72                       | 93                       | 181                      | 274                      | 274                      |
| 28                     | 29                       | 50                       | 75                       | 92                       | 180                      | 273                      | 273                      |
| 29                     | 28                       | 49                       | 77                       | 91                       | 180                      | 272                      | 272                      |
| 30                     | 27                       | 48                       | 80                       | 91                       | 179                      | 272                      | 272                      |

3.23 *Rand*

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 110                      | 124                      | 131                      | 153                      | 275                      | 369                      | 3 418                    |
| 2                      | 112                      | 125                      | 132                      | 154                      | 276                      | 379                      | 2 543                    |
| 3                      | 112                      | 127                      | 135                      | 161                      | 271                      | 393                      | 1 918                    |
| 4                      | 113                      | 128                      | 139                      | 165                      | 269                      | 391                      | 1 481                    |
| 5                      | 114                      | 131                      | 143                      | 167                      | 269                      | 381                      | 1 173                    |
| 6                      | 115                      | 133                      | 145                      | 170                      | 269                      | 367                      | 952                      |
| 7                      | 116                      | 135                      | 146                      | 172                      | 269                      | 361                      | 787                      |
| 8                      | 115                      | 135                      | 146                      | 173                      | 268                      | 361                      | 662                      |
| 9                      | 115                      | 135                      | 147                      | 175                      | 267                      | 360                      | 564                      |
| 10                     | 114                      | 135                      | 148                      | 176                      | 266                      | 359                      | 486                      |
| 11                     | 113                      | 134                      | 147                      | 176                      | 264                      | 357                      | 422                      |
| 12                     | 111                      | 132                      | 145                      | 174                      | 262                      | 355                      | 370                      |
| 13                     | 109                      | 130                      | 143                      | 172                      | 260                      | 353                      | 353                      |
| 14                     | 107                      | 127                      | 140                      | 170                      | 258                      | 351                      | 351                      |
| 15                     | 104                      | 125                      | 138                      | 168                      | 256                      | 349                      | 349                      |
| 16                     | 102                      | 123                      | 136                      | 165                      | 253                      | 346                      | 346                      |
| 17                     | 100                      | 120                      | 133                      | 163                      | 251                      | 344                      | 344                      |
| 18                     | 97                       | 118                      | 131                      | 161                      | 249                      | 342                      | 342                      |
| 19                     | 95                       | 116                      | 129                      | 159                      | 247                      | 340                      | 340                      |
| 20                     | 94                       | 114                      | 127                      | 157                      | 245                      | 338                      | 338                      |
| 21                     | 92                       | 113                      | 126                      | 155                      | 243                      | 336                      | 336                      |
| 22                     | 90                       | 111                      | 124                      | 153                      | 242                      | 334                      | 334                      |
| 23                     | 88                       | 109                      | 122                      | 152                      | 240                      | 333                      | 333                      |
| 24                     | 87                       | 107                      | 120                      | 150                      | 238                      | 331                      | 331                      |
| 25                     | 85                       | 105                      | 118                      | 148                      | 236                      | 329                      | 329                      |
| 26                     | 83                       | 104                      | 117                      | 146                      | 234                      | 327                      | 327                      |
| 27                     | 81                       | 102                      | 115                      | 144                      | 233                      | 325                      | 325                      |
| 28                     | 80                       | 100                      | 113                      | 143                      | 231                      | 324                      | 324                      |
| 29                     | 78                       | 99                       | 112                      | 141                      | 229                      | 322                      | 322                      |
| 30                     | 76                       | 97                       | 110                      | 140                      | 228                      | 321                      | 321                      |

