

Official Journal of the European Union

L 30



English edition

Legislation

Volume 65

11 February 2022

Contents

II *Non-legislative acts*

REGULATIONS

- ★ **Council Implementing Regulation (EU) 2022/183 of 10 February 2022 implementing Article 21 (5) of Regulation (EU) 2016/44 concerning restrictive measures in view of the situation in Libya** 1
- ★ **Commission Delegated Regulation (EU) 2022/184 of 22 November 2021 amending Annex IV to Directive (EU) 2017/2397 of the European Parliament and of the Council ⁽¹⁾** 3
- ★ **Commission Implementing Regulation (EU) 2022/185 of 10 February 2022 correcting certain language versions of Implementing Regulation (EU) 2021/451 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 ⁽¹⁾** 5
- ★ **Commission Implementing Regulation (EU) 2022/186 of 10 February 2022 laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 December 2021 until 30 March 2022 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 ⁽¹⁾** 7
- ★ **Commission Implementing Regulation (EU) 2022/187 of 10 February 2022 authorising the placing on the market of cetylated fatty acids as a novel food under Regulation (EU) 2015/2283 of the European Parliament and of the Council, and amending Commission Implementing Regulation (EU) 2017/2470 ⁽¹⁾** 102
- ★ **Commission Implementing Regulation (EU) 2022/188 of 10 February 2022 authorising the placing on the market of frozen, dried and powder forms of *Acheta domesticus* as a novel food under Regulation (EU) 2015/2283 of the European Parliament and of the Council, and amending Commission Implementing Regulation (EU) 2017/2470 ⁽¹⁾** 108

⁽¹⁾ Text with EEA relevance.

EN

Acts whose titles are printed in light type are those relating to day-to-day management of agricultural matters, and are generally valid for a limited period.

The titles of all other acts are printed in bold type and preceded by an asterisk.

DECISIONS

- ★ **Council Implementing Decision (CFSP) 2022/189 of 10 February 2022 implementing Decision (CFSP) 2015/1333 concerning restrictive measures in view of the situation in Libya 115**

II

(Non-legislative acts)

REGULATIONS

COUNCIL IMPLEMENTING REGULATION (EU) 2022/183**of 10 February 2022****implementing Article 21(5) of Regulation (EU) 2016/44 concerning restrictive measures in view of the situation in Libya**

THE COUNCIL OF THE EUROPEAN UNION,

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

Having regard to Council Regulation (EU) 2016/44 of 18 January 2016 concerning restrictive measures in view of the situation in Libya and repealing Regulation (EU) No 204/2011 ⁽¹⁾, and in particular Article 21(5) thereof,

Having regard to the proposal from the High Representative of the Union for Foreign Affairs and Security Policy,

Whereas:

- (1) On 18 January 2016, the Council adopted Regulation (EU) 2016/44.
- (2) On 28 January 2022, the United Nations Security Council (‘UNSC’) Committee established pursuant to UNSC Resolution 1970 (2011) amended the listing for one person subject to restrictive measures.
- (3) Annex II to Regulation (EU) 2016/44 should therefore be amended accordingly,

HAS ADOPTED THIS REGULATION:

Article 1

Annex II to Regulation (EU) 2016/44 is hereby amended as set out in the Annex to this Regulation.

*Article 2*This Regulation shall enter into force on the day following that of its publication in the *Official Journal of the European Union*.

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

Done at Brussels, 10 February 2022.

For the Council
The President
J.-Y. LE DRIAN

⁽¹⁾ OJ L 12, 19.1.2016, p. 1.

ANNEX

In Annex II to Regulation (EU) 2016/44, entry 15 is replaced by the following:

‘15. **Name:** 1: SAADI 2: QADHAFI 3: na 4: na

Title: na **Designation:** Commander Special Forces **DOB:** a) 27 May 1973 b) 1 Jan. 1975 **POB:** Tripoli, Libya **Good quality a.k.a.:** na **Low quality a.k.a.:** na **Nationality:** na **Passport no:** a) 014797 b) 524521 c) Libya number AA862825, issued on 19 May 2021, issued in Tripoli (expires 18 May 2029) **National identification no:** na **Address:** Libya (in custody) **Listed on:** 26 Feb. 2011 (amended on 28 Jan. 2022, 26 Mar. 2015, 2 Apr. 2012, 14 Mar. 2012) **Other information:** Listed pursuant to paragraph 15 of resolution 1970 (Travel Ban). Listed on 17 March 2011 pursuant to paragraph 17 of resolution 1970 (Asset Freeze).’

COMMISSION DELEGATED REGULATION (EU) 2022/184
of 22 November 2021
amending Annex IV to Directive (EU) 2017/2397 of the European Parliament and of the Council
(Text with EEA relevance)

THE EUROPEAN COMMISSION,

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

Having regard to Directive (EU) 2017/2397 of the European Parliament and of the Council of 12 December 2017 on the recognition of professional qualifications in inland navigation, and repealing Council Directives 91/672/EEC and 96/50/EC ⁽¹⁾, and in particular Article 32 thereof,

Whereas:

- (1) Pursuant to Article 32 of Directive (EU) 2017/2397, where delegated acts adopted under the Directive refer to standards, the Commission is to make or update the relevant reference and enter the date of application in Annex IV.
- (2) Commission Delegated Directive (EU) 2020/12 of 2 August 2019 supplementing Directive (EU) 2017/2397 of the European Parliament and of the Council as regards the standards for competences and corresponding knowledge and skills, for the practical examinations, for the approval of simulators and for medical fitness ⁽²⁾ refers to the standards of the European Committee for drawing up standards in the field of inland navigation (CESNI).
- (3) Annex IV to Directive (EU) 2017/2397 should therefore be amended accordingly,

HAS ADOPTED THIS REGULATION:

Article 1

Annex IV to Directive (EU) 2017/2397 is replaced by the text in the Annex to this Regulation.

Article 2

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

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

Done at Brussels, 22 November 2021.

For the Commission
The President
Ursula VON DER LEYEN

⁽¹⁾ OJ L 345, 27.12.2017, p. 53.

⁽²⁾ OJ L 6, 10.1.2020, p. 15-100.

ANNEX

‘ANNEX IV

APPLICABLE REQUIREMENTS

Table A

Subject matter, Article	Conformity requirements	Start of application
Practical examinations, Article 17(4)	ES-QIN 2018, specifically by CESNI Resolutions 2018-II-9, 2018-II-10, 2018-II-11, 2018-II-12, 2018-II-13	18/01/2022
Approval of simulators, Article 21(2)	ES-QIN 2018, specifically CESNI Resolutions 2018-II-14 and 2018-II-15	18/01/2022
Characteristics and conditions of use of registers, Article 25(2)		

Table B

Item	Essential competence requirements	Conformity requirements	Start of application
1	Essential competence requirements at operational level	ES-QIN 2018, specifically CESNI Resolution 2018-II-3	18/01/2022
2	Essential competence requirements at management level	ES-QIN 2018, specifically CESNI Resolution 2018-II-4	18/01/2022
3	Essential competence requirements for specific authorisations		
3.1	Sailing on inland waterways with a maritime character	ES-QIN 2018, specifically CESNI Resolution 2018-II-6	18/01/2022
3.2	Radar navigation	ES-QIN 2018, specifically CESNI Resolution 2018-II-7	18/01/2022
4	Essential competence requirements for specific operations		
4.1	Passenger navigation expert	ES-QIN 2018, specifically CESNI Resolution 2018-II-5	18/01/2022
4.2	Liquefied natural gas (LNG) expert	ES-QIN 2018, specifically CESNI Resolution 2018-II-8	18/01/2022

Table C

Essential requirements regarding medical fitness	Conformity requirements	Start of application
Medical fitness examination	ES-QIN 2018, specifically CESNI Resolution 2018-II-2	18/01/2022.’

COMMISSION IMPLEMENTING REGULATION (EU) 2022/185**of 10 February 2022****correcting certain language versions of Implementing Regulation (EU) 2021/451 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

Having regard to Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and amending Regulation (EU) No 648/2012 ⁽¹⁾, and in particular Article 430(7) thereof,

Whereas:

- (1) The Czech language version of Commission Implementing Regulation (EU) 2021/451 ⁽²⁾ contains an error in Article 13(1) changing the obligation laid down in the act by modifying the frequency of the reporting.
- (2) The Spanish language version of Implementing Regulation (EU) 2021/451 contains errors in Annex II, point 8.4 in the Table of Contents; in Annex II, Part II: point 3.9.4.2, row 0060, second column of the table, first paragraph, in point 3.9.5.1, row 0040, second column of the table, sole paragraph, in point 3.9.6.1, row 0040, 0120, second column of the table, sole paragraph, in point 8.1, point (c) of entry 201, in point 8.2.1, row 0010, second column of the table, first paragraph, in point 8.3.1, row 0050, second column of the table, first paragraph, and in point 8.4; in Annex XII: in all occurrences of row 0840, third column of the table, and in all occurrences of row 0310 with ID 1.4.3, third column of the table; in Annex XIII, Part II: point 1, row 14, second column of the table, and in point 3, in the second column of the table, row 0840; in Annex XIII, Part IV: point 1, row 13, second column of the table, as well as in point 3, row 0310, second column of the table. Those errors could affect negatively the economic operators as regards their reporting obligations.
- (3) The Czech and Spanish language versions of Implementing Regulation (EU) 2021/451 should therefore be corrected accordingly. The other language versions are not affected,

HAS ADOPTED THIS REGULATION:

Article 1

(does not concern the English language)

Article 2

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

⁽¹⁾ OJ L 176, 27.6.2013, p. 1.

⁽²⁾ Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (OJ L 97, 19.3.2021, p. 1).

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

Done at Brussels, 10 February 2022.

For the Commission
The President
Ursula VON DER LEYEN

COMMISSION IMPLEMENTING REGULATION (EU) 2022/186**of 10 February 2022****laying down technical information for the calculation of technical provisions and basic own funds for reporting with reference dates from 31 December 2021 until 30 March 2022 in accordance with Directive 2009/138/EC of the European Parliament and of the Council on the taking-up and pursuit of the business of Insurance and Reinsurance****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

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

Whereas:

- (1) In order to ensure uniform conditions for the calculation of technical provisions and basic own funds by insurance and reinsurance undertakings for the purposes of Directive 2009/138/EC, technical information on relevant risk-free interest rate term structures, fundamental spreads for the calculation of the matching adjustment and volatility adjustments should be laid down for every reference date.
- (2) Insurance and re-insurance undertakings should use the technical information, which is based on market data related to the end of the last month preceding the first reporting reference date to which this Regulation applies. On 6 January 2022, the European Insurance and Occupational Pensions Authority provided the Commission with the technical information related to end of December 2021 market data. That information was published on 6 January 2022 in accordance with Article 77e(1) of Directive 2009/138/EC.
- (3) Given the need for the immediate availability of the technical information, it is important that this Regulation enters into force as a matter of urgency.
- (4) For prudential reasons it is necessary that insurance and reinsurance undertakings use the same technical information for calculating technical provisions and basic own funds irrespective of the date on which they report to their competent authorities. This Regulation should therefore apply from the first reporting reference date to which this Regulation applies.
- (5) To provide legal certainty as soon as possible, it is duly justified on imperative grounds of urgency related to the availability of the relevant risk-free interest rate term structure that measures provided for in this Regulation be adopted in accordance with Article 8, in conjunction with Article 4, of Regulation (EU) No 182/2011 of the European Parliament and of the Council ⁽²⁾,

HAS ADOPTED THIS REGULATION:

Article 1

1. Insurance and reinsurance undertakings shall use the technical information referred to in paragraph 2 when calculating technical provisions and basic own funds for reporting with reference dates from 31 December 2021 until 30 March 2022.

⁽¹⁾ OJ L 335, 17.12.2009, p. 1.

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

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

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

Article 2

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

It shall apply from 31 December 2021.

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

Done at Brussels, 10 February 2022.

For the Commission
The President
Ursula VON DER LEYEN

ANNEX I

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

Term to maturity (in years)	Euro	Czech koruna	Danish krone	Forint	Krona	Kuna
1	- 0,585 %	4,635 %	- 0,595 %	3,491 %	- 0,011 %	- 0,184 %
2	- 0,395 %	4,380 %	- 0,405 %	3,943 %	0,197 %	- 0,066 %
3	- 0,246 %	4,133 %	- 0,256 %	4,130 %	0,388 %	0,013 %
4	- 0,145 %	3,911 %	- 0,155 %	4,227 %	0,517 %	0,092 %
5	- 0,084 %	3,714 %	- 0,094 %	4,291 %	0,613 %	0,186 %
6	- 0,026 %	3,539 %	- 0,036 %	4,338 %	0,657 %	0,296 %
7	0,030 %	3,390 %	0,020 %	4,371 %	0,684 %	0,419 %
8	0,088 %	3,266 %	0,078 %	4,395 %	0,722 %	0,552 %
9	0,147 %	3,167 %	0,137 %	4,418 %	0,783 %	0,691 %
10	0,205 %	3,092 %	0,195 %	4,433 %	0,881 %	0,823 %
11	0,252 %	3,038 %	0,242 %	4,449 %	1,020 %	0,946 %
12	0,301 %	3,001 %	0,291 %	4,469 %	1,174 %	1,061 %
13	0,345 %	2,977 %	0,335 %	4,493 %	1,326 %	1,168 %
14	0,379 %	2,962 %	0,369 %	4,522 %	1,468 %	1,268 %
15	0,399 %	2,954 %	0,388 %	4,557 %	1,598 %	1,361 %
16	0,405 %	2,951 %	0,395 %	4,587 %	1,716 %	1,449 %
17	0,408 %	2,953 %	0,397 %	4,612 %	1,823 %	1,531 %
18	0,414 %	2,957 %	0,403 %	4,631 %	1,919 %	1,608 %
19	0,428 %	2,964 %	0,418 %	4,646 %	2,005 %	1,680 %
20	0,456 %	2,973 %	0,446 %	4,658 %	2,084 %	1,748 %
21	0,497 %	2,982 %	0,487 %	4,667 %	2,155 %	1,813 %
22	0,549 %	2,993 %	0,540 %	4,675 %	2,220 %	1,873 %
23	0,609 %	3,004 %	0,599 %	4,680 %	2,280 %	1,930 %
24	0,672 %	3,016 %	0,663 %	4,684 %	2,334 %	1,984 %
25	0,739 %	3,028 %	0,730 %	4,686 %	2,384 %	2,035 %
26	0,807 %	3,040 %	0,798 %	4,688 %	2,431 %	2,084 %
27	0,874 %	3,052 %	0,866 %	4,689 %	2,474 %	2,129 %
28	0,942 %	3,063 %	0,933 %	4,689 %	2,514 %	2,173 %
29	1,008 %	3,075 %	1,000 %	4,689 %	2,551 %	2,214 %
30	1,073 %	3,087 %	1,066 %	4,688 %	2,586 %	2,253 %
31	1,137 %	3,098 %	1,129 %	4,686 %	2,619 %	2,291 %
32	1,199 %	3,109 %	1,191 %	4,685 %	2,649 %	2,326 %
33	1,258 %	3,120 %	1,251 %	4,683 %	2,678 %	2,360 %

34	1,316 %	3,130 %	1,309 %	4,681 %	2,705 %	2,392 %
35	1,372 %	3,140 %	1,365 %	4,679 %	2,730 %	2,423 %
36	1,426 %	3,150 %	1,419 %	4,676 %	2,754 %	2,453 %
37	1,478 %	3,160 %	1,471 %	4,674 %	2,777 %	2,481 %
38	1,528 %	3,169 %	1,521 %	4,671 %	2,799 %	2,508 %
39	1,576 %	3,178 %	1,569 %	4,669 %	2,819 %	2,533 %
40	1,622 %	3,187 %	1,616 %	4,666 %	2,839 %	2,558 %
41	1,666 %	3,196 %	1,660 %	4,664 %	2,857 %	2,582 %
42	1,709 %	3,204 %	1,703 %	4,661 %	2,875 %	2,604 %
43	1,750 %	3,212 %	1,744 %	4,658 %	2,892 %	2,626 %
44	1,790 %	3,220 %	1,784 %	4,656 %	2,908 %	2,647 %
45	1,828 %	3,227 %	1,822 %	4,653 %	2,923 %	2,667 %
46	1,864 %	3,234 %	1,859 %	4,651 %	2,938 %	2,686 %
47	1,900 %	3,241 %	1,895 %	4,648 %	2,952 %	2,705 %
48	1,934 %	3,248 %	1,929 %	4,646 %	2,965 %	2,723 %
49	1,967 %	3,255 %	1,962 %	4,644 %	2,978 %	2,740 %
50	1,998 %	3,261 %	1,993 %	4,641 %	2,990 %	2,756 %
51	2,029 %	3,267 %	2,024 %	4,639 %	3,002 %	2,772 %
52	2,058 %	3,273 %	2,053 %	4,637 %	3,014 %	2,788 %
53	2,086 %	3,279 %	2,082 %	4,635 %	3,025 %	2,803 %
54	2,114 %	3,284 %	2,109 %	4,632 %	3,035 %	2,817 %
55	2,140 %	3,290 %	2,136 %	4,630 %	3,046 %	2,831 %
56	2,166 %	3,295 %	2,161 %	4,628 %	3,056 %	2,844 %
57	2,190 %	3,300 %	2,186 %	4,626 %	3,065 %	2,857 %
58	2,214 %	3,305 %	2,210 %	4,624 %	3,074 %	2,870 %
59	2,237 %	3,310 %	2,233 %	4,622 %	3,083 %	2,882 %
60	2,260 %	3,315 %	2,256 %	4,621 %	3,092 %	2,894 %
61	2,282 %	3,319 %	2,277 %	4,619 %	3,100 %	2,905 %
62	2,303 %	3,323 %	2,299 %	4,617 %	3,108 %	2,916 %
63	2,323 %	3,328 %	2,319 %	4,615 %	3,116 %	2,927 %
64	2,343 %	3,332 %	2,339 %	4,614 %	3,123 %	2,937 %
65	2,362 %	3,336 %	2,358 %	4,612 %	3,131 %	2,947 %
66	2,380 %	3,340 %	2,377 %	4,610 %	3,138 %	2,957 %
67	2,398 %	3,344 %	2,395 %	4,609 %	3,145 %	2,966 %
68	2,416 %	3,347 %	2,412 %	4,607 %	3,151 %	2,976 %
69	2,433 %	3,351 %	2,429 %	4,606 %	3,158 %	2,985 %
70	2,449 %	3,354 %	2,446 %	4,604 %	3,164 %	2,993 %
71	2,466 %	3,358 %	2,462 %	4,603 %	3,170 %	3,002 %