3.24 *Real*

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 168                      | 181                      | 188                      | 210                      | 332                      | 427                      | 3 380                    |
| 2                      | 177                      | 191                      | 197                      | 220                      | 341                      | 436                      | 2 532                    |
| 3                      | 180                      | 195                      | 204                      | 229                      | 340                      | 434                      | 1 921                    |
| 4                      | 182                      | 197                      | 208                      | 234                      | 338                      | 432                      | 1 490                    |
| 5                      | 182                      | 199                      | 211                      | 235                      | 338                      | 431                      | 1 183                    |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 182                      | 200                      | 212                      | 237                      | 336                      | 429                      | 961                      |
| 7                      | 182                      | 201                      | 212                      | 238                      | 335                      | 428                      | 795                      |
| 8                      | 181                      | 201                      | 212                      | 239                      | 333                      | 426                      | 668                      |
| 9                      | 180                      | 200                      | 212                      | 240                      | 332                      | 425                      | 568                      |
| 10                     | 179                      | 199                      | 212                      | 241                      | 330                      | 423                      | 489                      |
| 11                     | 177                      | 198                      | 211                      | 240                      | 328                      | 421                      | 425                      |
| 12                     | 174                      | 195                      | 208                      | 238                      | 326                      | 419                      | 419                      |
| 13                     | 171                      | 192                      | 205                      | 235                      | 323                      | 416                      | 416                      |
| 14                     | 168                      | 189                      | 202                      | 232                      | 320                      | 413                      | 413                      |
| 15                     | 165                      | 186                      | 199                      | 228                      | 317                      | 409                      | 409                      |
| 16                     | 162                      | 183                      | 196                      | 225                      | 313                      | 406                      | 406                      |
| 17                     | 159                      | 180                      | 193                      | 222                      | 310                      | 403                      | 403                      |
| 18                     | 156                      | 176                      | 189                      | 219                      | 307                      | 400                      | 400                      |
| 19                     | 153                      | 173                      | 186                      | 216                      | 304                      | 397                      | 397                      |
| 20                     | 149                      | 170                      | 183                      | 213                      | 301                      | 394                      | 394                      |
| 21                     | 146                      | 167                      | 180                      | 210                      | 298                      | 391                      | 391                      |
| 22                     | 143                      | 164                      | 177                      | 206                      | 295                      | 387                      | 387                      |
| 23                     | 140                      | 161                      | 174                      | 203                      | 291                      | 384                      | 384                      |
| 24                     | 137                      | 158                      | 171                      | 200                      | 288                      | 381                      | 381                      |
| 25                     | 134                      | 155                      | 168                      | 197                      | 285                      | 378                      | 378                      |
| 26                     | 131                      | 151                      | 164                      | 194                      | 282                      | 375                      | 375                      |
| 27                     | 128                      | 149                      | 162                      | 191                      | 279                      | 372                      | 372                      |
| 28                     | 125                      | 146                      | 159                      | 188                      | 276                      | 369                      | 369                      |
| 29                     | 122                      | 143                      | 156                      | 185                      | 273                      | 366                      | 366                      |
| 30                     | 119                      | 140                      | 153                      | 183                      | 271                      | 364                      | 364                      |

### 3.25 Renminbi-yuan

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 24                       | 38                       | 44                       | 67                       | 188                      | 316                      | 3 179                    |
| 2                      | 25                       | 38                       | 45                       | 68                       | 189                      | 354                      | 2 360                    |
| 3                      | 24                       | 39                       | 47                       | 73                       | 183                      | 367                      | 1 779                    |
| 4                      | 24                       | 40                       | 50                       | 76                       | 180                      | 365                      | 1 373                    |
| 5                      | 24                       | 41                       | 53                       | 78                       | 180                      | 356                      | 1 087                    |
| 6                      | 25                       | 43                       | 55                       | 80                       | 179                      | 342                      | 882                      |
| 7                      | 26                       | 45                       | 56                       | 81                       | 178                      | 325                      | 729                      |
| 8                      | 25                       | 44                       | 56                       | 83                       | 177                      | 308                      | 613                      |
| 9                      | 24                       | 44                       | 57                       | 85                       | 176                      | 290                      | 522                      |
| 10                     | 24                       | 44                       | 57                       | 86                       | 175                      | 273                      | 449                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 23                       | 44                       | 57                       | 86                       | 175                      | 268                      | 390                      |
| 12                     | 23                       | 43                       | 56                       | 86                       | 174                      | 267                      | 342                      |
| 13                     | 22                       | 43                       | 56                       | 85                       | 173                      | 266                      | 301                      |
| 14                     | 22                       | 42                       | 55                       | 85                       | 173                      | 266                      | 267                      |
| 15                     | 21                       | 42                       | 55                       | 84                       | 173                      | 265                      | 265                      |
| 16                     | 21                       | 42                       | 55                       | 84                       | 172                      | 265                      | 265                      |
| 17                     | 21                       | 42                       | 55                       | 84                       | 172                      | 265                      | 265                      |
| 18                     | 21                       | 42                       | 55                       | 84                       | 172                      | 265                      | 265                      |
| 19                     | 21                       | 42                       | 55                       | 84                       | 172                      | 265                      | 265                      |
| 20                     | 21                       | 42                       | 55                       | 84                       | 173                      | 265                      | 265                      |
| 21                     | 21                       | 42                       | 57                       | 84                       | 173                      | 265                      | 265                      |
| 22                     | 21                       | 42                       | 60                       | 84                       | 173                      | 265                      | 265                      |
| 23                     | 21                       | 42                       | 62                       | 84                       | 172                      | 265                      | 265                      |
| 24                     | 21                       | 42                       | 65                       | 84                       | 172                      | 265                      | 265                      |
| 25                     | 21                       | 41                       | 67                       | 84                       | 172                      | 265                      | 265                      |
| 26                     | 20                       | 41                       | 70                       | 83                       | 172                      | 265                      | 265                      |
| 27                     | 20                       | 41                       | 72                       | 83                       | 171                      | 264                      | 264                      |
| 28                     | 20                       | 41                       | 75                       | 83                       | 171                      | 264                      | 264                      |
| 29                     | 19                       | 40                       | 78                       | 83                       | 171                      | 264                      | 264                      |
| 30                     | 19                       | 40                       | 80                       | 82                       | 171                      | 263                      | 263                      |

### 3.26 Ringgit

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 20                       | 34                       | 41                       | 63                       | 184                      | 321                      | 3 231                    |
| 2                      | 22                       | 36                       | 42                       | 65                       | 186                      | 359                      | 2 399                    |
| 3                      | 23                       | 38                       | 46                       | 71                       | 182                      | 372                      | 1 806                    |
| 4                      | 24                       | 40                       | 50                       | 76                       | 181                      | 370                      | 1 394                    |
| 5                      | 26                       | 43                       | 55                       | 79                       | 182                      | 360                      | 1 104                    |
| 6                      | 28                       | 46                       | 57                       | 83                       | 182                      | 346                      | 895                      |
| 7                      | 30                       | 49                       | 60                       | 85                       | 182                      | 329                      | 740                      |
| 8                      | 30                       | 50                       | 61                       | 88                       | 182                      | 312                      | 622                      |
| 9                      | 30                       | 51                       | 63                       | 91                       | 182                      | 294                      | 530                      |
| 10                     | 31                       | 52                       | 65                       | 93                       | 183                      | 277                      | 456                      |
| 11                     | 32                       | 52                       | 65                       | 95                       | 183                      | 276                      | 396                      |
| 12                     | 32                       | 53                       | 66                       | 95                       | 183                      | 276                      | 347                      |
| 13                     | 32                       | 53                       | 66                       | 95                       | 183                      | 276                      | 306                      |
| 14                     | 32                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 15                     | 31                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 16                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 17                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 18                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 19                     | 31                       | 52                       | 65                       | 94                       | 182                      | 275                      | 275                      |
| 20                     | 31                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 21                     | 31                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 22                     | 31                       | 52                       | 65                       | 95                       | 183                      | 276                      | 276                      |
| 23                     | 31                       | 52                       | 65                       | 94                       | 183                      | 275                      | 275                      |
| 24                     | 31                       | 52                       | 66                       | 94                       | 182                      | 275                      | 275                      |
| 25                     | 31                       | 51                       | 69                       | 94                       | 182                      | 275                      | 275                      |
| 26                     | 30                       | 51                       | 71                       | 93                       | 182                      | 274                      | 274                      |
| 27                     | 30                       | 50                       | 74                       | 93                       | 181                      | 274                      | 274                      |
| 28                     | 29                       | 50                       | 76                       | 92                       | 181                      | 273                      | 273                      |
| 29                     | 29                       | 49                       | 79                       | 92                       | 180                      | 273                      | 273                      |
| 30                     | 28                       | 49                       | 82                       | 91                       | 180                      | 272                      | 272                      |