72	2,481 %	3,361 %	2,478 %	4,601 %	3,176 %	3,010 %
73	2,496 %	3,364 %	2,493 %	4,600 %	3,182 %	3,018 %
74	2,511 %	3,367 %	2,508 %	4,599 %	3,188 %	3,026 %
75	2,526 %	3,370 %	2,522 %	4,598 %	3,193 %	3,033 %
76	2,540 %	3,373 %	2,536 %	4,596 %	3,199 %	3,041 %
77	2,553 %	3,376 %	2,550 %	4,595 %	3,204 %	3,048 %
78	2,567 %	3,379 %	2,563 %	4,594 %	3,209 %	3,055 %
79	2,580 %	3,382 %	2,577 %	4,593 %	3,214 %	3,062 %
80	2,592 %	3,385 %	2,589 %	4,592 %	3,219 %	3,069 %
81	2,605 %	3,387 %	2,602 %	4,590 %	3,223 %	3,075 %
82	2,617 %	3,390 %	2,614 %	4,589 %	3,228 %	3,082 %
83	2,629 %	3,392 %	2,626 %	4,588 %	3,232 %	3,088 %
84	2,640 %	3,395 %	2,637 %	4,587 %	3,237 %	3,094 %
85	2,651 %	3,397 %	2,648 %	4,586 %	3,241 %	3,100 %
86	2,662 %	3,400 %	2,659 %	4,585 %	3,245 %	3,106 %
87	2,673 %	3,402 %	2,670 %	4,584 %	3,249 %	3,111 %
88	2,684 %	3,404 %	2,681 %	4,583 %	3,253 %	3,117 %
89	2,694 %	3,406 %	2,691 %	4,582 %	3,257 %	3,122 %
90	2,704 %	3,408 %	2,701 %	4,582 %	3,261 %	3,127 %
91	2,714 %	3,411 %	2,711 %	4,581 %	3,265 %	3,133 %
92	2,723 %	3,413 %	2,720 %	4,580 %	3,268 %	3,138 %
93	2,733 %	3,415 %	2,730 %	4,579 %	3,272 %	3,143 %
94	2,742 %	3,417 %	2,739 %	4,578 %	3,275 %	3,147 %
95	2,751 %	3,419 %	2,748 %	4,577 %	3,279 %	3,152 %
96	2,760 %	3,420 %	2,757 %	4,576 %	3,282 %	3,157 %
97	2,768 %	3,422 %	2,766 %	4,576 %	3,285 %	3,161 %
98	2,777 %	3,424 %	2,774 %	4,575 %	3,289 %	3,166 %
99	2,785 %	3,426 %	2,782 %	4,574 %	3,292 %	3,170 %
100	2,793 %	3,428 %	2,791 %	4,573 %	3,295 %	3,175 %
101	2,801 %	3,429 %	2,799 %	4,573 %	3,298 %	3,179 %
102	2,809 %	3,431 %	2,806 %	4,572 %	3,301 %	3,183 %
103	2,816 %	3,433 %	2,814 %	4,571 %	3,304 %	3,187 %
104	2,824 %	3,434 %	2,822 %	4,571 %	3,306 %	3,191 %
105	2,831 %	3,436 %	2,829 %	4,570 %	3,309 %	3,195 %
106	2,839 %	3,437 %	2,836 %	4,569 %	3,312 %	3,199 %
107	2,846 %	3,439 %	2,843 %	4,569 %	3,315 %	3,202 %
108	2,853 %	3,440 %	2,850 %	4,568 %	3,317 %	3,206 %
109	2,859 %	3,442 %	2,857 %	4,567 %	3,320 %	3,210 %

110	2,866 %	3,443 %	2,864 %	4,567 %	3,322 %	3,213 %
111	2,873 %	3,445 %	2,870 %	4,566 %	3,325 %	3,217 %
112	2,879 %	3,446 %	2,877 %	4,566 %	3,327 %	3,220 %
113	2,886 %	3,447 %	2,883 %	4,565 %	3,330 %	3,223 %
114	2,892 %	3,449 %	2,890 %	4,564 %	3,332 %	3,227 %
115	2,898 %	3,450 %	2,896 %	4,564 %	3,335 %	3,230 %
116	2,904 %	3,451 %	2,902 %	4,563 %	3,337 %	3,233 %
117	2,910 %	3,453 %	2,908 %	4,563 %	3,339 %	3,236 %
118	2,916 %	3,454 %	2,914 %	4,562 %	3,341 %	3,239 %
119	2,921 %	3,455 %	2,919 %	4,562 %	3,343 %	3,242 %
120	2,927 %	3,456 %	2,925 %	4,561 %	3,346 %	3,245 %
121	2,933 %	3,457 %	2,931 %	4,561 %	3,348 %	3,248 %
122	2,938 %	3,459 %	2,936 %	4,560 %	3,350 %	3,251 %
123	2,943 %	3,460 %	2,941 %	4,560 %	3,352 %	3,254 %
124	2,949 %	3,461 %	2,947 %	4,559 %	3,354 %	3,257 %
125	2,954 %	3,462 %	2,952 %	4,559 %	3,356 %	3,259 %
126	2,959 %	3,463 %	2,957 %	4,558 %	3,358 %	3,262 %
127	2,964 %	3,464 %	2,962 %	4,558 %	3,360 %	3,265 %
128	2,969 %	3,465 %	2,967 %	4,557 %	3,361 %	3,267 %
129	2,974 %	3,466 %	2,972 %	4,557 %	3,363 %	3,270 %
130	2,979 %	3,467 %	2,977 %	4,556 %	3,365 %	3,273 %
131	2,983 %	3,468 %	2,982 %	4,556 %	3,367 %	3,275 %
132	2,988 %	3,469 %	2,986 %	4,556 %	3,369 %	3,278 %
133	2,993 %	3,470 %	2,991 %	4,555 %	3,370 %	3,280 %
134	2,997 %	3,471 %	2,995 %	4,555 %	3,372 %	3,282 %
135	3,002 %	3,472 %	3,000 %	4,554 %	3,374 %	3,285 %
136	3,006 %	3,473 %	3,004 %	4,554 %	3,375 %	3,287 %
137	3,010 %	3,474 %	3,009 %	4,554 %	3,377 %	3,289 %
138	3,015 %	3,475 %	3,013 %	4,553 %	3,379 %	3,292 %
139	3,019 %	3,476 %	3,017 %	4,553 %	3,380 %	3,294 %
140	3,023 %	3,477 %	3,021 %	4,552 %	3,382 %	3,296 %
141	3,027 %	3,478 %	3,025 %	4,552 %	3,383 %	3,298 %
142	3,031 %	3,479 %	3,029 %	4,552 %	3,385 %	3,300 %
143	3,035 %	3,479 %	3,033 %	4,551 %	3,386 %	3,302 %
144	3,039 %	3,480 %	3,037 %	4,551 %	3,388 %	3,304 %
145	3,043 %	3,481 %	3,041 %	4,551 %	3,389 %	3,306 %
146	3,047 %	3,482 %	3,045 %	4,550 %	3,391 %	3,308 %
147	3,050 %	3,483 %	3,049 %	4,550 %	3,392 %	3,310 %

148	3,054 %	3,483 %	3,052 %	4,550 %	3,394 %	3,312 %
149	3,058 %	3,484 %	3,056 %	4,549 %	3,395 %	3,314 %
150	3,061 %	3,485 %	3,060 %	4,549 %	3,396 %	3,316 %

Term to maturity (in years)	Lev	Pound sterling	Romanian leu	Zloty	Króna	Norwegian krone
1	- 0,635 %	0,781 %	3,931 %	2,656 %	3,130 %	1,140 %
2	- 0,445 %	1,103 %	4,342 %	3,379 %	3,371 %	1,519 %
3	- 0,296 %	1,203 %	4,520 %	3,603 %	3,547 %	1,689 %
4	- 0,196 %	1,213 %	4,608 %	3,702 %	3,671 %	1,755 %
5	- 0,134 %	1,196 %	4,680 %	3,734 %	3,774 %	1,778 %
6	- 0,076 %	1,168 %	4,753 %	3,718 %	3,866 %	1,781 %
7	- 0,020 %	1,140 %	4,827 %	3,676 %	3,945 %	1,778 %
8	0,037 %	1,123 %	4,906 %	3,630 %	4,006 %	1,779 %
9	0,097 %	1,115 %	4,990 %	3,596 %	4,048 %	1,789 %
10	0,155 %	1,111 %	5,069 %	3,574 %	4,076 %	1,809 %
11	0,201 %	1,107 %	5,122 %	3,556 %	4,093 %	1,840 %
12	0,250 %	1,103 %	5,151 %	3,543 %	4,104 %	1,879 %
13	0,295 %	1,097 %	5,162 %	3,533 %	4,109 %	1,921 %
14	0,328 %	1,090 %	5,161 %	3,525 %	4,110 %	1,966 %
15	0,348 %	1,082 %	5,151 %	3,519 %	4,109 %	2,012 %
16	0,354 %	1,072 %	5,133 %	3,514 %	4,105 %	2,059 %
17	0,356 %	1,063 %	5,111 %	3,511 %	4,099 %	2,104 %
18	0,362 %	1,056 %	5,085 %	3,508 %	4,093 %	2,149 %
19	0,377 %	1,051 %	5,056 %	3,506 %	4,085 %	2,193 %
20	0,405 %	1,050 %	5,025 %	3,504 %	4,077 %	2,235 %
21	0,447 %	1,052 %	4,994 %	3,503 %	4,068 %	2,276 %
22	0,500 %	1,055 %	4,962 %	3,503 %	4,060 %	2,315 %
23	0,561 %	1,059 %	4,930 %	3,503 %	4,050 %	2,353 %
24	0,625 %	1,060 %	4,897 %	3,503 %	4,041 %	2,389 %
25	0,693 %	1,060 %	4,865 %	3,503 %	4,032 %	2,424 %
26	0,762 %	1,056 %	4,834 %	3,503 %	4,023 %	2,457 %
27	0,831 %	1,048 %	4,803 %	3,504 %	4,014 %	2,489 %
28	0,900 %	1,035 %	4,773 %	3,505 %	4,005 %	2,520 %
29	0,967 %	1,018 %	4,744 %	3,506 %	3,996 %	2,549 %
30	1,034 %	0,995 %	4,716 %	3,507 %	3,988 %	2,577 %
31	1,098 %	0,967 %	4,688 %	3,508 %	3,979 %	2,604 %
32	1,161 %	0,936 %	4,661 %	3,509 %	3,971 %	2,630 %

33	1,222 %	0,905 %	4,636 %	3,510 %	3,963 %	2,655 %
34	1,280 %	0,874 %	4,611 %	3,511 %	3,955 %	2,678 %
35	1,337 %	0,846 %	4,587 %	3,512 %	3,948 %	2,701 %
36	1,392 %	0,820 %	4,563 %	3,513 %	3,941 %	2,723 %
37	1,444 %	0,797 %	4,541 %	3,514 %	3,933 %	2,744 %
38	1,495 %	0,778 %	4,519 %	3,516 %	3,927 %	2,764 %
39	1,544 %	0,763 %	4,499 %	3,517 %	3,920 %	2,783 %
40	1,591 %	0,751 %	4,479 %	3,518 %	3,913 %	2,801 %
41	1,636 %	0,743 %	4,459 %	3,519 %	3,907 %	2,819 %
42	1,680 %	0,738 %	4,441 %	3,520 %	3,901 %	2,836 %
43	1,721 %	0,737 %	4,423 %	3,521 %	3,895 %	2,852 %
44	1,762 %	0,739 %	4,405 %	3,523 %	3,889 %	2,868 %
45	1,800 %	0,745 %	4,389 %	3,524 %	3,884 %	2,883 %
46	1,838 %	0,754 %	4,373 %	3,525 %	3,878 %	2,898 %
47	1,873 %	0,767 %	4,357 %	3,526 %	3,873 %	2,912 %
48	1,908 %	0,782 %	4,342 %	3,527 %	3,868 %	2,926 %
49	1,941 %	0,801 %	4,328 %	3,528 %	3,863 %	2,939 %
50	1,973 %	0,823 %	4,314 %	3,529 %	3,858 %	2,951 %
51	2,004 %	0,849 %	4,300 %	3,530 %	3,854 %	2,963 %
52	2,034 %	0,877 %	4,287 %	3,531 %	3,849 %	2,975 %
53	2,063 %	0,907 %	4,275 %	3,532 %	3,845 %	2,987 %
54	2,091 %	0,938 %	4,263 %	3,533 %	3,841 %	2,997 %
55	2,118 %	0,970 %	4,251 %	3,534 %	3,837 %	3,008 %
56	2,144 %	1,003 %	4,239 %	3,535 %	3,833 %	3,018 %
57	2,169 %	1,037 %	4,228 %	3,536 %	3,829 %	3,028 %
58	2,193 %	1,071 %	4,218 %	3,537 %	3,825 %	3,038 %
59	2,216 %	1,104 %	4,208 %	3,538 %	3,821 %	3,047 %
60	2,239 %	1,138 %	4,198 %	3,539 %	3,818 %	3,056 %
61	2,261 %	1,171 %	4,188 %	3,539 %	3,815 %	3,065 %
62	2,282 %	1,205 %	4,179 %	3,540 %	3,811 %	3,073 %
63	2,303 %	1,237 %	4,169 %	3,541 %	3,808 %	3,082 %
64	2,323 %	1,270 %	4,161 %	3,542 %	3,805 %	3,090 %
65	2,343 %	1,301 %	4,152 %	3,543 %	3,802 %	3,097 %
66	2,361 %	1,333 %	4,144 %	3,543 %	3,799 %	3,105 %
67	2,380 %	1,363 %	4,136 %	3,544 %	3,796 %	3,112 %
68	2,398 %	1,394 %	4,128 %	3,545 %	3,793 %	3,119 %
69	2,415 %	1,423 %	4,120 %	3,546 %	3,790 %	3,126 %
70	2,432 %	1,452 %	4,113 %	3,546 %	3,788 %	3,133 %

71	2,448 %	1,480 %	4,106 %	3,547 %	3,785 %	3,139 %
72	2,464 %	1,508 %	4,099 %	3,548 %	3,783 %	3,146 %
73	2,479 %	1,535 %	4,092 %	3,548 %	3,780 %	3,152 %
74	2,494 %	1,562 %	4,085 %	3,549 %	3,778 %	3,158 %
75	2,509 %	1,588 %	4,079 %	3,549 %	3,775 %	3,164 %
76	2,523 %	1,613 %	4,073 %	3,550 %	3,773 %	3,169 %
77	2,537 %	1,638 %	4,066 %	3,551 %	3,771 %	3,175 %
78	2,551 %	1,662 %	4,060 %	3,551 %	3,769 %	3,180 %
79	2,564 %	1,686 %	4,055 %	3,552 %	3,767 %	3,186 %
80	2,577 %	1,710 %	4,049 %	3,552 %	3,765 %	3,191 %
81	2,589 %	1,732 %	4,043 %	3,553 %	3,763 %	3,196 %
82	2,602 %	1,754 %	4,038 %	3,553 %	3,761 %	3,201 %
83	2,614 %	1,776 %	4,033 %	3,554 %	3,759 %	3,205 %
84	2,625 %	1,797 %	4,028 %	3,555 %	3,757 %	3,210 %
85	2,637 %	1,818 %	4,022 %	3,555 %	3,755 %	3,215 %
86	2,648 %	1,839 %	4,018 %	3,556 %	3,753 %	3,219 %
87	2,659 %	1,858 %	4,013 %	3,556 %	3,752 %	3,224 %
88	2,669 %	1,878 %	4,008 %	3,556 %	3,750 %	3,228 %
89	2,680 %	1,897 %	4,003 %	3,557 %	3,748 %	3,232 %
90	2,690 %	1,916 %	3,999 %	3,557 %	3,746 %	3,236 %
91	2,700 %	1,934 %	3,995 %	3,558 %	3,745 %	3,240 %
92	2,710 %	1,952 %	3,990 %	3,558 %	3,743 %	3,244 %
93	2,719 %	1,969 %	3,986 %	3,559 %	3,742 %	3,248 %
94	2,728 %	1,986 %	3,982 %	3,559 %	3,740 %	3,251 %
95	2,738 %	2,003 %	3,978 %	3,560 %	3,739 %	3,255 %
96	2,747 %	2,020 %	3,974 %	3,560 %	3,737 %	3,259 %
97	2,755 %	2,036 %	3,970 %	3,560 %	3,736 %	3,262 %
98	2,764 %	2,052 %	3,966 %	3,561 %	3,735 %	3,266 %
99	2,772 %	2,067 %	3,963 %	3,561 %	3,733 %	3,269 %
100	2,781 %	2,082 %	3,959 %	3,562 %	3,732 %	3,272 %
101	2,789 %	2,097 %	3,955 %	3,562 %	3,731 %	3,276 %
102	2,797 %	2,112 %	3,952 %	3,562 %	3,729 %	3,279 %
103	2,804 %	2,126 %	3,949 %	3,563 %	3,728 %	3,282 %
104	2,812 %	2,140 %	3,945 %	3,563 %	3,727 %	3,285 %
105	2,819 %	2,154 %	3,942 %	3,563 %	3,726 %	3,288 %
106	2,827 %	2,167 %	3,939 %	3,564 %	3,724 %	3,291 %
107	2,834 %	2,181 %	3,936 %	3,564 %	3,723 %	3,294 %
108	2,841 %	2,194 %	3,932 %	3,564 %	3,722 %	3,297 %