## 3.27 Russian rouble

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 120                      | 134                      | 141                      | 163                      | 285                      | 379                      | 3 533                    |
| 2                      | 119                      | 133                      | 139                      | 162                      | 283                      | 390                      | 2 631                    |
| 3                      | 117                      | 132                      | 141                      | 166                      | 276                      | 404                      | 1 981                    |
| 4                      | 116                      | 132                      | 143                      | 169                      | 273                      | 402                      | 1 527                    |
| 5                      | 116                      | 133                      | 145                      | 170                      | 272                      | 391                      | 1 207                    |
| 6                      | 116                      | 134                      | 146                      | 171                      | 270                      | 375                      | 976                      |
| 7                      | 117                      | 136                      | 147                      | 172                      | 269                      | 362                      | 806                      |
| 8                      | 116                      | 136                      | 147                      | 174                      | 268                      | 361                      | 676                      |
| 9                      | 115                      | 135                      | 147                      | 176                      | 267                      | 360                      | 575                      |
| 10                     | 115                      | 135                      | 148                      | 177                      | 266                      | 359                      | 494                      |
| 11                     | 114                      | 135                      | 148                      | 177                      | 266                      | 358                      | 429                      |
| 12                     | 113                      | 134                      | 147                      | 176                      | 264                      | 357                      | 374                      |
| 13                     | 112                      | 133                      | 146                      | 175                      | 263                      | 356                      | 356                      |
| 14                     | 110                      | 131                      | 144                      | 174                      | 262                      | 355                      | 355                      |
| 15                     | 108                      | 129                      | 142                      | 171                      | 260                      | 352                      | 352                      |
| 16                     | 106                      | 127                      | 140                      | 169                      | 257                      | 350                      | 350                      |
| 17                     | 103                      | 124                      | 137                      | 166                      | 255                      | 348                      | 348                      |
| 18                     | 101                      | 122                      | 135                      | 164                      | 253                      | 345                      | 345                      |
| 19                     | 99                       | 120                      | 133                      | 162                      | 250                      | 343                      | 343                      |
| 20                     | 97                       | 118                      | 131                      | 160                      | 248                      | 341                      | 341                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 21                     | 94                       | 115                      | 128                      | 158                      | 246                      | 339                      | 339                      |
| 22                     | 92                       | 113                      | 126                      | 155                      | 244                      | 336                      | 336                      |
| 23                     | 90                       | 111                      | 124                      | 153                      | 241                      | 334                      | 334                      |
| 24                     | 88                       | 109                      | 122                      | 151                      | 239                      | 332                      | 332                      |
| 25                     | 86                       | 106                      | 119                      | 149                      | 237                      | 330                      | 330                      |
| 26                     | 84                       | 104                      | 117                      | 147                      | 235                      | 328                      | 328                      |
| 27                     | 81                       | 102                      | 115                      | 145                      | 233                      | 326                      | 326                      |
| 28                     | 79                       | 100                      | 113                      | 143                      | 231                      | 324                      | 324                      |
| 29                     | 77                       | 98                       | 111                      | 141                      | 229                      | 322                      | 322                      |
| 30                     | 76                       | 96                       | 109                      | 139                      | 227                      | 320                      | 320                      |

### 3.28 Singapore dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 5                        | 11                       | 34                       | 155                      | 312                      | 3 140                    |
| 2                      | 0                        | 7                        | 13                       | 36                       | 157                      | 350                      | 2 329                    |
| 3                      | 1                        | 9                        | 17                       | 42                       | 153                      | 362                      | 1 753                    |
| 4                      | 1                        | 11                       | 21                       | 47                       | 152                      | 360                      | 1 352                    |
| 5                      | 2                        | 14                       | 26                       | 50                       | 152                      | 350                      | 1 071                    |
| 6                      | 2                        | 17                       | 28                       | 54                       | 153                      | 336                      | 868                      |
| 7                      | 3                        | 20                       | 31                       | 56                       | 153                      | 320                      | 718                      |
| 8                      | 4                        | 21                       | 32                       | 59                       | 153                      | 303                      | 603                      |
| 9                      | 4                        | 21                       | 33                       | 62                       | 153                      | 286                      | 514                      |
| 10                     | 4                        | 22                       | 35                       | 64                       | 153                      | 269                      | 443                      |
| 11                     | 5                        | 22                       | 35                       | 64                       | 153                      | 252                      | 385                      |
| 12                     | 6                        | 22                       | 35                       | 64                       | 152                      | 245                      | 337                      |
| 13                     | 6                        | 22                       | 36                       | 64                       | 152                      | 245                      | 297                      |
| 14                     | 6                        | 21                       | 38                       | 64                       | 152                      | 245                      | 263                      |
| 15                     | 6                        | 21                       | 41                       | 64                       | 152                      | 245                      | 245                      |
| 16                     | 8                        | 21                       | 44                       | 63                       | 151                      | 244                      | 244                      |
| 17                     | 8                        | 21                       | 46                       | 63                       | 152                      | 244                      | 244                      |
| 18                     | 8                        | 21                       | 49                       | 63                       | 152                      | 244                      | 244                      |
| 19                     | 9                        | 21                       | 51                       | 64                       | 152                      | 245                      | 245                      |
| 20                     | 9                        | 22                       | 54                       | 64                       | 152                      | 245                      | 245                      |
| 21                     | 9                        | 22                       | 57                       | 65                       | 153                      | 246                      | 246                      |
| 22                     | 10                       | 23                       | 59                       | 65                       | 153                      | 246                      | 246                      |
| 23                     | 11                       | 23                       | 61                       | 66                       | 154                      | 246                      | 246                      |
| 24                     | 12                       | 23                       | 64                       | 68                       | 154                      | 247                      | 247                      |
| 25                     | 12                       | 23                       | 66                       | 71                       | 154                      | 247                      | 247                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 26                     | 12                       | 24                       | 69                       | 72                       | 154                      | 247                      | 247                      |
| 27                     | 13                       | 25                       | 72                       | 74                       | 154                      | 247                      | 247                      |
| 28                     | 13                       | 26                       | 74                       | 76                       | 154                      | 247                      | 247                      |
| 29                     | 14                       | 27                       | 77                       | 79                       | 154                      | 247                      | 247                      |
| 30                     | 14                       | 28                       | 79                       | 81                       | 155                      | 247                      | 247                      |

## 3.29 South Korean won

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 30                       | 44                       | 51                       | 73                       | 194                      | 313                      | 3 142                    |
| 2                      | 31                       | 44                       | 51                       | 74                       | 195                      | 350                      | 2 330                    |
| 3                      | 29                       | 44                       | 52                       | 78                       | 188                      | 362                      | 1 753                    |
| 4                      | 28                       | 44                       | 54                       | 80                       | 185                      | 360                      | 1 352                    |
| 5                      | 28                       | 45                       | 57                       | 81                       | 184                      | 350                      | 1 070                    |
| 6                      | 31                       | 49                       | 60                       | 86                       | 185                      | 336                      | 867                      |
| 7                      | 29                       | 48                       | 59                       | 84                       | 181                      | 319                      | 716                      |
| 8                      | 33                       | 52                       | 64                       | 91                       | 185                      | 302                      | 602                      |
| 9                      | 32                       | 52                       | 64                       | 93                       | 184                      | 285                      | 512                      |
| 10                     | 26                       | 47                       | 60                       | 89                       | 178                      | 271                      | 441                      |
| 11                     | 22                       | 43                       | 56                       | 85                       | 173                      | 266                      | 383                      |
| 12                     | 18                       | 39                       | 52                       | 82                       | 170                      | 263                      | 335                      |
| 13                     | 16                       | 37                       | 50                       | 79                       | 167                      | 260                      | 295                      |
| 14                     | 14                       | 35                       | 48                       | 77                       | 165                      | 258                      | 262                      |
| 15                     | 12                       | 33                       | 46                       | 76                       | 164                      | 257                      | 257                      |
| 16                     | 11                       | 32                       | 45                       | 74                       | 162                      | 255                      | 255                      |
| 17                     | 10                       | 31                       | 46                       | 73                       | 161                      | 254                      | 254                      |
| 18                     | 9                        | 30                       | 48                       | 73                       | 161                      | 254                      | 254                      |
| 19                     | 9                        | 30                       | 51                       | 72                       | 160                      | 253                      | 253                      |
| 20                     | 9                        | 30                       | 54                       | 72                       | 160                      | 253                      | 253                      |
| 21                     | 9                        | 30                       | 56                       | 72                       | 160                      | 253                      | 253                      |
| 22                     | 10                       | 30                       | 58                       | 72                       | 160                      | 253                      | 253                      |
| 23                     | 11                       | 30                       | 61                       | 72                       | 160                      | 253                      | 253                      |
| 24                     | 12                       | 30                       | 63                       | 72                       | 160                      | 253                      | 253                      |
| 25                     | 12                       | 30                       | 66                       | 72                       | 160                      | 253                      | 253                      |
| 26                     | 12                       | 29                       | 68                       | 72                       | 160                      | 253                      | 253                      |
| 27                     | 13                       | 29                       | 71                       | 74                       | 160                      | 253                      | 253                      |
| 28                     | 13                       | 29                       | 73                       | 76                       | 160                      | 253                      | 253                      |
| 29                     | 14                       | 29                       | 77                       | 78                       | 160                      | 253                      | 253                      |
| 30                     | 14                       | 29                       | 79                       | 80                       | 160                      | 252                      | 252                      |