109	2,848 %	2,207 %	3,929 %	3,565 %	3,721 %	3,299 %
110	2,855 %	2,219 %	3,926 %	3,565 %	3,720 %	3,302 %
111	2,861 %	2,231 %	3,923 %	3,565 %	3,719 %	3,305 %
112	2,868 %	2,244 %	3,921 %	3,566 %	3,718 %	3,307 %
113	2,874 %	2,256 %	3,918 %	3,566 %	3,717 %	3,310 %
114	2,881 %	2,267 %	3,915 %	3,566 %	3,716 %	3,312 %
115	2,887 %	2,279 %	3,912 %	3,566 %	3,715 %	3,315 %
116	2,893 %	2,290 %	3,909 %	3,567 %	3,714 %	3,317 %
117	2,899 %	2,301 %	3,907 %	3,567 %	3,713 %	3,320 %
118	2,905 %	2,312 %	3,904 %	3,567 %	3,712 %	3,322 %
119	2,911 %	2,323 %	3,902 %	3,568 %	3,711 %	3,325 %
120	2,917 %	2,333 %	3,899 %	3,568 %	3,710 %	3,327 %
121	2,922 %	2,344 %	3,897 %	3,568 %	3,709 %	3,329 %
122	2,928 %	2,354 %	3,894 %	3,568 %	3,708 %	3,331 %
123	2,933 %	2,364 %	3,892 %	3,569 %	3,707 %	3,334 %
124	2,939 %	2,374 %	3,889 %	3,569 %	3,706 %	3,336 %
125	2,944 %	2,384 %	3,887 %	3,569 %	3,706 %	3,338 %
126	2,949 %	2,393 %	3,885 %	3,569 %	3,705 %	3,340 %
127	2,954 %	2,403 %	3,883 %	3,570 %	3,704 %	3,342 %
128	2,959 %	2,412 %	3,880 %	3,570 %	3,703 %	3,344 %
129	2,964 %	2,421 %	3,878 %	3,570 %	3,702 %	3,346 %
130	2,969 %	2,430 %	3,876 %	3,570 %	3,701 %	3,348 %
131	2,974 %	2,439 %	3,874 %	3,571 %	3,701 %	3,350 %
132	2,979 %	2,448 %	3,872 %	3,571 %	3,700 %	3,352 %
133	2,983 %	2,457 %	3,870 %	3,571 %	3,699 %	3,354 %
134	2,988 %	2,465 %	3,868 %	3,571 %	3,698 %	3,355 %
135	2,992 %	2,473 %	3,866 %	3,571 %	3,698 %	3,357 %
136	2,997 %	2,482 %	3,864 %	3,572 %	3,697 %	3,359 %
137	3,001 %	2,490 %	3,862 %	3,572 %	3,696 %	3,361 %
138	3,006 %	2,498 %	3,860 %	3,572 %	3,696 %	3,362 %
139	3,010 %	2,506 %	3,858 %	3,572 %	3,695 %	3,364 %
140	3,014 %	2,513 %	3,856 %	3,572 %	3,694 %	3,366 %
141	3,018 %	2,521 %	3,855 %	3,573 %	3,694 %	3,367 %
142	3,022 %	2,529 %	3,853 %	3,573 %	3,693 %	3,369 %
143	3,026 %	2,536 %	3,851 %	3,573 %	3,692 %	3,371 %
144	3,030 %	2,543 %	3,849 %	3,573 %	3,692 %	3,372 %
145	3,034 %	2,551 %	3,847 %	3,573 %	3,691 %	3,374 %
146	3,038 %	2,558 %	3,846 %	3,574 %	3,690 %	3,375 %

147	3,042 %	2,565 %	3,844 %	3,574 %	3,690 %	3,377 %
148	3,046 %	2,572 %	3,842 %	3,574 %	3,689 %	3,378 %
149	3,049 %	2,579 %	3,841 %	3,574 %	3,689 %	3,380 %
150	3,053 %	2,585 %	3,839 %	3,574 %	3,688 %	3,381 %

Term to maturity (in years)	Swiss franc	Australian dollar	Baht	Canadian dollar	Chilean peso	Colombian peso
1	- 0,802 %	0,359 %	0,361 %	1,210 %	4,625 %	4,195 %
2	- 0,588 %	0,884 %	0,555 %	1,403 %	5,059 %	5,619 %
3	- 0,482 %	1,259 %	0,776 %	1,622 %	5,298 %	6,615 %
4	- 0,408 %	1,459 %	0,983 %	1,691 %	5,416 %	7,232 %
5	- 0,331 %	1,582 %	1,171 %	1,686 %	5,478 %	7,604 %
6	- 0,244 %	1,679 %	1,340 %	1,699 %	5,511 %	7,831 %
7	- 0,161 %	1,762 %	1,494 %	1,733 %	5,534 %	7,970 %
8	- 0,091 %	1,825 %	1,642 %	1,778 %	5,555 %	8,074 %
9	- 0,040 %	1,872 %	1,783 %	1,822 %	5,573 %	8,139 %
10	- 0,010 %	1,918 %	1,920 %	1,854 %	5,583 %	8,182 %
11	0,001 %	1,958 %	2,055 %	1,872 %	5,583 %	8,191 %
12	- 0,001 %	1,992 %	2,188 %	1,879 %	5,576 %	8,171 %
13	- 0,008 %	2,019 %	2,318 %	1,880 %	5,563 %	8,130 %
14	- 0,018 %	2,042 %	2,439 %	1,877 %	5,547 %	8,073 %
15	- 0,026 %	2,059 %	2,549 %	1,874 %	5,528 %	8,006 %
16	- 0,033 %	2,070 %	2,643 %	1,870 %	5,508 %	7,931 %
17	- 0,036 %	2,078 %	2,724 %	1,867 %	5,486 %	7,851 %
18	- 0,034 %	2,082 %	2,795 %	1,866 %	5,464 %	7,768 %
19	- 0,029 %	2,082 %	2,856 %	1,866 %	5,441 %	7,684 %
20	- 0,018 %	2,080 %	2,910 %	1,868 %	5,418 %	7,599 %
21	- 0,003 %	2,075 %	2,957 %	1,872 %	5,395 %	7,514 %
22	0,017 %	2,067 %	2,999 %	1,878 %	5,373 %	7,431 %
23	0,042 %	2,056 %	3,036 %	1,887 %	5,351 %	7,349 %
24	0,072 %	2,042 %	3,070 %	1,897 %	5,330 %	7,269 %
25	0,107 %	2,024 %	3,100 %	1,909 %	5,309 %	7,192 %
26	0,147 %	2,004 %	3,127 %	1,924 %	5,288 %	7,116 %
27	0,191 %	1,983 %	3,151 %	1,940 %	5,268 %	7,043 %
28	0,237 %	1,965 %	3,173 %	1,958 %	5,249 %	6,973 %
29	0,285 %	1,953 %	3,193 %	1,978 %	5,231 %	6,905 %
30	0,334 %	1,947 %	3,211 %	2,000 %	5,213 %	6,840 %
31	0,382 %	1,949 %	3,228 %	2,024 %	5,195 %	6,777 %

32	0,431 %	1,957 %	3,243 %	2,050 %	5,178 %	6,717 %
33	0,479 %	1,970 %	3,258 %	2,076 %	5,162 %	6,659 %
34	0,526 %	1,986 %	3,271 %	2,103 %	5,147 %	6,603 %
35	0,572 %	2,006 %	3,283 %	2,131 %	5,131 %	6,550 %
36	0,617 %	2,027 %	3,294 %	2,158 %	5,117 %	6,499 %
37	0,661 %	2,051 %	3,304 %	2,185 %	5,103 %	6,450 %
38	0,704 %	2,075 %	3,314 %	2,212 %	5,089 %	6,402 %
39	0,745 %	2,100 %	3,323 %	2,239 %	5,076 %	6,357 %
40	0,785 %	2,125 %	3,331 %	2,265 %	5,064 %	6,314 %
41	0,824 %	2,151 %	3,339 %	2,291 %	5,052 %	6,272 %
42	0,862 %	2,176 %	3,347 %	2,316 %	5,040 %	6,232 %
43	0,898 %	2,201 %	3,354 %	2,341 %	5,029 %	6,194 %
44	0,933 %	2,227 %	3,360 %	2,365 %	5,018 %	6,157 %
45	0,967 %	2,251 %	3,367 %	2,389 %	5,007 %	6,121 %
46	1,000 %	2,276 %	3,372 %	2,412 %	4,997 %	6,087 %
47	1,031 %	2,299 %	3,378 %	2,434 %	4,987 %	6,055 %
48	1,062 %	2,323 %	3,383 %	2,455 %	4,978 %	6,023 %
49	1,092 %	2,346 %	3,388 %	2,476 %	4,969 %	5,993 %
50	1,120 %	2,368 %	3,393 %	2,497 %	4,960 %	5,963 %
51	1,148 %	2,390 %	3,397 %	2,517 %	4,951 %	5,935 %
52	1,175 %	2,411 %	3,402 %	2,536 %	4,943 %	5,908 %
53	1,200 %	2,431 %	3,406 %	2,554 %	4,935 %	5,882 %
54	1,225 %	2,451 %	3,410 %	2,572 %	4,927 %	5,856 %
55	1,250 %	2,471 %	3,414 %	2,590 %	4,920 %	5,832 %
56	1,273 %	2,490 %	3,417 %	2,607 %	4,913 %	5,808 %
57	1,296 %	2,508 %	3,421 %	2,624 %	4,906 %	5,786 %
58	1,317 %	2,526 %	3,424 %	2,640 %	4,899 %	5,763 %
59	1,339 %	2,543 %	3,427 %	2,655 %	4,892 %	5,742 %
60	1,359 %	2,560 %	3,430 %	2,670 %	4,886 %	5,722 %
61	1,379 %	2,577 %	3,433 %	2,685 %	4,880 %	5,702 %
62	1,399 %	2,593 %	3,436 %	2,699 %	4,874 %	5,682 %
63	1,417 %	2,608 %	3,439 %	2,713 %	4,868 %	5,663 %
64	1,435 %	2,623 %	3,441 %	2,727 %	4,862 %	5,645 %
65	1,453 %	2,638 %	3,444 %	2,740 %	4,857 %	5,628 %
66	1,470 %	2,652 %	3,446 %	2,753 %	4,852 %	5,611 %
67	1,487 %	2,666 %	3,449 %	2,765 %	4,846 %	5,594 %

68	1,503 %	2,679 %	3,451 %	2,777 %	4,841 %	5,578 %
69	1,519 %	2,692 %	3,453 %	2,789 %	4,837 %	5,562 %
70	1,534 %	2,705 %	3,455 %	2,800 %	4,832 %	5,547 %
71	1,549 %	2,718 %	3,457 %	2,811 %	4,827 %	5,532 %
72	1,563 %	2,730 %	3,460 %	2,822 %	4,823 %	5,518 %
73	1,577 %	2,742 %	3,461 %	2,832 %	4,818 %	5,504 %
74	1,591 %	2,753 %	3,463 %	2,843 %	4,814 %	5,490 %
75	1,604 %	2,764 %	3,465 %	2,853 %	4,810 %	5,477 %
76	1,617 %	2,775 %	3,467 %	2,862 %	4,806 %	5,464 %
77	1,630 %	2,786 %	3,469 %	2,872 %	4,802 %	5,452 %
78	1,643 %	2,796 %	3,471 %	2,881 %	4,798 %	5,439 %
79	1,655 %	2,806 %	3,472 %	2,890 %	4,794 %	5,427 %
80	1,666 %	2,816 %	3,474 %	2,899 %	4,791 %	5,416 %
81	1,678 %	2,826 %	3,475 %	2,907 %	4,787 %	5,404 %
82	1,689 %	2,835 %	3,477 %	2,916 %	4,783 %	5,393 %
83	1,700 %	2,844 %	3,478 %	2,924 %	4,780 %	5,383 %
84	1,710 %	2,853 %	3,480 %	2,932 %	4,777 %	5,372 %
85	1,721 %	2,862 %	3,481 %	2,940 %	4,774 %	5,362 %
86	1,731 %	2,870 %	3,483 %	2,947 %	4,770 %	5,352 %
87	1,741 %	2,879 %	3,484 %	2,955 %	4,767 %	5,342 %
88	1,751 %	2,887 %	3,485 %	2,962 %	4,764 %	5,332 %
89	1,760 %	2,895 %	3,487 %	2,969 %	4,761 %	5,323 %
90	1,770 %	2,903 %	3,488 %	2,976 %	4,758 %	5,314 %
91	1,779 %	2,910 %	3,489 %	2,983 %	4,756 %	5,305 %
92	1,787 %	2,918 %	3,490 %	2,990 %	4,753 %	5,296 %
93	1,796 %	2,925 %	3,492 %	2,996 %	4,750 %	5,287 %
94	1,805 %	2,932 %	3,493 %	3,003 %	4,747 %	5,279 %
95	1,813 %	2,939 %	3,494 %	3,009 %	4,745 %	5,271 %
96	1,821 %	2,946 %	3,495 %	3,015 %	4,742 %	5,263 %
97	1,829 %	2,953 %	3,496 %	3,021 %	4,740 %	5,255 %
98	1,837 %	2,959 %	3,497 %	3,027 %	4,737 %	5,247 %
99	1,845 %	2,966 %	3,498 %	3,033 %	4,735 %	5,239 %
100	1,852 %	2,972 %	3,499 %	3,038 %	4,733 %	5,232 %
101	1,860 %	2,978 %	3,500 %	3,044 %	4,730 %	5,225 %
102	1,867 %	2,984 %	3,501 %	3,049 %	4,728 %	5,218 %
103	1,874 %	2,990 %	3,502 %	3,055 %	4,726 %	5,211 %

104	1,881 %	2,996 %	3,503 %	3,060 %	4,724 %	5,204 %
105	1,888 %	3,002 %	3,504 %	3,065 %	4,721 %	5,197 %
106	1,894 %	3,007 %	3,505 %	3,070 %	4,719 %	5,190 %
107	1,901 %	3,013 %	3,506 %	3,075 %	4,717 %	5,184 %
108	1,907 %	3,018 %	3,507 %	3,080 %	4,715 %	5,178 %
109	1,914 %	3,024 %	3,508 %	3,085 %	4,713 %	5,171 %
110	1,920 %	3,029 %	3,508 %	3,089 %	4,711 %	5,165 %
111	1,926 %	3,034 %	3,509 %	3,094 %	4,709 %	5,159 %
112	1,932 %	3,039 %	3,510 %	3,098 %	4,708 %	5,153 %
113	1,938 %	3,044 %	3,511 %	3,103 %	4,706 %	5,148 %
114	1,944 %	3,049 %	3,512 %	3,107 %	4,704 %	5,142 %
115	1,949 %	3,054 %	3,512 %	3,112 %	4,702 %	5,136 %
116	1,955 %	3,058 %	3,513 %	3,116 %	4,700 %	5,131 %
117	1,961 %	3,063 %	3,514 %	3,120 %	4,699 %	5,125 %
118	1,966 %	3,068 %	3,515 %	3,124 %	4,697 %	5,120 %
119	1,971 %	3,072 %	3,515 %	3,128 %	4,695 %	5,115 %
120	1,976 %	3,076 %	3,516 %	3,132 %	4,694 %	5,110 %
121	1,982 %	3,081 %	3,517 %	3,136 %	4,692 %	5,105 %
122	1,987 %	3,085 %	3,517 %	3,139 %	4,691 %	5,100 %
123	1,992 %	3,089 %	3,518 %	3,143 %	4,689 %	5,095 %
124	1,997 %	3,093 %	3,519 %	3,147 %	4,687 %	5,090 %
125	2,001 %	3,097 %	3,519 %	3,150 %	4,686 %	5,085 %
126	2,006 %	3,101 %	3,520 %	3,154 %	4,685 %	5,081 %
127	2,011 %	3,105 %	3,521 %	3,158 %	4,683 %	5,076 %
128	2,015 %	3,109 %	3,521 %	3,161 %	4,682 %	5,071 %
129	2,020 %	3,113 %	3,522 %	3,164 %	4,680 %	5,067 %
130	2,024 %	3,117 %	3,522 %	3,168 %	4,679 %	5,063 %
131	2,029 %	3,120 %	3,523 %	3,171 %	4,677 %	5,058 %
132	2,033 %	3,124 %	3,524 %	3,174 %	4,676 %	5,054 %
133	2,037 %	3,127 %	3,524 %	3,177 %	4,675 %	5,050 %
134	2,041 %	3,131 %	3,525 %	3,181 %	4,673 %	5,046 %
135	2,046 %	3,134 %	3,525 %	3,184 %	4,672 %	5,042 %
136	2,050 %	3,138 %	3,526 %	3,187 %	4,671 %	5,038 %
137	2,054 %	3,141 %	3,526 %	3,190 %	4,670 %	5,034 %
138	2,058 %	3,145 %	3,527 %	3,193 %	4,668 %	5,030 %
139	2,061 %	3,148 %	3,528 %	3,196 %	4,667 %	5,026 %