## 3.30 Turkish lira

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 189                      | 203                      | 210                      | 232                      | 353                      | 448                      | 4 237                    |
| 2                      | 186                      | 200                      | 206                      | 229                      | 350                      | 449                      | 3 087                    |
| 3                      | 181                      | 196                      | 204                      | 229                      | 340                      | 462                      | 2 310                    |
| 4                      | 177                      | 192                      | 203                      | 229                      | 333                      | 455                      | 1 761                    |
| 5                      | 172                      | 189                      | 201                      | 226                      | 328                      | 436                      | 1 373                    |
| 6                      | 169                      | 187                      | 199                      | 224                      | 323                      | 417                      | 1 106                    |
| 7                      | 166                      | 185                      | 196                      | 222                      | 319                      | 411                      | 910                      |
| 8                      | 162                      | 182                      | 193                      | 220                      | 314                      | 407                      | 759                      |
| 9                      | 158                      | 178                      | 190                      | 219                      | 310                      | 403                      | 640                      |
| 10                     | 154                      | 175                      | 188                      | 217                      | 306                      | 399                      | 546                      |
| 11                     | 150                      | 171                      | 184                      | 213                      | 302                      | 395                      | 470                      |
| 12                     | 146                      | 167                      | 180                      | 209                      | 298                      | 391                      | 409                      |
| 13                     | 142                      | 163                      | 176                      | 206                      | 294                      | 387                      | 387                      |
| 14                     | 139                      | 159                      | 172                      | 202                      | 290                      | 383                      | 383                      |
| 15                     | 135                      | 156                      | 169                      | 198                      | 286                      | 379                      | 379                      |
| 16                     | 132                      | 152                      | 165                      | 195                      | 283                      | 376                      | 376                      |
| 17                     | 129                      | 149                      | 162                      | 192                      | 280                      | 373                      | 373                      |
| 18                     | 126                      | 146                      | 159                      | 189                      | 277                      | 370                      | 370                      |
| 19                     | 123                      | 143                      | 156                      | 186                      | 274                      | 367                      | 367                      |
| 20                     | 120                      | 141                      | 154                      | 183                      | 271                      | 364                      | 364                      |
| 21                     | 117                      | 138                      | 151                      | 181                      | 269                      | 362                      | 362                      |
| 22                     | 115                      | 136                      | 149                      | 178                      | 266                      | 359                      | 359                      |
| 23                     | 112                      | 133                      | 146                      | 175                      | 264                      | 356                      | 356                      |
| 24                     | 110                      | 130                      | 143                      | 173                      | 261                      | 354                      | 354                      |
| 25                     | 107                      | 128                      | 141                      | 170                      | 259                      | 351                      | 351                      |
| 26                     | 105                      | 126                      | 139                      | 168                      | 256                      | 349                      | 349                      |
| 27                     | 103                      | 123                      | 136                      | 166                      | 254                      | 347                      | 347                      |
| 28                     | 100                      | 121                      | 134                      | 163                      | 252                      | 345                      | 345                      |
| 29                     | 98                       | 119                      | 132                      | 161                      | 250                      | 342                      | 342                      |
| 30                     | 96                       | 117                      | 130                      | 159                      | 247                      | 340                      | 340                      |

## 3.31 US dollar

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 14                       | 26                       | 53                       | 173                      | 316                      | 3 185                    |
| 2                      | 0                        | 14                       | 26                       | 53                       | 173                      | 354                      | 2 361                    |
| 3                      | 1                        | 17                       | 28                       | 57                       | 169                      | 366                      | 1 775                    |
| 4                      | 1                        | 20                       | 32                       | 62                       | 168                      | 364                      | 1 369                    |
| 5                      | 2                        | 23                       | 37                       | 68                       | 169                      | 354                      | 1 083                    |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 6                      | 4                        | 26                       | 39                       | 69                       | 170                      | 340                      | 878                      |
| 7                      | 6                        | 30                       | 42                       | 71                       | 170                      | 323                      | 726                      |
| 8                      | 9                        | 34                       | 46                       | 74                       | 170                      | 306                      | 610                      |
| 9                      | 10                       | 37                       | 49                       | 76                       | 170                      | 288                      | 519                      |
| 10                     | 11                       | 38                       | 51                       | 76                       | 170                      | 271                      | 447                      |
| 11                     | 12                       | 40                       | 52                       | 78                       | 170                      | 263                      | 388                      |
| 12                     | 13                       | 41                       | 54                       | 79                       | 171                      | 263                      | 340                      |
| 13                     | 14                       | 42                       | 54                       | 79                       | 170                      | 263                      | 299                      |
| 14                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 265                      |
| 15                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 263                      |
| 16                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 263                      |
| 17                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 263                      |
| 18                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 263                      |
| 19                     | 14                       | 43                       | 55                       | 80                       | 170                      | 263                      | 263                      |
| 20                     | 14                       | 43                       | 55                       | 80                       | 171                      | 264                      | 264                      |
| 21                     | 14                       | 43                       | 57                       | 80                       | 171                      | 264                      | 264                      |
| 22                     | 14                       | 43                       | 59                       | 80                       | 171                      | 264                      | 264                      |
| 23                     | 14                       | 43                       | 62                       | 80                       | 171                      | 264                      | 264                      |
| 24                     | 14                       | 43                       | 65                       | 80                       | 171                      | 264                      | 264                      |
| 25                     | 14                       | 43                       | 67                       | 80                       | 171                      | 264                      | 264                      |
| 26                     | 14                       | 43                       | 70                       | 80                       | 171                      | 264                      | 264                      |
| 27                     | 14                       | 43                       | 72                       | 80                       | 171                      | 264                      | 264                      |
| 28                     | 14                       | 43                       | 74                       | 80                       | 171                      | 264                      | 264                      |
| 29                     | 14                       | 43                       | 77                       | 80                       | 171                      | 263                      | 263                      |
| 30                     | 14                       | 43                       | 79                       | 81                       | 170                      | 263                      | 263                      |

## 3.32 Yen

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 1                      | 0                        | 0                        | 3                        | 12                       | 133                      | 304                      | 3 048                    |
| 2                      | 0                        | 1                        | 6                        | 14                       | 132                      | 340                      | 2 260                    |
| 3                      | 1                        | 2                        | 9                        | 17                       | 124                      | 352                      | 1 701                    |
| 4                      | 1                        | 3                        | 12                       | 20                       | 121                      | 350                      | 1 312                    |
| 5                      | 2                        | 4                        | 15                       | 23                       | 120                      | 341                      | 1 039                    |
| 6                      | 2                        | 4                        | 17                       | 26                       | 120                      | 327                      | 842                      |
| 7                      | 3                        | 6                        | 19                       | 28                       | 119                      | 311                      | 696                      |
| 8                      | 4                        | 6                        | 22                       | 30                       | 119                      | 294                      | 585                      |
| 9                      | 4                        | 8                        | 25                       | 33                       | 119                      | 277                      | 498                      |
| 10                     | 4                        | 8                        | 28                       | 35                       | 119                      | 261                      | 429                      |