140	2,065 %	3,151 %	3,528 %	3,199 %	4,666 %	5,022 %
141	2,069 %	3,154 %	3,529 %	3,201 %	4,665 %	5,019 %
142	2,073 %	3,157 %	3,529 %	3,204 %	4,664 %	5,015 %
143	2,076 %	3,160 %	3,530 %	3,207 %	4,663 %	5,011 %
144	2,080 %	3,164 %	3,530 %	3,210 %	4,661 %	5,008 %
145	2,084 %	3,167 %	3,531 %	3,212 %	4,660 %	5,004 %
146	2,087 %	3,169 %	3,531 %	3,215 %	4,659 %	5,001 %
147	2,091 %	3,172 %	3,531 %	3,218 %	4,658 %	4,997 %
148	2,094 %	3,175 %	3,532 %	3,220 %	4,657 %	4,994 %
149	2,098 %	3,178 %	3,532 %	3,223 %	4,656 %	4,991 %
150	2,101 %	3,181 %	3,533 %	3,225 %	4,655 %	4,987 %

Term to maturity (in years)	Hong Kong dollar	Indian rupee	Mexican peso	New Taiwan dollar	New Zealand dollar	Rand
1	0,421 %	4,214 %	6,851 %	0,324 %	1,649 %	4,498 %
2	0,825 %	4,815 %	7,281 %	0,357 %	2,086 %	5,254 %
3	1,048 %	5,271 %	7,355 %	0,389 %	2,338 %	5,677 %
4	1,166 %	5,644 %	7,362 %	0,419 %	2,436 %	6,007 %
5	1,242 %	5,925 %	7,353 %	0,448 %	2,476 %	6,323 %
6	1,301 %	6,144 %	7,355 %	0,477 %	2,501 %	6,636 %
7	1,350 %	6,318 %	7,371 %	0,505 %	2,522 %	6,937 %
8	1,391 %	6,459 %	7,402 %	0,531 %	2,537 %	7,215 %
9	1,428 %	6,578 %	7,448 %	0,557 %	2,550 %	7,467 %
10	1,460 %	6,687 %	7,511 %	0,581 %	2,569 %	7,691 %
11	1,490 %	6,766 %	7,589 %	0,626 %	2,580 %	7,886 %
12	1,519 %	6,817 %	7,676 %	0,689 %	2,584 %	8,051 %
13	1,550 %	6,846 %	7,764 %	0,762 %	2,585 %	8,186 %
14	1,584 %	6,861 %	7,849 %	0,841 %	2,585 %	8,291 %
15	1,623 %	6,864 %	7,928 %	0,922 %	2,585 %	8,364 %
16	1,666 %	6,859 %	7,996 %	1,004 %	2,585 %	8,406 %
17	1,713 %	6,847 %	8,053 %	1,086 %	2,588 %	8,422 %
18	1,761 %	6,830 %	8,095 %	1,165 %	2,593 %	8,418 %
19	1,810 %	6,810 %	8,121 %	1,243 %	2,600 %	8,398 %
20	1,859 %	6,787 %	8,128 %	1,317 %	2,610 %	8,366 %
21	1,908 %	6,762 %	8,116 %	1,390 %	2,624 %	8,325 %
22	1,955 %	6,736 %	8,087 %	1,459 %	2,639 %	8,278 %

23	2,001 %	6,710 %	8,046 %	1,525 %	2,656 %	8,226 %
24	2,046 %	6,682 %	7,996 %	1,589 %	2,674 %	8,170 %
25	2,090 %	6,655 %	7,938 %	1,649 %	2,693 %	8,112 %
26	2,132 %	6,628 %	7,875 %	1,707 %	2,712 %	8,053 %
27	2,172 %	6,602 %	7,808 %	1,763 %	2,731 %	7,994 %
28	2,211 %	6,575 %	7,740 %	1,816 %	2,750 %	7,934 %
29	2,248 %	6,550 %	7,670 %	1,866 %	2,769 %	7,875 %
30	2,284 %	6,524 %	7,600 %	1,914 %	2,788 %	7,817 %
31	2,319 %	6,500 %	7,530 %	1,960 %	2,806 %	7,761 %
32	2,352 %	6,476 %	7,460 %	2,004 %	2,825 %	7,705 %
33	2,384 %	6,453 %	7,392 %	2,046 %	2,842 %	7,651 %
34	2,414 %	6,430 %	7,326 %	2,086 %	2,859 %	7,599 %
35	2,444 %	6,409 %	7,261 %	2,125 %	2,876 %	7,548 %
36	2,472 %	6,388 %	7,198 %	2,162 %	2,892 %	7,499 %
37	2,499 %	6,367 %	7,137 %	2,197 %	2,908 %	7,451 %
38	2,525 %	6,348 %	7,077 %	2,230 %	2,923 %	7,406 %
39	2,549 %	6,329 %	7,020 %	2,263 %	2,938 %	7,361 %
40	2,573 %	6,311 %	6,965 %	2,294 %	2,952 %	7,319 %
41	2,596 %	6,293 %	6,911 %	2,323 %	2,966 %	7,278 %
42	2,618 %	6,276 %	6,860 %	2,352 %	2,979 %	7,238 %
43	2,639 %	6,260 %	6,810 %	2,379 %	2,992 %	7,200 %
44	2,660 %	6,244 %	6,762 %	2,405 %	3,004 %	7,164 %
45	2,679 %	6,228 %	6,716 %	2,430 %	3,016 %	7,128 %
46	2,698 %	6,214 %	6,672 %	2,455 %	3,028 %	7,094 %
47	2,717 %	6,199 %	6,629 %	2,478 %	3,039 %	7,062 %
48	2,734 %	6,186 %	6,588 %	2,500 %	3,050 %	7,030 %
49	2,751 %	6,172 %	6,548 %	2,522 %	3,061 %	7,000 %
50	2,767 %	6,160 %	6,510 %	2,543 %	3,071 %	6,970 %
51	2,783 %	6,147 %	6,473 %	2,563 %	3,081 %	6,942 %
52	2,798 %	6,135 %	6,437 %	2,582 %	3,090 %	6,915 %
53	2,813 %	6,124 %	6,403 %	2,601 %	3,099 %	6,888 %
54	2,827 %	6,113 %	6,370 %	2,619 %	3,108 %	6,863 %
55	2,841 %	6,102 %	6,338 %	2,636 %	3,117 %	6,839 %
56	2,854 %	6,091 %	6,307 %	2,653 %	3,125 %	6,815 %
57	2,867 %	6,081 %	6,277 %	2,669 %	3,133 %	6,792 %
58	2,879 %	6,071 %	6,248 %	2,685 %	3,141 %	6,770 %

59	2,891 %	6,062 %	6,220 %	2,700 %	3,148 %	6,748 %
60	2,903 %	6,053 %	6,193 %	2,715 %	3,156 %	6,728 %
61	2,914 %	6,044 %	6,167 %	2,729 %	3,163 %	6,708 %
62	2,925 %	6,035 %	6,142 %	2,743 %	3,170 %	6,688 %
63	2,935 %	6,027 %	6,117 %	2,757 %	3,176 %	6,669 %
64	2,945 %	6,019 %	6,093 %	2,770 %	3,183 %	6,651 %
65	2,955 %	6,011 %	6,070 %	2,782 %	3,189 %	6,633 %
66	2,965 %	6,003 %	6,048 %	2,795 %	3,195 %	6,616 %
67	2,974 %	5,996 %	6,026 %	2,806 %	3,201 %	6,599 %
68	2,984 %	5,988 %	6,005 %	2,818 %	3,207 %	6,583 %
69	2,992 %	5,981 %	5,985 %	2,829 %	3,213 %	6,568 %
70	3,001 %	5,974 %	5,965 %	2,840 %	3,218 %	6,552 %
71	3,009 %	5,968 %	5,946 %	2,851 %	3,223 %	6,537 %
72	3,017 %	5,961 %	5,927 %	2,861 %	3,229 %	6,523 %
73	3,025 %	5,955 %	5,908 %	2,871 %	3,234 %	6,509 %
74	3,033 %	5,949 %	5,891 %	2,881 %	3,239 %	6,495 %
75	3,041 %	5,943 %	5,873 %	2,890 %	3,243 %	6,482 %
76	3,048 %	5,937 %	5,857 %	2,900 %	3,248 %	6,469 %
77	3,055 %	5,931 %	5,840 %	2,909 %	3,253 %	6,456 %
78	3,062 %	5,926 %	5,824 %	2,918 %	3,257 %	6,444 %
79	3,069 %	5,921 %	5,809 %	2,926 %	3,261 %	6,432 %
80	3,075 %	5,915 %	5,793 %	2,935 %	3,266 %	6,420 %
81	3,082 %	5,910 %	5,779 %	2,943 %	3,270 %	6,409 %
82	3,088 %	5,905 %	5,764 %	2,951 %	3,274 %	6,398 %
83	3,094 %	5,900 %	5,750 %	2,959 %	3,278 %	6,387 %
84	3,100 %	5,895 %	5,736 %	2,966 %	3,281 %	6,376 %
85	3,106 %	5,891 %	5,723 %	2,974 %	3,285 %	6,366 %
86	3,112 %	5,886 %	5,710 %	2,981 %	3,289 %	6,356 %
87	3,117 %	5,882 %	5,697 %	2,988 %	3,292 %	6,346 %
88	3,123 %	5,878 %	5,684 %	2,995 %	3,296 %	6,336 %
89	3,128 %	5,873 %	5,672 %	3,002 %	3,299 %	6,327 %
90	3,133 %	5,869 %	5,660 %	3,008 %	3,303 %	6,318 %
91	3,139 %	5,865 %	5,648 %	3,015 %	3,306 %	6,309 %
92	3,144 %	5,861 %	5,637 %	3,021 %	3,309 %	6,300 %
93	3,148 %	5,857 %	5,626 %	3,027 %	3,312 %	6,291 %
94	3,153 %	5,853 %	5,615 %	3,033 %	3,315 %	6,283 %

95	3,158 %	5,850 %	5,604 %	3,039 %	3,318 %	6,275 %
96	3,163 %	5,846 %	5,594 %	3,045 %	3,321 %	6,266 %
97	3,167 %	5,842 %	5,583 %	3,051 %	3,324 %	6,258 %
98	3,171 %	5,839 %	5,573 %	3,056 %	3,327 %	6,251 %
99	3,176 %	5,836 %	5,563 %	3,062 %	3,330 %	6,243 %
100	3,180 %	5,832 %	5,554 %	3,067 %	3,332 %	6,236 %
101	3,184 %	5,829 %	5,544 %	3,072 %	3,335 %	6,228 %
102	3,188 %	5,826 %	5,535 %	3,078 %	3,337 %	6,221 %
103	3,192 %	5,822 %	5,526 %	3,083 %	3,340 %	6,214 %
104	3,196 %	5,819 %	5,517 %	3,088 %	3,343 %	6,207 %
105	3,200 %	5,816 %	5,508 %	3,093 %	3,345 %	6,201 %
106	3,204 %	5,813 %	5,499 %	3,097 %	3,347 %	6,194 %
107	3,207 %	5,810 %	5,491 %	3,102 %	3,350 %	6,187 %
108	3,211 %	5,808 %	5,483 %	3,107 %	3,352 %	6,181 %
109	3,215 %	5,805 %	5,475 %	3,111 %	3,354 %	6,175 %
110	3,218 %	5,802 %	5,467 %	3,116 %	3,357 %	6,169 %
111	3,222 %	5,799 %	5,459 %	3,120 %	3,359 %	6,163 %
112	3,225 %	5,797 %	5,451 %	3,124 %	3,361 %	6,157 %
113	3,228 %	5,794 %	5,444 %	3,128 %	3,363 %	6,151 %
114	3,231 %	5,791 %	5,436 %	3,132 %	3,365 %	6,145 %
115	3,235 %	5,789 %	5,429 %	3,137 %	3,367 %	6,139 %
116	3,238 %	5,786 %	5,422 %	3,141 %	3,369 %	6,134 %
117	3,241 %	5,784 %	5,415 %	3,144 %	3,371 %	6,128 %
118	3,244 %	5,781 %	5,408 %	3,148 %	3,373 %	6,123 %
119	3,247 %	5,779 %	5,401 %	3,152 %	3,375 %	6,118 %
120	3,250 %	5,777 %	5,394 %	3,156 %	3,377 %	6,113 %
121	3,253 %	5,774 %	5,388 %	3,159 %	3,379 %	6,108 %
122	3,256 %	5,772 %	5,381 %	3,163 %	3,380 %	6,103 %
123	3,258 %	5,770 %	5,375 %	3,167 %	3,382 %	6,098 %
124	3,261 %	5,768 %	5,368 %	3,170 %	3,384 %	6,093 %
125	3,264 %	5,766 %	5,362 %	3,174 %	3,386 %	6,088 %
126	3,266 %	5,764 %	5,356 %	3,177 %	3,387 %	6,083 %
127	3,269 %	5,761 %	5,350 %	3,180 %	3,389 %	6,079 %
128	3,272 %	5,759 %	5,344 %	3,184 %	3,391 %	6,074 %
129	3,274 %	5,757 %	5,339 %	3,187 %	3,392 %	6,070 %
130	3,277 %	5,755 %	5,333 %	3,190 %	3,394 %	6,065 %

131	3,279 %	5,753 %	5,327 %	3,193 %	3,396 %	6,061 %
132	3,282 %	5,752 %	5,322 %	3,196 %	3,397 %	6,057 %
133	3,284 %	5,750 %	5,316 %	3,199 %	3,399 %	6,053 %
134	3,286 %	5,748 %	5,311 %	3,202 %	3,400 %	6,049 %
135	3,289 %	5,746 %	5,306 %	3,205 %	3,402 %	6,044 %
136	3,291 %	5,744 %	5,300 %	3,208 %	3,403 %	6,040 %
137	3,293 %	5,742 %	5,295 %	3,211 %	3,404 %	6,036 %
138	3,295 %	5,741 %	5,290 %	3,214 %	3,406 %	6,033 %
139	3,298 %	5,739 %	5,285 %	3,216 %	3,407 %	6,029 %
140	3,300 %	5,737 %	5,280 %	3,219 %	3,409 %	6,025 %
141	3,302 %	5,735 %	5,275 %	3,222 %	3,410 %	6,021 %
142	3,304 %	5,734 %	5,271 %	3,225 %	3,411 %	6,018 %
143	3,306 %	5,732 %	5,266 %	3,227 %	3,413 %	6,014 %
144	3,308 %	5,731 %	5,261 %	3,230 %	3,414 %	6,010 %
145	3,310 %	5,729 %	5,257 %	3,232 %	3,415 %	6,007 %
146	3,312 %	5,727 %	5,252 %	3,235 %	3,417 %	6,003 %
147	3,314 %	5,726 %	5,248 %	3,237 %	3,418 %	6,000 %
148	3,316 %	5,724 %	5,243 %	3,240 %	3,419 %	5,997 %
149	3,318 %	5,723 %	5,239 %	3,242 %	3,420 %	5,993 %
150	3,320 %	5,721 %	5,235 %	3,244 %	3,421 %	5,990 %

Term to maturity (in years)	Real	Renminbi-yuan	Ringgit	Russian rouble	Singapore dollar	South Korean won
1	11,236 %	2,117 %	1,922 %	7,776 %	0,461 %	1,491 %
2	9,864 %	2,189 %	2,496 %	8,041 %	0,879 %	1,677 %
3	8,865 %	2,288 %	2,819 %	8,135 %	1,083 %	1,733 %
4	8,431 %	2,386 %	3,008 %	8,144 %	1,271 %	1,751 %
5	8,320 %	2,472 %	3,157 %	8,132 %	1,421 %	1,751 %
6	8,408 %	2,545 %	3,293 %	8,114 %	1,509 %	1,744 %
7	8,623 %	2,610 %	3,417 %	8,097 %	1,559 %	1,748 %
8	8,946 %	2,671 %	3,528 %	8,087 %	1,587 %	1,764 %
9	9,318 %	2,730 %	3,630 %	8,079 %	1,602 %	1,776 %
10	9,717 %	2,788 %	3,716 %	8,074 %	1,609 %	1,768 %
11	10,023 %	2,846 %	3,793 %	8,077 %	1,612 %	1,738 %
12	10,231 %	2,902 %	3,863 %	8,083 %	1,614 %	1,695 %
13	10,364 %	2,957 %	3,926 %	8,087 %	1,617 %	1,648 %

14	10,437 %	3,010 %	3,984 %	8,084 %	1,622 %	1,603 %
15	10,466 %	3,061 %	4,041 %	8,068 %	1,631 %	1,565 %
16	10,458 %	3,110 %	4,096 %	8,036 %	1,643 %	1,534 %
17	10,423 %	3,157 %	4,150 %	7,992 %	1,660 %	1,513 %
18	10,367 %	3,201 %	4,198 %	7,938 %	1,680 %	1,502 %
19	10,294 %	3,244 %	4,240 %	7,877 %	1,706 %	1,502 %
20	10,210 %	3,284 %	4,274 %	7,812 %	1,735 %	1,512 %
21	10,116 %	3,323 %	4,299 %	7,744 %	1,769 %	1,533 %
22	10,016 %	3,359 %	4,315 %	7,674 %	1,806 %	1,562 %
23	9,912 %	3,394 %	4,325 %	7,603 %	1,845 %	1,596 %
24	9,806 %	3,427 %	4,330 %	7,532 %	1,885 %	1,634 %
25	9,700 %	3,459 %	4,331 %	7,462 %	1,926 %	1,674 %
26	9,593 %	3,489 %	4,329 %	7,392 %	1,966 %	1,716 %
27	9,487 %	3,518 %	4,324 %	7,324 %	2,006 %	1,758 %
28	9,383 %	3,546 %	4,317 %	7,258 %	2,046 %	1,801 %
29	9,282 %	3,572 %	4,309 %	7,194 %	2,085 %	1,843 %
30	9,183 %	3,597 %	4,299 %	7,131 %	2,122 %	1,885 %
31	9,086 %	3,621 %	4,289 %	7,071 %	2,159 %	1,926 %
32	8,993 %	3,644 %	4,278 %	7,012 %	2,194 %	1,966 %
33	8,903 %	3,666 %	4,266 %	6,956 %	2,229 %	2,005 %
34	8,816 %	3,687 %	4,254 %	6,901 %	2,262 %	2,043 %
35	8,732 %	3,707 %	4,242 %	6,849 %	2,294 %	2,080 %
36	8,652 %	3,726 %	4,230 %	6,798 %	2,325 %	2,116 %
37	8,574 %	3,744 %	4,218 %	6,750 %	2,355 %	2,150 %
38	8,499 %	3,762 %	4,206 %	6,703 %	2,384 %	2,184 %
39	8,428 %	3,779 %	4,194 %	6,659 %	2,412 %	2,216 %
40	8,359 %	3,795 %	4,182 %	6,615 %	2,438 %	2,247 %
41	8,293 %	3,811 %	4,171 %	6,574 %	2,464 %	2,277 %
42	8,229 %	3,826 %	4,159 %	6,534 %	2,489 %	2,305 %
43	8,168 %	3,840 %	4,148 %	6,496 %	2,513 %	2,333 %
44	8,109 %	3,854 %	4,138 %	6,459 %	2,536 %	2,360 %
45	8,053 %	3,867 %	4,127 %	6,424 %	2,558 %	2,386 %
46	7,999 %	3,880 %	4,117 %	6,390 %	2,579 %	2,411 %
47	7,947 %	3,893 %	4,107 %	6,357 %	2,600 %	2,435 %
48	7,896 %	3,905 %	4,098 %	6,325 %	2,619 %	2,458 %
49	7,848 %	3,916 %	4,088 %	6,295 %	2,638 %	2,480 %
50	7,802 %	3,927 %	4,079 %	6,266 %	2,657 %	2,501 %
51	7,757 %	3,938 %	4,070 %	6,238 %	2,675 %	2,522 %

52	7,714 %	3,948 %	4,062 %	6,210 %	2,692 %	2,542 %
53	7,672 %	3,958 %	4,054 %	6,184 %	2,708 %	2,562 %
54	7,632 %	3,968 %	4,046 %	6,159 %	2,724 %	2,580 %
55	7,593 %	3,977 %	4,038 %	6,134 %	2,740 %	2,598 %
56	7,556 %	3,986 %	4,030 %	6,111 %	2,755 %	2,616 %
57	7,520 %	3,995 %	4,023 %	6,088 %	2,769 %	2,633 %
58	7,485 %	4,004 %	4,016 %	6,066 %	2,783 %	2,649 %
59	7,451 %	4,012 %	4,009 %	6,044 %	2,797 %	2,665 %
60	7,419 %	4,020 %	4,003 %	6,024 %	2,810 %	2,680 %
61	7,387 %	4,027 %	3,996 %	6,004 %	2,823 %	2,695 %
62	7,357 %	4,035 %	3,990 %	5,984 %	2,835 %	2,710 %
63	7,327 %	4,042 %	3,984 %	5,966 %	2,847 %	2,724 %
64	7,298 %	4,049 %	3,978 %	5,947 %	2,859 %	2,737 %
65	7,270 %	4,056 %	3,972 %	5,930 %	2,870 %	2,750 %
66	7,243 %	4,062 %	3,967 %	5,913 %	2,881 %	2,763 %
67	7,217 %	4,069 %	3,961 %	5,896 %	2,892 %	2,775 %
68	7,192 %	4,075 %	3,956 %	5,880 %	2,902 %	2,787 %
69	7,167 %	4,081 %	3,951 %	5,864 %	2,912 %	2,799 %
70	7,143 %	4,087 %	3,946 %	5,849 %	2,922 %	2,810 %
71	7,120 %	4,093 %	3,941 %	5,834 %	2,931 %	2,821 %
72	7,097 %	4,098 %	3,936 %	5,820 %	2,941 %	2,832 %
73	7,075 %	4,104 %	3,932 %	5,806 %	2,949 %	2,843 %
74	7,054 %	4,109 %	3,927 %	5,792 %	2,958 %	2,853 %
75	7,033 %	4,114 %	3,923 %	5,779 %	2,967 %	2,863 %
76	7,013 %	4,119 %	3,919 %	5,766 %	2,975 %	2,872 %
77	6,993 %	4,124 %	3,915 %	5,753 %	2,983 %	2,882 %
78	6,974 %	4,129 %	3,910 %	5,741 %	2,991 %	2,891 %
79	6,955 %	4,134 %	3,907 %	5,729 %	2,999 %	2,900 %
80	6,937 %	4,138 %	3,903 %	5,717 %	3,006 %	2,909 %
81	6,919 %	4,143 %	3,899 %	5,706 %	3,013 %	2,917 %
82	6,901 %	4,147 %	3,895 %	5,695 %	3,021 %	2,925 %
83	6,884 %	4,151 %	3,892 %	5,684 %	3,027 %	2,933 %
84	6,868 %	4,155 %	3,888 %	5,674 %	3,034 %	2,941 %
85	6,852 %	4,159 %	3,885 %	5,663 %	3,041 %	2,949 %
86	6,836 %	4,163 %	3,882 %	5,653 %	3,047 %	2,957 %
87	6,820 %	4,167 %	3,878 %	5,643 %	3,054 %	2,964 %
88	6,805 %	4,171 %	3,875 %	5,634 %	3,060 %	2,971 %
89	6,790 %	4,175 %	3,872 %	5,624 %	3,066 %	2,978 %

90	6,776 %	4,178 %	3,869 %	5,615 %	3,072 %	2,985 %
91	6,762 %	4,182 %	3,866 %	5,606 %	3,078 %	2,992 %
92	6,748 %	4,185 %	3,863 %	5,597 %	3,083 %	2,998 %
93	6,735 %	4,189 %	3,860 %	5,589 %	3,089 %	3,005 %
94	6,721 %	4,192 %	3,858 %	5,580 %	3,094 %	3,011 %
95	6,709 %	4,195 %	3,855 %	5,572 %	3,100 %	3,017 %
96	6,696 %	4,198 %	3,852 %	5,564 %	3,105 %	3,023 %
97	6,683 %	4,201 %	3,850 %	5,556 %	3,110 %	3,029 %
98	6,671 %	4,205 %	3,847 %	5,548 %	3,115 %	3,035 %
99	6,659 %	4,207 %	3,845 %	5,541 %	3,120 %	3,041 %
100	6,648 %	4,210 %	3,842 %	5,533 %	3,125 %	3,046 %
101	6,636 %	4,213 %	3,840 %	5,526 %	3,129 %	3,052 %
102	6,625 %	4,216 %	3,837 %	5,519 %	3,134 %	3,057 %
103	6,614 %	4,219 %	3,835 %	5,512 %	3,138 %	3,062 %
104	6,603 %	4,222 %	3,833 %	5,505 %	3,143 %	3,068 %
105	6,593 %	4,224 %	3,831 %	5,498 %	3,147 %	3,073 %
106	6,582 %	4,227 %	3,828 %	5,492 %	3,151 %	3,078 %
107	6,572 %	4,229 %	3,826 %	5,485 %	3,156 %	3,083 %
108	6,562 %	4,232 %	3,824 %	5,479 %	3,160 %	3,087 %
109	6,553 %	4,234 %	3,822 %	5,473 %	3,164 %	3,092 %
110	6,543 %	4,237 %	3,820 %	5,466 %	3,168 %	3,097 %
111	6,533 %	4,239 %	3,818 %	5,460 %	3,172 %	3,101 %
112	6,524 %	4,241 %	3,816 %	5,454 %	3,175 %	3,106 %
113	6,515 %	4,244 %	3,814 %	5,449 %	3,179 %	3,110 %
114	6,506 %	4,246 %	3,812 %	5,443 %	3,183 %	3,114 %
115	6,497 %	4,248 %	3,811 %	5,437 %	3,186 %	3,118 %
116	6,489 %	4,250 %	3,809 %	5,432 %	3,190 %	3,123 %
117	6,480 %	4,252 %	3,807 %	5,426 %	3,193 %	3,127 %
118	6,472 %	4,255 %	3,805 %	5,421 %	3,197 %	3,131 %
119	6,464 %	4,257 %	3,803 %	5,416 %	3,200 %	3,135 %
120	6,456 %	4,259 %	3,802 %	5,411 %	3,204 %	3,138 %
121	6,448 %	4,261 %	3,800 %	5,406 %	3,207 %	3,142 %
122	6,440 %	4,263 %	3,798 %	5,401 %	3,210 %	3,146 %
123	6,432 %	4,264 %	3,797 %	5,396 %	3,213 %	3,150 %
124	6,425 %	4,266 %	3,795 %	5,391 %	3,216 %	3,153 %
125	6,417 %	4,268 %	3,794 %	5,386 %	3,219 %	3,157 %
126	6,410 %	4,270 %	3,792 %	5,382 %	3,222 %	3,160 %
127	6,403 %	4,272 %	3,791 %	5,377 %	3,225 %	3,164 %

128	6,396 %	4,274 %	3,789 %	5,372 %	3,228 %	3,167 %
129	6,389 %	4,275 %	3,788 %	5,368 %	3,231 %	3,171 %
130	6,382 %	4,277 %	3,786 %	5,364 %	3,234 %	3,174 %
131	6,375 %	4,279 %	3,785 %	5,359 %	3,237 %	3,177 %
132	6,368 %	4,281 %	3,783 %	5,355 %	3,240 %	3,180 %
133	6,362 %	4,282 %	3,782 %	5,351 %	3,242 %	3,183 %
134	6,355 %	4,284 %	3,781 %	5,347 %	3,245 %	3,187 %
135	6,349 %	4,285 %	3,779 %	5,343 %	3,248 %	3,190 %
136	6,343 %	4,287 %	3,778 %	5,339 %	3,250 %	3,193 %
137	6,337 %	4,289 %	3,777 %	5,335 %	3,253 %	3,196 %
138	6,330 %	4,290 %	3,775 %	5,331 %	3,255 %	3,199 %
139	6,324 %	4,292 %	3,774 %	5,327 %	3,258 %	3,201 %
140	6,319 %	4,293 %	3,773 %	5,323 %	3,260 %	3,204 %
141	6,313 %	4,295 %	3,772 %	5,320 %	3,263 %	3,207 %
142	6,307 %	4,296 %	3,770 %	5,316 %	3,265 %	3,210 %
143	6,301 %	4,297 %	3,769 %	5,312 %	3,267 %	3,213 %
144	6,296 %	4,299 %	3,768 %	5,309 %	3,270 %	3,215 %
145	6,290 %	4,300 %	3,767 %	5,305 %	3,272 %	3,218 %
146	6,285 %	4,302 %	3,766 %	5,302 %	3,274 %	3,220 %
147	6,279 %	4,303 %	3,765 %	5,298 %	3,276 %	3,223 %
148	6,274 %	4,304 %	3,764 %	5,295 %	3,278 %	3,226 %
149	6,269 %	4,306 %	3,762 %	5,292 %	3,281 %	3,228 %
150	6,264 %	4,307 %	3,761 %	5,288 %	3,283 %	3,231 %

Term to maturity (in years)	Turkish lira	US dollar	Yen
1	21,637 %	0,440 %	- 0,079 %
2	23,211 %	0,835 %	- 0,076 %
3	24,354 %	1,077 %	- 0,082 %
4	25,019 %	1,185 %	- 0,072 %
5	25,350 %	1,276 %	- 0,064 %
6	25,393 %	1,332 %	- 0,049 %
7	25,218 %	1,383 %	- 0,034 %
8	24,908 %	1,433 %	- 0,013 %
9	24,586 %	1,461 %	0,010 %
10	24,271 %	1,495 %	0,033 %
11	23,956 %	1,523 %	0,055 %
12	23,635 %	1,545 %	0,079 %
13	23,306 %	1,566 %	0,105 %

14	22,966 %	1,588 %	0,133 %
15	22,615 %	1,607 %	0,160 %
16	22,253 %	1,624 %	0,187 %
17	21,879 %	1,638 %	0,214 %
18	21,497 %	1,650 %	0,240 %
19	21,106 %	1,659 %	0,266 %
20	20,710 %	1,666 %	0,291 %
21	20,310 %	1,669 %	0,316 %
22	19,910 %	1,671 %	0,339 %
23	19,512 %	1,672 %	0,360 %
24	19,117 %	1,673 %	0,379 %
25	18,728 %	1,674 %	0,393 %
26	18,347 %	1,676 %	0,405 %
27	17,975 %	1,675 %	0,417 %
28	17,613 %	1,670 %	0,431 %
29	17,263 %	1,659 %	0,451 %
30	16,924 %	1,641 %	0,477 %
31	16,598 %	1,616 %	0,512 %
32	16,284 %	1,585 %	0,552 %
33	15,983 %	1,552 %	0,597 %
34	15,694 %	1,519 %	0,644 %
35	15,418 %	1,486 %	0,694 %
36	15,153 %	1,454 %	0,745 %
37	14,899 %	1,426 %	0,796 %
38	14,657 %	1,400 %	0,847 %
39	14,425 %	1,377 %	0,898 %
40	14,203 %	1,358 %	0,949 %
41	13,991 %	1,342 %	0,999 %
42	13,788 %	1,330 %	1,048 %
43	13,594 %	1,321 %	1,096 %
44	13,408 %	1,316 %	1,142 %
45	13,229 %	1,313 %	1,188 %
46	13,059 %	1,315 %	1,232 %
47	12,895 %	1,319 %	1,275 %
48	12,738 %	1,327 %	1,317 %
49	12,587 %	1,338 %	1,358 %
50	12,442 %	1,352 %	1,398 %
51	12,303 %	1,369 %	1,436 %

52	12,169 %	1,389 %	1,473 %
53	12,040 %	1,411 %	1,509 %
54	11,916 %	1,434 %	1,544 %
55	11,796 %	1,458 %	1,578 %
56	11,681 %	1,484 %	1,611 %
57	11,570 %	1,510 %	1,642 %
58	11,463 %	1,536 %	1,673 %
59	11,359 %	1,562 %	1,703 %
60	11,259 %	1,589 %	1,732 %
61	11,162 %	1,616 %	1,760 %
62	11,069 %	1,642 %	1,788 %
63	10,978 %	1,668 %	1,814 %
64	10,891 %	1,694 %	1,840 %
65	10,806 %	1,720 %	1,865 %
66	10,723 %	1,745 %	1,889 %
67	10,644 %	1,770 %	1,913 %
68	10,566 %	1,794 %	1,936 %
69	10,491 %	1,818 %	1,958 %
70	10,418 %	1,841 %	1,980 %
71	10,347 %	1,864 %	2,001 %
72	10,279 %	1,887 %	2,022 %
73	10,212 %	1,909 %	2,042 %
74	10,147 %	1,931 %	2,061 %
75	10,083 %	1,952 %	2,080 %
76	10,022 %	1,973 %	2,099 %
77	9,962 %	1,993 %	2,117 %
78	9,904 %	2,013 %	2,134 %
79	9,847 %	2,032 %	2,151 %
80	9,791 %	2,051 %	2,168 %
81	9,737 %	2,070 %	2,184 %
82	9,685 %	2,088 %	2,200 %
83	9,633 %	2,106 %	2,216 %
84	9,583 %	2,123 %	2,231 %
85	9,534 %	2,140 %	2,246 %
86	9,486 %	2,157 %	2,260 %
87	9,440 %	2,173 %	2,274 %
88	9,394 %	2,189 %	2,288 %
89	9,349 %	2,205 %	2,302 %

90	9,306 %	2,220 %	2,315 %
91	9,263 %	2,235 %	2,328 %
92	9,222 %	2,249 %	2,341 %
93	9,181 %	2,264 %	2,353 %
94	9,141 %	2,278 %	2,365 %
95	9,102 %	2,292 %	2,377 %
96	9,064 %	2,305 %	2,389 %
97	9,027 %	2,318 %	2,400 %
98	8,990 %	2,331 %	2,411 %
99	8,954 %	2,344 %	2,422 %
100	8,919 %	2,356 %	2,433 %
101	8,885 %	2,369 %	2,443 %
102	8,851 %	2,381 %	2,454 %
103	8,818 %	2,392 %	2,464 %
104	8,786 %	2,404 %	2,474 %
105	8,754 %	2,415 %	2,483 %
106	8,723 %	2,426 %	2,493 %
107	8,692 %	2,437 %	2,502 %
108	8,662 %	2,448 %	2,511 %
109	8,633 %	2,458 %	2,521 %
110	8,604 %	2,469 %	2,529 %
111	8,576 %	2,479 %	2,538 %
112	8,548 %	2,489 %	2,547 %
113	8,520 %	2,499 %	2,555 %
114	8,493 %	2,508 %	2,563 %
115	8,467 %	2,518 %	2,571 %
116	8,441 %	2,527 %	2,579 %
117	8,416 %	2,536 %	2,587 %
118	8,391 %	2,545 %	2,595 %
119	8,366 %	2,554 %	2,602 %
120	8,342 %	2,562 %	2,610 %
121	8,318 %	2,571 %	2,617 %
122	8,295 %	2,579 %	2,624 %
123	8,272 %	2,588 %	2,632 %
124	8,249 %	2,596 %	2,638 %
125	8,227 %	2,604 %	2,645 %
126	8,205 %	2,612 %	2,652 %
127	8,183 %	2,619 %	2,659 %