| Duration<br>(in years) | Credit quality<br>step 0 | Credit quality<br>step 1 | Credit quality<br>step 2 | Credit quality<br>step 3 | Credit quality<br>step 4 | Credit quality<br>step 5 | Credit quality<br>step 6 |
|------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| 11                     | 4                        | 10                       | 30                       | 38                       | 120                      | 245                      | 373                      |
| 12                     | 6                        | 10                       | 32                       | 40                       | 120                      | 229                      | 326                      |
| 13                     | 6                        | 12                       | 35                       | 42                       | 120                      | 215                      | 288                      |
| 14                     | 6                        | 12                       | 37                       | 46                       | 120                      | 213                      | 255                      |
| 15                     | 6                        | 14                       | 40                       | 47                       | 121                      | 214                      | 227                      |
| 16                     | 8                        | 14                       | 43                       | 49                       | 121                      | 214                      | 214                      |
| 17                     | 8                        | 15                       | 45                       | 52                       | 121                      | 214                      | 214                      |
| 18                     | 8                        | 16                       | 47                       | 54                       | 122                      | 215                      | 215                      |
| 19                     | 9                        | 17                       | 50                       | 56                       | 124                      | 215                      | 215                      |
| 20                     | 9                        | 17                       | 53                       | 59                       | 127                      | 216                      | 216                      |
| 21                     | 9                        | 19                       | 55                       | 60                       | 128                      | 216                      | 216                      |
| 22                     | 10                       | 20                       | 57                       | 62                       | 130                      | 217                      | 217                      |
| 23                     | 10                       | 20                       | 59                       | 64                       | 131                      | 217                      | 217                      |
| 24                     | 10                       | 22                       | 62                       | 66                       | 133                      | 218                      | 218                      |
| 25                     | 12                       | 22                       | 64                       | 68                       | 135                      | 218                      | 218                      |
| 26                     | 12                       | 24                       | 67                       | 70                       | 136                      | 218                      | 218                      |
| 27                     | 13                       | 24                       | 69                       | 72                       | 137                      | 218                      | 218                      |
| 28                     | 13                       | 25                       | 72                       | 74                       | 138                      | 218                      | 218                      |
| 29                     | 13                       | 26                       | 74                       | 77                       | 139                      | 218                      | 218                      |
| 30                     | 14                       | 27                       | 76                       | 79                       | 141                      | 218                      | 218                      |

## ANNEX III

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

| Currency          | National insurance market | Volatility adjustment (in bps) |
|-------------------|---------------------------|--------------------------------|
| Euro              | Austria                   | 24                             |
| Euro              | Belgium                   | 24                             |
| Euro              | Cyprus                    | 24                             |
| Euro              | Estonia                   | 24                             |
| Euro              | Finland                   | 24                             |
| Euro              | France                    | 24                             |
| Euro              | Germany                   | 24                             |
| Euro              | Greece                    | 24                             |
| Euro              | Ireland                   | 24                             |
| Euro              | Italy                     | 24                             |
| Euro              | Latvia                    | 24                             |
| Euro              | Lithuania                 | 24                             |
| Euro              | Luxembourg                | 24                             |
| Euro              | Malta                     | 24                             |
| Euro              | Netherlands               | 24                             |
| Euro              | Portugal                  | 24                             |
| Euro              | Slovakia                  | 24                             |
| Euro              | Slovenia                  | 24                             |
| Euro              | Spain                     | 24                             |
| Czech koruna      | Czech Republic            | 17                             |
| Danish krone      | Denmark                   | 45                             |
| Forint            | Hungary                   | 5                              |
| Krona             | Sweden                    | 12                             |
| Kuna              | Croatia                   | 12                             |
| Lev               | Bulgaria                  | - 2                            |
| Pound sterling    | United Kingdom            | 27                             |
| Romanian leu      | Romania                   | 5                              |
| Zloty             | Poland                    | 9                              |
| Króna             | Iceland                   | 28                             |
| Norwegian krone   | Norway                    | 42                             |
| Swiss franc       | Liechtenstein             | 4                              |
| Swiss franc       | Switzerland               | 4                              |
| Australian dollar | Australia                 | 13                             |
| Canadian dollar   | Canada                    | 27                             |
| US dollar         | United States             | 56                             |
| Yen               | Japan                     | 3                              |