128	8,162 %	2,627 %	2,665 %
129	8,141 %	2,635 %	2,672 %
130	8,120 %	2,642 %	2,678 %
131	8,100 %	2,649 %	2,684 %
132	8,080 %	2,656 %	2,690 %
133	8,061 %	2,663 %	2,697 %
134	8,041 %	2,670 %	2,703 %
135	8,022 %	2,677 %	2,708 %
136	8,004 %	2,684 %	2,714 %
137	7,985 %	2,691 %	2,720 %
138	7,967 %	2,697 %	2,726 %
139	7,949 %	2,704 %	2,731 %
140	7,931 %	2,710 %	2,737 %
141	7,914 %	2,716 %	2,742 %
142	7,897 %	2,723 %	2,747 %
143	7,880 %	2,729 %	2,753 %
144	7,863 %	2,735 %	2,758 %
145	7,846 %	2,741 %	2,763 %
146	7,830 %	2,746 %	2,768 %
147	7,814 %	2,752 %	2,773 %
148	7,798 %	2,758 %	2,778 %
149	7,783 %	2,764 %	2,783 %
150	7,767 %	2,769 %	2,787 %

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	30	5	0	23	0
2	0	0	37	5	0	38	0
3	0	0	42	5	1	44	0
4	0	2	45	5	2	45	0
5	0	3	49	5	4	48	0
6	1	4	52	5	6	50	0
7	1	5	54	5	8	51	0
8	2	6	56	5	10	51	0
9	3	7	58	5	11	49	0
10	3	8	59	5	13	48	0

Duration (in years)	Estonia	Finland	France	Germany	Greece	Hungary	Ireland
1	0	0	0	0	368	4	15
2	0	0	0	0	229	4	21
3	0	0	0	0	203	4	23
4	2	0	0	0	178	4	24
5	3	0	0	0	163	4	25
6	4	0	0	0	161	4	26
7	5	0	0	0	158	4	27
8	6	0	1	0	162	3	28
9	7	0	2	0	164	1	29
10	8	0	3	0	166	4	29

Duration (in years)	Italy	Latvia	Lithuania	Luxembourg	Malta	Netherlands	Poland
1	6	4	5	0	15	0	4
2	14	10	11	0	21	0	4

3	18	13	14	0	23	0	4
4	21	15	16	0	24	0	4
5	24	17	18	0	25	0	4
6	25	18	20	0	26	0	4
7	27	19	21	0	27	0	4
8	28	21	23	0	28	0	4
9	30	22	24	1	29	0	4
10	31	22	24	2	29	0	4

Duration (in years)	Portugal	Romania	Slovakia	Slovenia	Spain	Sweden	United Kingdom
1	23	9	11	17	5	0	0
2	38	16	14	20	11	0	0
3	44	18	17	24	14	0	0
4	45	19	18	28	16	0	0
5	48	20	19	31	18	0	0
6	50	22	20	34	20	0	0
7	51	23	22	36	21	0	0
8	51	25	23	37	23	0	0
9	49	26	23	38	24	0	0
10	48	24	24	38	24	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	18
3	0	0	0	0	12	0	18
4	0	0	0	0	12	0	17
5	0	0	0	0	12	0	15
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	15
10	0	0	0	0	12	0	13

Duration (in years)	China	Colombia	Hong Kong	India	Japan	Malaysia	Mexico
1	0	12	0	10	0	0	9
2	1	18	0	10	0	0	9
3	2	28	0	10	0	0	10
4	3	35	0	10	0	0	10
5	3	37	0	10	0	0	10
6	4	40	0	10	0	0	10
7	4	41	0	10	0	0	10
8	8	39	0	10	0	0	10
9	5	37	0	10	0	0	10
10	5	39	0	10	1	0	10

Duration (in years)	New Zealand	Russia	Singapore	South Africa	South Korea	Thailand	Taiwan
1	0	0	0	7	9	1	4
2	0	0	0	9	11	0	4
3	0	0	0	11	12	0	4
4	0	0	0	11	14	0	4
5	0	2	0	11	15	0	4
6	0	5	0	12	15	0	4
7	0	7	0	14	16	0	4
8	0	11	0	16	16	0	4
9	0	17	0	17	16	0	4
10	0	17	0	18	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	7	20	43	113	225	526	1 205
2	7	20	43	113	225	526	971
3	8	22	44	107	222	522	792
4	9	24	47	109	221	522	656
5	10	27	52	113	221	522	552
6	11	29	55	117	221	522	522
7	13	31	57	120	221	522	522
8	13	32	57	119	221	522	522
9	13	32	57	118	221	522	522
10	13	34	57	118	221	522	522
11	14	35	57	118	221	522	522
12	14	36	58	118	221	522	522
13	15	36	58	118	221	522	522
14	15	36	58	118	221	522	522
15	15	36	58	118	221	522	522
16	15	36	58	118	221	522	522
17	15	36	58	118	221	522	522
18	15	36	58	118	221	522	522
19	15	36	58	118	221	522	522
20	15	36	58	118	221	522	522
21	16	36	58	118	221	522	522
22	17	36	58	118	221	522	522
23	17	36	58	118	221	522	522
24	18	36	58	118	221	522	522
25	18	36	58	118	221	522	522
26	19	36	58	118	221	522	522
27	19	36	58	118	221	522	522
28	21	36	58	118	221	522	522
29	21	36	58	118	221	522	522
30	22	36	58	118	221	522	522

2.2. Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	15	28	51	121	234	535	1 305
2	17	30	53	123	236	537	1 047
3	18	33	55	118	233	533	851
4	19	35	57	120	231	532	702
5	20	37	62	123	231	532	588
6	21	38	65	127	230	531	531
7	21	40	66	129	229	530	530
8	21	40	65	127	229	530	530
9	20	40	64	126	228	529	529
10	20	41	64	125	228	529	529
11	20	41	64	125	227	528	528
12	20	41	63	124	227	527	527
13	20	41	63	124	226	527	527
14	20	41	62	123	225	526	526
15	19	41	62	123	225	526	526
16	19	40	61	122	225	525	525
17	19	40	61	122	224	525	525
18	18	40	61	122	224	525	525
19	19	40	61	122	225	525	525
20	19	41	62	123	225	526	526
21	19	41	62	123	225	526	526
22	19	41	62	123	225	526	526
23	20	41	62	123	225	526	526
24	20	41	62	123	226	526	526
25	20	41	62	123	225	526	526
26	20	41	62	123	225	526	526
27	21	41	62	123	225	526	526
28	21	41	62	123	225	526	526
29	22	41	62	123	225	526	526
30	22	41	62	123	225	526	526

2.3. Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	19	43	113	225	526	1 205
2	6	19	43	113	225	526	971
3	7	22	44	107	222	522	792
4	9	24	47	109	221	521	656
5	10	26	52	112	221	521	551
6	11	29	55	117	221	521	521
7	12	31	57	120	221	521	521
8	12	31	57	119	221	521	521
9	13	32	57	118	221	521	521
10	13	34	57	118	221	521	521
11	14	35	57	118	221	521	521
12	14	35	57	118	221	521	521
13	14	36	57	118	221	521	521
14	15	36	57	118	221	521	521
15	15	36	57	118	221	521	521
16	15	36	57	118	221	521	521
17	15	36	57	118	221	521	521
18	15	36	57	118	221	521	521
19	15	36	57	118	221	521	521
20	15	36	57	118	221	521	521
21	16	36	57	118	221	521	521
22	17	36	57	118	221	521	521
23	17	36	57	118	221	521	521
24	18	36	57	118	221	521	521
25	18	36	57	118	221	521	521
26	19	36	57	118	221	521	521
27	19	36	57	118	221	521	521
28	21	36	57	118	221	521	521
29	21	36	57	118	221	521	521
30	22	36	57	118	221	521	521

2.4. Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	77	90	113	183	296	596	1 283
2	74	87	110	180	293	593	1 038
3	78	92	114	177	292	593	848
4	77	92	115	178	289	590	702
5	77	93	118	179	287	588	590
6	76	94	120	182	286	586	586
7	76	94	120	183	284	585	585
8	75	94	119	181	283	584	584
9	74	94	118	179	282	583	583
10	71	92	115	176	279	579	579
11	69	90	113	174	276	577	577
12	69	90	112	173	275	576	576
13	68	90	111	172	274	575	575
14	68	90	111	172	274	575	575
15	68	89	111	171	274	575	575
16	67	89	110	171	273	574	574
17	67	89	110	171	273	574	574
18	66	88	109	170	272	573	573
19	66	87	108	169	272	572	572
20	65	87	108	169	271	572	572
21	65	86	107	168	271	571	571
22	64	85	107	167	270	571	571
23	63	85	106	167	269	570	570
24	62	84	105	166	268	569	569
25	61	83	104	165	267	568	568
26	60	82	103	164	266	567	567
27	59	81	102	163	265	566	566
28	58	80	101	161	264	565	565
29	57	79	100	160	263	564	564
30	56	77	99	159	262	563	563

2.5. *Krona*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	10	23	47	117	229	530	1 216
2	12	25	48	119	231	532	980
3	14	28	51	114	228	529	800
4	16	31	54	117	228	529	663
5	18	34	59	120	228	529	557
6	19	36	62	125	228	529	529
7	20	38	64	127	228	529	529
8	19	38	64	125	227	528	528
9	19	39	63	124	227	528	528
10	19	40	63	124	227	527	527
11	20	41	63	124	226	527	527
12	20	41	63	124	226	527	527
13	20	42	63	124	226	527	527
14	20	42	63	124	226	527	527
15	21	42	63	124	226	527	527
16	20	42	63	124	226	527	527
17	20	42	63	124	226	527	527
18	21	42	63	124	227	527	527
19	21	42	64	125	227	528	528
20	21	43	64	125	227	528	528
21	22	43	64	125	228	528	528
22	22	44	65	126	228	529	529
23	22	44	65	126	228	529	529
24	22	44	65	126	228	529	529
25	22	44	65	126	228	529	529
26	22	44	65	126	228	529	529
27	22	44	65	126	228	529	529
28	22	44	65	126	228	529	529
29	22	44	65	125	228	529	529
30	22	43	64	125	228	528	528

2.6. Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	47	60	84	154	266	567	1 213
2	51	64	87	157	270	570	976
3	56	70	92	155	270	571	796
4	59	75	97	160	271	572	659
5	62	78	103	164	272	573	573
6	63	80	107	169	272	573	573
7	63	82	108	171	272	572	572
8	63	82	107	169	271	572	572
9	62	81	106	167	270	570	570
10	61	81	105	166	268	569	569
11	60	81	104	165	267	568	568
12	59	81	103	164	266	567	567
13	59	80	101	162	265	565	565
14	58	79	100	161	264	564	564
15	57	78	99	160	263	563	563
16	56	77	99	160	262	563	563
17	55	77	98	159	261	562	562
18	55	76	97	158	261	561	561
19	54	76	97	158	260	561	561
20	54	75	96	157	260	560	560
21	53	75	96	157	259	560	560
22	52	74	95	156	258	559	559
23	52	73	94	155	257	558	558
24	51	72	94	154	257	558	558
25	50	72	93	154	256	557	557
26	49	71	92	153	255	556	556
27	48	70	91	152	254	555	555
28	48	69	90	151	253	554	554
29	47	68	89	150	253	553	553
30	46	68	89	150	252	553	553

2.7. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	19	42	112	224	525	1 204
2	6	19	42	112	224	525	970
3	7	21	43	106	221	522	792
4	8	23	46	109	220	521	656
5	9	26	51	112	220	521	551
6	10	28	54	116	220	521	521
7	12	30	56	119	220	521	521
8	12	31	56	118	220	521	521
9	12	32	56	117	220	521	521
10	12	33	56	117	220	521	521
11	13	34	57	118	220	521	521
12	13	35	57	118	220	521	521
13	14	35	57	118	220	521	521
14	14	36	57	118	220	521	521
15	14	36	57	118	220	521	521
16	14	36	57	118	220	521	521
17	14	35	57	118	220	521	521
18	14	36	57	118	220	521	521
19	14	36	57	118	220	521	521
20	15	36	57	118	220	521	521
21	16	36	57	118	220	521	521
22	17	36	57	118	220	521	521
23	17	36	57	118	220	521	521
24	18	36	57	118	220	521	521
25	18	36	57	118	220	521	521
26	19	36	57	118	220	521	521
27	19	36	57	118	220	521	521
28	21	36	57	118	220	521	521
29	21	36	57	118	220	521	521
30	22	36	57	118	220	521	521

2.8. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	8	24	53	143	243	544	1 231
2	8	24	53	143	243	544	994
3	9	26	53	130	240	540	811
4	10	28	55	121	238	539	671
5	12	30	56	111	237	538	563
6	14	34	59	105	236	537	537
7	16	36	61	98	235	535	535
8	17	38	59	92	234	534	534
9	20	44	62	87	233	533	533
10	19	44	61	84	232	533	533
11	18	43	59	84	231	532	532
12	18	43	60	86	230	531	531
13	18	43	61	86	229	530	530
14	18	43	61	86	229	530	530
15	18	43	61	86	228	529	529
16	18	43	61	86	227	527	527
17	18	43	61	86	226	527	527
18	18	43	61	86	225	526	526
19	18	43	61	86	225	526	526
20	18	43	61	86	226	526	526
21	18	43	61	86	226	526	526
22	18	43	61	86	225	526	526
23	18	43	61	86	225	526	526
24	18	43	61	86	224	525	525
25	18	43	61	86	224	524	524
26	19	43	61	86	223	524	524
27	19	43	61	86	222	523	523
28	21	43	61	86	222	523	523
29	21	43	61	86	221	522	522
30	22	43	61	86	221	522	522

2.9. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	84	97	121	191	303	604	1 292
2	83	96	119	189	302	602	1 044
3	82	97	119	182	297	597	853
4	82	97	120	182	294	595	706
5	81	97	122	183	291	592	594
6	80	98	124	186	290	590	590
7	79	97	124	186	287	588	588
8	77	96	121	183	285	586	586
9	75	95	119	181	283	584	584
10	74	95	118	179	282	582	582
11	73	94	117	178	280	581	581
12	72	94	115	176	279	579	579
13	71	93	114	175	277	578	578
14	70	92	113	174	276	577	577
15	69	90	111	172	275	575	575
16	68	89	110	171	273	574	574
17	66	88	109	170	272	573	573
18	66	87	108	169	272	572	572
19	65	86	107	168	271	572	572
20	64	86	107	168	270	571	571
21	63	85	106	167	269	570	570
22	62	84	105	166	268	569	569
23	61	83	104	165	267	568	568
24	60	82	103	164	266	567	567
25	59	81	102	163	265	566	566
26	58	79	101	161	264	565	565
27	57	78	99	160	263	563	563
28	56	77	98	159	262	562	562
29	55	76	97	158	261	561	561
30	54	75	96	157	260	560	560

2.10. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	56	70	93	163	275	576	1 267
2	56	69	92	162	275	575	1 028
3	56	70	93	156	270	571	840
4	57	72	95	157	269	569	696
5	56	73	98	159	267	568	585
6	56	73	100	162	265	566	566
7	56	74	100	163	264	565	565
8	54	74	99	161	263	564	564
9	53	73	97	159	261	562	562
10	53	73	97	158	260	561	561
11	52	73	96	157	259	560	560
12	52	73	95	156	259	559	559
13	52	73	95	156	258	559	559
14	51	73	94	155	257	558	558
15	51	72	94	154	257	558	558
16	50	72	93	154	256	557	557
17	49	71	92	153	255	556	556
18	49	71	92	153	255	556	556
19	48	70	91	152	254	555	555
20	48	70	91	152	254	555	555
21	48	70	91	152	254	555	555
22	48	69	90	151	254	554	554
23	47	69	90	151	253	554	554
24	47	68	89	150	252	553	553
25	46	68	89	149	252	553	553
26	45	67	88	149	251	552	552
27	44	66	87	148	250	551	551
28	44	65	86	147	250	550	550
29	43	65	86	147	249	550	550
30	42	64	85	146	248	549	549

2.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	44	68	138	250	551	1 238
2	32	45	69	139	251	552	1 000
3	32	47	69	132	247	547	816
4	33	48	71	133	245	546	676
5	34	50	75	136	244	545	568
6	34	51	78	140	243	544	544
7	34	53	79	142	242	543	543
8	33	52	78	140	242	542	542
9	33	53	77	138	241	542	542
10	33	53	77	138	240	541	541
11	33	54	76	137	240	540	540
12	32	54	76	137	239	540	540
13	32	54	75	136	238	539	539
14	32	53	74	135	238	538	538
15	31	53	74	135	237	538	538
16	30	52	73	134	236	537	537
17	30	52	73	134	236	537	537
18	30	51	72	133	236	536	536
19	30	51	72	133	235	536	536
20	30	51	72	133	236	536	536
21	30	51	72	133	236	536	536
22	30	51	72	133	236	536	536
23	29	51	72	133	235	536	536
24	29	51	72	133	235	536	536
25	29	51	72	133	235	536	536
26	29	50	71	132	235	535	535
27	28	50	71	132	234	535	535
28	28	50	71	132	234	535	535
29	28	49	70	131	234	534	534
30	27	49	70	131	233	534	534

2.12. *Swiss franc*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	3	25	95	207	508	1 201
2	1	5	25	96	208	509	968
3	2	5	27	90	205	505	790
4	2	7	30	92	204	504	654
5	4	9	35	95	203	504	549
6	4	11	38	100	203	504	504
7	5	14	40	103	203	504	504
8	6	14	40	102	203	504	504
9	7	15	40	101	203	504	504
10	8	16	40	101	203	504	504
11	8	18	41	102	204	505	505
12	9	18	40	101	203	504	504
13	10	19	41	102	204	505	505
14	10	19	40	101	204	504	504
15	12	18	39	100	202	503	503
16	12	17	38	99	202	502	502
17	13	17	38	99	202	502	502
18	14	17	38	99	202	502	502
19	14	18	39	100	202	503	503
20	15	18	39	100	202	503	503
21	15	20	40	100	203	504	504
22	17	20	40	101	203	504	504
23	17	21	39	100	203	503	503
24	18	21	39	100	202	503	503
25	18	22	39	100	202	503	503
26	19	23	39	100	202	503	503
27	19	24	41	100	202	503	503
28	21	24	42	100	202	503	503
29	21	25	43	100	202	503	503
30	22	26	44	100	202	503	503

2.13. *Australian dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	45	58	82	152	264	565	1 223
2	45	58	82	152	264	565	990
3	46	60	83	146	260	561	810
4	47	62	85	147	259	559	672
5	47	64	89	150	258	558	565
6	47	65	91	153	257	557	557
7	48	66	92	155	256	557	557
8	47	66	91	153	255	556	556
9	46	66	90	151	254	555	555
10	46	66	90	151	253	554	554
11	46	67	89	150	252	553	553
12	45	67	89	149	252	553	553
13	45	66	88	149	251	552	552
14	45	66	87	148	250	551	551
15	44	66	87	148	250	551	551
16	43	65	86	147	249	550	550
17	43	64	85	146	249	549	549
18	42	64	85	146	248	549	549
19	42	63	84	145	248	548	548
20	42	63	84	145	248	548	548
21	41	63	84	145	247	548	548
22	41	62	84	145	247	548	548
23	40	62	83	144	246	547	547
24	40	61	82	143	246	546	546
25	39	61	82	143	245	546	546
26	38	60	81	142	244	545	545
27	38	59	80	141	243	544	544
28	37	58	80	140	243	544	544
29	36	58	79	140	242	543	543
30	35	57	78	139	241	542	542

2.14. *Baht*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	18	31	54	124	236	537	1 223
2	21	34	58	128	240	541	986
3	25	40	62	125	240	540	805
4	29	44	67	129	241	542	668
5	32	48	73	134	242	543	562
6	31	48	75	137	240	541	541
7	35	54	80	143	244	544	544
8	34	53	79	140	242	543	543
9	35	55	79	141	243	544	544
10	37	57	81	142	244	545	545
11	39	59	82	143	245	546	546
12	40	61	83	144	246	547	547
13	40	62	83	144	246	547	547
14	41	62	83	144	247	548	548
15	41	63	84	145	247	548	548
16	40	62	83	144	246	547	547
17	41	62	83	144	246	547	547
18	40	62	83	144	246	547	547
19	40	61	82	143	246	546	546
20	40	61	82	143	246	546	546
21	40	61	82	143	246	546	546
22	39	61	82	143	245	546	546
23	39	61	82	143	245	546	546
24	39	60	81	142	245	545	545
25	38	60	81	142	244	545	545
26	38	59	80	141	244	544	544
27	37	59	80	141	243	544	544
28	37	58	79	140	243	543	543
29	36	58	79	140	242	543	543
30	36	57	78	139	242	542	542

2.15. *Canadian dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	17	30	54	124	236	537	1 239
2	19	32	55	125	237	538	999
3	21	35	57	120	235	536	816
4	22	38	60	123	234	535	675
5	24	40	65	126	234	535	567
6	25	42	69	131	234	535	535
7	26	44	70	133	234	535	535
8	26	45	70	132	234	535	535
9	26	46	70	132	234	535	535
10	27	47	71	132	234	535	535
11	27	48	71	132	234	535	535
12	28	49	71	132	234	535	535
13	28	50	71	132	234	535	535
14	29	50	71	132	234	535	535
15	29	50	71	132	234	535	535
16	28	50	71	132	234	535	535
17	28	50	71	132	234	535	535
18	28	50	71	132	234	535	535
19	28	50	71	132	234	535	535
20	28	50	71	132	234	535	535
21	28	50	71	132	234	535	535
22	28	50	71	132	234	535	535
23	28	49	70	131	233	534	534
24	27	49	70	131	233	534	534
25	27	48	69	130	233	533	533
26	26	48	69	130	232	533	533
27	26	47	68	129	232	532	532
28	25	47	68	129	231	532	532
29	25	47	68	129	231	532	532
30	25	46	67	128	230	531	531

2.16. *Chilean peso*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	50	63	86	156	269	569	1 305
2	53	66	89	159	272	572	1 055
3	57	71	94	157	271	572	863
4	60	75	98	160	272	572	715
5	62	78	103	164	272	573	601
6	63	81	107	169	273	574	574
7	65	83	109	172	273	574	574
8	64	83	109	171	273	573	573
9	64	84	109	170	272	573	573
10	65	85	109	170	272	573	573
11	65	86	109	170	272	573	573
12	65	87	108	169	272	572	572
13	65	86	108	169	271	572	572
14	64	86	107	168	270	571	571
15	64	85	106	167	269	570	570
16	63	84	106	166	269	570	570
17	62	84	105	166	268	569	569
18	62	83	104	165	267	568	568
19	61	83	104	165	267	568	568
20	60	82	103	164	266	567	567
21	60	81	102	163	266	566	566
22	59	80	101	162	265	566	566
23	58	80	101	162	264	565	565
24	57	79	100	161	263	564	564
25	56	78	99	160	262	563	563
26	55	77	98	159	261	562	562
27	54	76	97	158	260	561	561
28	53	75	96	157	259	560	560
29	52	74	95	156	258	559	559
30	51	73	94	155	257	558	558

2.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	81	94	117	187	300	600	1 297
2	86	99	122	192	305	605	1 061
3	88	102	125	188	302	603	875
4	89	105	127	190	301	602	729
5	93	109	134	195	303	604	615
6	95	112	139	201	304	605	605
7	97	115	141	204	305	606	606
8	98	117	142	204	306	607	607
9	99	119	143	204	307	608	608
10	100	120	144	205	307	608	608
11	100	121	144	205	307	608	608
12	100	121	143	204	306	607	607
13	99	120	142	203	305	606	606
14	98	119	141	201	304	605	605
15	96	118	139	200	302	603	603
16	95	117	138	199	301	602	602
17	94	115	137	197	300	601	601
18	92	114	135	196	298	599	599
19	91	113	134	195	297	598	598
20	90	111	133	193	296	597	597
21	88	110	131	192	294	595	595
22	87	108	130	191	293	594	594
23	85	107	128	189	291	592	592
24	84	105	126	187	290	590	590
25	82	104	125	186	288	589	589
26	80	102	123	184	286	587	587
27	79	100	121	182	285	585	585
28	77	99	120	181	283	584	584
29	76	97	118	179	281	582	582
30	74	96	117	178	280	581	581

2.18. *Hong Kong dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	11	24	48	118	230	531	1 224
2	14	27	51	121	233	534	989
3	18	32	54	117	232	532	808
4	20	36	58	121	232	533	669
5	23	39	64	125	233	534	563
6	24	42	68	130	234	535	535
7	26	44	70	133	234	535	535
8	26	45	70	132	234	535	535
9	26	46	70	131	234	535	535
10	26	47	70	131	234	535	535
11	27	48	71	132	234	535	535
12	27	48	70	131	233	534	534
13	27	48	70	131	233	534	534
14	26	48	69	130	232	533	533
15	26	47	68	129	232	532	532
16	25	47	68	129	231	532	532
17	25	46	67	128	231	531	531
18	24	46	67	128	230	531	531
19	24	46	67	128	230	531	531
20	24	46	67	128	230	531	531
21	25	46	67	128	231	531	531
22	25	46	67	128	231	531	531
23	25	46	67	128	230	531	531
24	24	46	67	128	230	531	531
25	24	46	67	128	230	531	531
26	24	46	67	128	230	531	531
27	24	45	67	127	230	531	531
28	24	45	66	127	230	530	530
29	23	45	66	127	229	530	530
30	23	45	66	127	229	530	530

2.19. *Indian rupee*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	95	108	131	201	314	614	1 297
2	96	109	132	202	315	615	1 051
3	97	112	134	197	312	612	861
4	99	114	137	199	311	612	715
5	100	117	142	202	311	611	611
6	101	118	145	207	310	611	611
7	102	120	146	209	310	611	611
8	101	121	146	208	310	611	611
9	101	121	145	206	309	610	610
10	100	120	144	205	308	608	608
11	99	120	143	204	306	607	607
12	98	119	141	202	304	605	605
13	96	118	139	200	302	603	603
14	95	116	137	198	301	601	601
15	93	115	136	197	299	600	600
16	91	113	134	195	297	598	598
17	90	111	132	193	295	596	596
18	88	110	131	192	294	595	595
19	87	108	129	190	293	593	593
20	86	107	128	189	292	592	592
21	85	106	127	188	291	591	591
22	83	105	126	187	289	590	590
23	82	104	125	186	288	589	589
24	81	103	124	185	287	588	588
25	80	101	123	183	286	587	587
26	79	100	121	182	285	585	585
27	77	99	120	181	283	584	584
28	76	98	119	180	282	583	583
29	75	97	118	179	281	582	582
30	74	96	117	178	280	581	581

2.20. Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	317	330	354	424	536	837	1 349
2	85	98	122	192	304	605	1 091
3	89	103	125	188	303	603	890
4	92	107	130	193	304	605	737
5	95	111	136	197	305	606	619
6	96	114	140	202	306	606	606
7	98	116	142	205	306	607	607
8	99	118	143	205	307	608	608
9	99	119	143	205	307	608	608
10	99	120	143	204	307	608	608
11	100	121	144	205	307	608	608
12	101	122	144	205	307	608	608
13	101	123	144	205	307	608	608
14	102	124	145	206	308	609	609
15	103	124	145	206	309	609	609
16	104	125	146	207	310	610	610
17	105	126	147	208	311	611	611
18	106	127	148	209	312	612	612
19	106	128	149	210	312	613	613
20	107	129	150	211	313	614	614
21	107	129	150	211	313	614	614
22	107	128	149	210	313	613	613
23	106	128	149	210	312	613	613
24	105	127	148	209	311	612	612
25	104	126	147	208	310	611	611
26	103	124	145	206	309	609	609
27	101	123	144	205	307	608	608
28	100	122	143	204	306	607	607
29	99	120	141	202	304	605	605
30	97	119	140	201	303	604	604

2.21. *New Taiwan dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	12	35	106	218	519	1 222
2	1	12	35	106	218	519	983
3	2	14	36	99	214	515	801
4	2	16	38	101	212	513	663
5	4	17	42	103	211	512	557
6	4	19	45	107	211	511	511
7	5	20	46	109	210	511	511
8	6	20	45	107	209	510	510
9	7	20	44	106	208	509	509
10	8	21	44	105	208	508	508
11	8	22	44	105	207	508	508
12	9	22	44	105	207	508	508
13	10	23	44	105	208	508	508
14	11	23	45	105	208	509	509
15	12	24	45	106	208	509	509
16	12	24	45	106	208	509	509
17	13	24	46	106	209	510	510
18	14	25	46	107	209	510	510
19	14	26	47	108	210	511	511
20	15	27	48	109	211	512	512
21	16	27	48	109	212	512	512
22	17	28	49	110	212	513	513
23	17	29	50	111	213	514	514
24	18	29	50	111	213	514	514
25	18	29	50	111	214	514	514
26	19	30	51	112	214	515	515
27	20	30	51	112	214	515	515
28	21	30	51	112	214	515	515
29	22	30	52	112	215	516	516
30	22	31	52	113	215	516	516

2.22. *New Zealand dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	51	64	88	158	270	571	1 248
2	52	65	89	159	271	572	1 009
3	53	67	90	153	267	568	824
4	54	69	92	154	266	566	683
5	54	71	96	157	265	566	574
6	55	72	99	161	264	565	565
7	55	73	99	162	263	564	564
8	55	74	99	161	263	564	564
9	54	74	98	160	262	563	563
10	53	74	97	158	261	562	562
11	53	74	96	157	259	560	560
12	52	73	95	156	258	559	559
13	51	72	93	154	257	557	557
14	49	71	92	153	255	556	556
15	48	70	91	152	254	555	555
16	47	68	89	150	253	553	553
17	46	67	88	149	252	552	552
18	45	66	88	148	251	552	552
19	44	66	87	148	250	551	551
20	44	65	86	147	249	550	550
21	43	65	86	147	249	550	550
22	42	64	85	146	248	549	549
23	42	63	84	145	248	548	548
24	41	63	84	145	247	548	548
25	40	62	83	144	246	547	547
26	40	61	82	143	246	546	546
27	39	61	82	143	245	546	546
28	38	60	81	142	244	545	545
29	38	59	80	141	244	544	544
30	37	59	80	141	243	544	544

2.23. *Rand*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	115	128	151	221	333	634	1 303
2	116	129	152	222	335	635	1 057
3	119	133	155	218	333	634	866
4	121	136	159	222	333	634	719
5	123	139	165	225	334	634	634
6	124	142	168	230	334	635	635
7	126	144	170	233	334	635	635
8	125	144	170	232	333	634	634
9	125	145	169	231	333	634	634
10	125	145	169	230	332	633	633
11	125	146	168	229	331	632	632
12	124	145	167	228	330	631	631
13	122	144	165	226	328	629	629
14	121	142	164	224	327	628	628
15	119	141	162	223	325	626	626
16	117	138	159	220	323	623	623
17	115	136	157	218	321	621	621
18	113	134	155	216	319	619	619
19	111	132	154	214	317	618	618
20	109	131	152	213	315	616	616
21	107	129	150	211	313	614	614
22	106	127	148	209	312	612	612
23	104	125	146	207	310	610	610
24	102	124	145	206	308	609	609
25	100	122	143	204	306	607	607
26	98	120	141	202	304	605	605
27	96	118	139	200	302	603	603
28	95	116	137	198	301	601	601
29	93	115	136	197	299	600	600
30	91	113	134	195	297	598	598

2.24. *Real*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	166	179	202	273	385	686	1 436
2	176	189	212	282	395	695	1 139
3	182	196	218	281	396	697	918
4	185	200	223	285	397	697	756
5	186	203	228	289	397	698	698
6	187	204	231	293	396	697	697
7	187	205	231	294	395	696	696
8	186	205	230	292	394	695	695
9	185	204	229	290	393	693	693
10	184	204	228	289	391	692	692
11	183	204	226	287	390	690	690
12	181	202	224	285	387	688	688
13	179	200	221	282	385	685	685
14	176	197	219	279	382	683	683
15	173	194	216	276	379	680	680
16	170	191	213	274	376	677	677
17	167	188	210	271	373	674	674
18	164	186	207	268	370	671	671
19	161	183	204	265	367	668	668
20	158	180	201	262	364	665	665
21	155	177	198	259	361	662	662
22	152	174	195	256	358	659	659
23	149	171	192	253	355	656	656
24	146	168	189	250	352	653	653
25	143	165	186	246	349	650	650
26	140	162	183	244	346	647	647
27	137	159	180	241	343	644	644
28	134	156	177	238	340	641	641
29	131	153	174	235	337	638	638
30	129	150	171	232	335	635	635

2.25. Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	32	45	69	139	251	552	1 257
2	33	46	70	140	252	553	1 011
3	34	49	71	134	249	549	825
4	35	51	73	136	247	548	683
5	36	53	78	139	247	548	574
6	37	54	81	143	246	547	547
7	37	56	82	145	245	546	546
8	36	55	81	142	244	545	545
9	36	55	80	141	244	544	544
10	35	56	79	140	243	544	544
11	35	56	79	140	242	543	543
12	35	56	78	139	242	542	542
13	35	56	78	139	241	542	542
14	35	56	77	138	241	541	541
15	34	56	77	138	240	541	541
16	34	56	77	138	240	541	541
17	34	56	77	138	240	541	541
18	34	56	77	138	240	541	541
19	34	56	77	138	240	541	541
20	35	56	77	138	240	541	541
21	35	56	77	138	240	541	541
22	34	56	77	138	240	541	541
23	34	56	77	138	240	541	541
24	34	56	77	138	240	541	541
25	34	55	76	137	240	540	540
26	33	55	76	137	239	540	540
27	33	55	76	137	239	540	540
28	33	54	75	136	239	539	539
29	32	54	75	136	238	539	539
30	32	54	75	136	238	539	539

2.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	29	42	66	136	248	549	1 253
2	31	44	67	137	250	551	1 014
3	34	48	70	133	248	548	830
4	36	51	74	136	248	549	688
5	38	55	80	141	249	549	579
6	40	57	83	145	249	550	550
7	41	60	86	149	249	550	550
8	41	60	86	148	249	550	550
9	42	61	86	147	250	550	550
10	43	63	86	148	250	551	551
11	44	64	87	148	250	551	551
12	44	65	87	148	251	551	551
13	44	66	87	148	251	551	551
14	45	66	87	148	250	551	551
15	44	66	87	148	250	551	551
16	44	66	87	148	250	551	551
17	44	66	87	148	250	551	551
18	44	66	87	148	250	551	551
19	44	66	87	148	250	551	551
20	45	66	87	148	251	551	551
21	45	66	88	148	251	552	552
22	45	66	87	148	251	551	551
23	44	66	87	148	250	551	551
24	44	66	87	148	250	551	551
25	44	65	86	147	249	550	550
26	43	65	86	147	249	550	550
27	43	64	85	146	248	549	549
28	42	64	85	146	248	549	549
29	41	63	84	145	247	548	548
30	41	62	83	144	247	547	547

2.27. *Russian rouble*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	126	139	162	232	345	645	1 367
2	125	138	161	231	344	644	1 104
3	125	139	161	224	339	640	901
4	125	141	164	226	337	638	745
5	126	143	168	228	337	637	637
6	126	143	170	232	335	636	636
7	126	144	171	233	334	635	635
8	125	144	170	232	333	634	634
9	124	144	168	230	332	633	633
10	124	145	168	229	332	633	633
11	124	145	168	229	331	632	632
12	123	145	167	228	330	631	631
13	123	144	165	226	329	629	629
14	122	143	164	225	327	628	628
15	119	141	162	223	325	626	626
16	117	139	160	221	323	624	624
17	115	137	158	219	321	622	622
18	113	134	156	216	319	620	620
19	111	132	154	214	317	618	618
20	109	130	151	212	315	615	615
21	106	128	149	210	312	613	613
22	104	126	147	208	310	611	611
23	102	124	145	206	308	609	609
24	100	122	143	204	306	607	607
25	98	119	140	201	304	604	604
26	96	117	138	199	301	602	602
27	93	115	136	197	299	600	600
28	91	113	134	195	297	598	598
29	89	111	132	193	295	596	596
30	88	109	130	191	293	594	594

2.28. *Singapore dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	13	36	107	219	520	1 225
2	2	15	38	109	221	522	990
3	5	19	41	104	219	519	809
4	7	22	45	107	219	520	670
5	9	25	51	111	219	520	564
6	11	28	54	117	220	521	521
7	12	30	57	119	220	521	521
8	12	31	56	118	220	521	521
9	12	32	56	118	220	521	521
10	13	33	56	118	220	521	521
11	13	34	57	117	220	521	521
12	13	34	56	117	219	520	520
13	13	35	56	117	219	520	520
14	13	35	56	117	219	520	520
15	13	34	56	116	219	520	520
16	13	34	55	116	218	519	519
17	13	34	55	116	218	519	519
18	14	34	55	116	218	519	519
19	14	34	55	116	219	519	519
20	15	35	56	117	219	520	520
21	16	35	56	117	220	520	520
22	17	36	57	118	220	521	521
23	17	36	57	118	220	521	521
24	18	36	57	118	220	521	521
25	19	36	57	118	220	521	521
26	19	36	57	118	220	521	521
27	21	36	57	118	220	521	521
28	21	36	57	118	221	521	521
29	22	36	57	118	221	521	521
30	22	36	57	118	221	521	521

2.29. South Korean won

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	36	49	72	142	254	555	1 245
2	36	49	72	143	255	556	1 003
3	36	50	73	136	250	551	818
4	36	52	74	137	248	549	677
5	37	53	78	139	247	548	568
6	39	56	83	145	248	549	549
7	37	55	81	144	245	546	546
8	40	59	84	146	248	549	549
9	39	59	83	145	247	548	548
10	34	55	78	139	242	543	543
11	31	52	74	135	238	538	538
12	28	49	71	132	234	535	535
13	26	47	69	130	232	533	533
14	24	46	67	128	230	531	531
15	23	44	65	126	229	529	529
16	21	43	64	125	227	528	528
17	20	42	63	124	226	527	527
18	20	41	63	124	226	527	527
19	19	41	62	123	225	526	526
20	19	41	62	123	225	526	526
21	20	41	62	123	225	526	526
22	19	41	62	123	225	526	526
23	19	41	62	123	225	526	526
24	19	41	62	123	225	526	526
25	19	41	62	123	225	526	526
26	19	41	62	123	225	526	526
27	21	41	62	122	225	526	526
28	21	40	61	122	225	525	525
29	22	40	61	122	224	525	525
30	22	40	61	122	224	525	525

2.30. Turkish lira

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	206	219	243	313	425	726	1 652
2	203	216	239	309	422	723	1 354
3	199	214	236	299	414	714	1 118
4	196	211	234	297	408	709	932
5	193	209	234	295	403	704	786
6	189	206	233	295	398	699	699
7	186	204	230	293	394	695	695
8	181	200	226	288	389	690	690
9	177	197	221	283	385	686	686
10	174	194	217	279	381	682	682
11	170	191	214	275	377	678	678
12	166	188	210	270	373	674	674
13	163	184	206	266	369	670	670
14	159	181	202	263	365	666	666
15	155	177	198	259	361	662	662
16	152	174	195	256	358	659	659
17	149	170	191	252	355	655	655
18	145	167	188	249	351	652	652
19	142	164	185	246	348	649	649
20	140	161	182	243	346	646	646
21	137	158	180	240	343	644	644
22	134	156	177	238	340	641	641
23	131	153	174	235	337	638	638
24	128	150	171	232	334	635	635
25	126	147	168	229	332	632	632
26	123	145	166	227	329	630	630
27	121	142	163	224	326	627	627
28	118	140	161	222	324	625	625
29	116	137	158	219	322	623	623
30	114	135	156	217	319	620	620

2.31. *US dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	9	25	48	102	235	536	1 225
2	9	25	48	102	235	536	989
3	10	28	50	98	233	534	808
4	13	33	54	96	233	534	670
5	16	39	59	99	234	535	563
6	18	42	63	95	235	536	536
7	19	44	63	90	235	536	536
8	18	43	62	89	235	536	536
9	19	45	64	93	235	536	536
10	21	48	67	97	235	536	536
11	22	50	69	99	235	536	536
12	24	52	70	100	235	536	536
13	25	54	70	101	235	536	536
14	26	54	71	101	235	536	536
15	26	55	71	101	235	536	536
16	26	55	71	101	235	536	536
17	26	55	71	101	235	536	536
18	26	55	71	101	235	536	536
19	26	55	71	101	235	536	536
20	26	55	71	101	235	536	536
21	26	55	71	101	236	536	536
22	26	55	71	101	236	536	536
23	26	55	71	101	236	536	536
24	26	55	71	101	235	536	536
25	26	55	71	101	235	536	536
26	26	55	71	101	235	536	536
27	26	55	71	101	235	536	536
28	26	55	71	101	235	535	535
29	26	55	71	101	234	535	535
30	26	55	71	101	234	535	535

2.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	3	15	85	197	498	1 215
2	1	5	14	84	196	497	977
3	2	5	14	77	191	492	795
4	2	6	15	78	189	490	658
5	4	7	19	80	188	489	553
6	4	7	22	84	188	489	489
7	5	9	24	87	187	488	488
8	6	9	23	85	187	488	488
9	7	10	23	85	187	488	488
10	8	11	24	85	187	488	488
11	8	11	24	85	187	488	488
12	9	13	24	85	188	488	488
13	10	13	24	85	188	488	488
14	10	14	25	86	188	489	489
15	12	14	26	86	188	489	489
16	12	16	27	86	188	489	489
17	13	16	29	86	189	490	490
18	14	17	30	87	189	490	490
19	14	18	31	87	190	490	490
20	15	18	32	88	190	491	491
21	15	20	34	88	191	491	491
22	17	20	35	89	191	492	492
23	17	21	36	89	191	492	492
24	18	21	37	89	191	492	492
25	18	22	38	89	191	492	492
26	19	23	39	89	191	492	492
27	19	24	41	89	191	492	492
28	21	25	42	89	191	492	492
29	21	25	43	89	191	492	492
30	22	26	44	89	191	492	492

3. Other exposures

3.1. Euro

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	2	14	21	42	160	300	3 174
2	2	14	21	42	160	345	2 360
3	2	15	23	47	155	362	1 777
4	2	16	26	51	152	362	1 369
5	3	18	29	53	152	354	1 082
6	4	20	31	56	152	341	875
7	6	23	33	58	152	324	722
8	6	23	34	60	152	307	606
9	6	24	36	63	152	290	515
10	6	25	38	65	152	272	442
11	7	26	38	66	152	256	384
12	7	26	38	66	152	246	335
13	7	26	38	66	152	246	295
14	7	26	38	66	152	246	261
15	7	26	38	66	152	246	246
16	7	26	41	66	152	246	246
17	7	26	43	66	152	246	246
18	7	26	46	66	152	246	246
19	7	26	48	66	152	246	246
20	7	26	50	66	152	246	246
21	7	26	53	66	152	246	246
22	8	26	55	66	152	246	246
23	8	26	57	66	152	246	246
24	8	26	59	66	152	246	246
25	9	26	62	66	152	246	246
26	9	26	65	68	152	246	246
27	10	26	67	70	152	246	246
28	10	26	69	72	152	246	246
29	10	26	72	74	152	246	246
30	11	26	74	75	152	246	246

3.2. Czech koruna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	11	23	29	51	168	324	3 455
2	13	25	31	53	170	371	2 560
3	12	26	34	58	165	387	1 919
4	12	26	36	61	163	386	1 473
5	13	28	39	63	162	376	1 160
6	13	30	41	65	162	361	936
7	14	31	42	66	161	343	770
8	14	31	42	68	160	324	644
9	14	32	44	71	160	305	546
10	13	32	45	72	159	286	468
11	13	32	45	73	159	268	406
12	13	32	44	72	158	252	354
13	12	31	44	72	158	251	311
14	12	31	43	71	157	251	275
15	11	30	43	71	157	250	250
16	11	30	43	70	156	250	250
17	11	30	45	70	156	250	250
18	11	29	47	70	156	250	250
19	11	30	50	70	156	250	250
20	11	30	53	70	156	250	250
21	11	30	55	71	157	251	251
22	11	30	57	71	157	251	251
23	12	31	60	71	157	251	251
24	12	31	62	71	157	251	251
25	12	31	65	71	157	251	251
26	12	31	67	71	157	251	251
27	12	30	70	73	157	251	251
28	11	30	72	75	157	251	251
29	11	30	75	77	157	251	251
30	11	30	77	79	157	251	251

3.3. Danish krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	2	14	21	42	160	300	3 173
2	2	14	21	42	160	345	2 360
3	1	15	23	47	154	362	1 777
4	2	16	26	50	152	362	1 369
5	2	17	29	52	152	354	1 082
6	4	20	31	56	152	340	875
7	5	23	33	58	152	324	722
8	5	23	34	60	152	307	605
9	6	24	36	63	152	290	515
10	6	25	37	65	152	272	442
11	7	25	38	66	152	255	384
12	7	26	38	66	152	246	335
13	7	26	38	66	152	246	295
14	7	26	38	66	152	246	261
15	7	26	38	66	152	246	246
16	7	26	41	66	152	246	246
17	7	26	43	66	152	246	246
18	7	26	46	66	152	246	246
19	7	26	48	66	152	246	246
20	7	26	50	66	152	246	246
21	7	26	53	66	152	246	246
22	8	26	55	66	152	246	246
23	8	26	57	66	152	246	246
24	8	26	59	66	152	246	246
25	9	26	62	66	152	246	246
26	9	26	65	68	152	246	246
27	10	26	67	70	152	246	246
28	10	26	69	72	152	246	246
29	10	26	72	74	152	246	246
30	11	26	74	75	152	246	246

3.4. Forint

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	73	85	91	112	230	326	3 393
2	69	82	88	109	227	368	2 534
3	72	85	93	117	225	386	1 910
4	70	84	94	119	221	387	1 471
5	69	84	96	119	219	378	1 162
6	69	85	96	121	217	364	939
7	69	86	96	121	215	347	775
8	68	86	97	122	214	328	649
9	67	86	97	124	214	310	551
10	64	83	95	123	210	304	474
11	62	81	94	122	208	302	410
12	61	80	93	121	207	300	358
13	60	79	92	120	206	300	315
14	60	79	92	120	206	299	299
15	60	79	91	119	205	299	299
16	59	78	91	119	205	299	299
17	59	78	90	118	204	298	298
18	58	77	90	118	204	298	298
19	58	77	89	117	203	297	297
20	57	76	89	117	203	297	297
21	57	76	88	116	202	296	296
22	56	75	87	115	201	295	295
23	55	74	86	114	200	294	294
24	54	73	85	113	199	293	293
25	53	72	84	112	198	292	292
26	52	71	83	111	197	291	291
27	51	70	82	110	196	290	290
28	50	69	81	109	195	289	289
29	49	68	80	108	194	288	288
30	48	67	79	107	193	287	287

3.5. Krona

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	6	18	25	46	164	303	3 204
2	8	20	26	48	165	348	2 384
3	8	21	30	54	161	365	1 796
4	9	23	33	58	159	366	1 384
5	10	25	36	60	160	358	1 094
6	11	27	39	63	160	344	885
7	13	30	40	65	159	328	730
8	12	30	41	67	159	310	612
9	12	31	42	69	159	293	520
10	12	31	43	71	158	275	447
11	12	31	44	72	158	258	388
12	12	31	44	72	158	252	340
13	12	31	44	72	158	252	299
14	12	31	44	72	158	252	265
15	13	31	44	72	158	252	252
16	12	31	44	72	158	252	252
17	13	31	44	72	158	252	252
18	13	32	47	72	158	252	252
19	13	32	49	72	158	252	252
20	13	32	51	73	159	253	253
21	14	33	54	73	159	253	253
22	14	33	56	73	159	253	253
23	14	33	58	74	160	253	253
24	14	33	61	74	160	253	253
25	14	33	63	74	160	253	253
26	14	33	66	74	160	253	253
27	14	33	68	74	160	253	253
28	14	33	71	74	159	253	253
29	14	33	73	75	159	253	253
30	14	33	76	77	159	253	253

3.6. Kuna

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	43	55	61	83	200	302	3 195
2	46	59	65	86	204	347	2 374
3	50	63	71	95	203	363	1 786
4	52	66	76	101	203	364	1 376
5	54	69	80	104	204	355	1 087
6	55	72	83	107	204	342	880
7	57	74	84	109	203	326	726
8	56	73	85	110	202	309	610
9	55	73	85	112	201	295	519
10	54	73	85	113	200	294	446
11	53	72	85	113	199	293	387
12	52	71	83	111	197	291	339
13	51	70	82	110	196	290	298
14	50	69	81	109	195	289	289
15	49	68	80	108	194	288	288
16	48	67	79	107	193	287	287
17	47	66	79	107	193	287	287
18	47	66	78	106	192	286	286
19	46	65	78	106	192	285	285
20	46	65	77	105	191	285	285
21	45	64	76	104	190	284	284
22	44	63	76	104	190	284	284
23	44	63	75	103	189	283	283
24	43	62	74	102	188	282	282
25	42	61	73	101	187	281	281
26	41	60	73	101	187	280	280
27	40	59	72	100	186	280	280
28	40	58	71	99	185	279	279
29	39	58	73	98	184	278	278
30	38	57	76	97	183	277	277

3.7. Lev

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	1	14	20	41	159	300	3 171
2	1	14	20	41	159	345	2 358
3	1	14	22	46	154	361	1 775
4	1	15	25	50	151	362	1 368
5	2	17	28	52	151	354	1 081
6	3	19	30	55	151	340	874
7	5	22	32	57	151	324	721
8	5	23	34	59	151	307	605
9	5	23	35	62	151	289	514
10	6	24	37	64	151	272	442
11	6	25	37	65	151	255	383
12	6	25	37	65	151	245	335
13	6	25	37	65	151	245	295
14	6	25	37	65	151	245	261
15	6	25	38	65	151	245	245
16	6	25	41	65	151	245	245
17	6	25	43	65	151	245	245
18	6	25	46	65	151	245	245
19	7	25	48	65	151	245	245
20	7	25	50	65	151	245	245
21	7	25	53	65	151	245	245
22	8	25	55	65	151	245	245
23	8	25	57	65	151	245	245
24	8	25	59	65	151	245	245
25	9	25	62	66	151	245	245
26	9	25	64	68	151	245	245
27	10	25	67	70	151	245	245
28	10	25	69	72	151	245	245
29	10	25	72	74	152	245	245
30	11	25	74	75	152	245	245

3.8. Pound sterling

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	11	22	45	178	306	3 246
2	0	11	22	45	178	353	2 419
3	1	11	23	49	172	370	1 821
4	1	13	26	55	169	370	1 401
5	1	16	28	58	168	361	1 106
6	2	18	32	60	167	347	894
7	3	21	36	60	166	331	737
8	5	23	37	59	165	313	617
9	8	30	41	58	164	295	524
10	11	34	41	57	163	277	450
11	10	33	41	56	163	260	390
12	9	32	41	56	162	256	341
13	8	31	42	57	161	255	300
14	8	31	42	57	160	254	265
15	8	31	43	57	159	253	253
16	8	31	43	57	158	252	252
17	8	31	44	57	157	251	251
18	8	31	46	57	157	251	251
19	8	31	48	57	157	251	251
20	8	31	51	57	157	251	251
21	8	31	53	59	157	251	251
22	8	31	55	61	157	251	251
23	8	31	58	63	156	250	250
24	9	31	61	65	156	250	250
25	9	31	62	67	155	249	249
26	9	31	65	68	155	248	248
27	10	31	67	70	154	248	248
28	10	31	70	73	153	247	247
29	10	31	72	75	153	247	247
30	11	31	74	76	152	246	246

3.9. Romanian leu

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	80	92	98	120	237	333	3 417
2	78	91	97	118	236	370	2 551
3	76	90	98	122	229	388	1 922
4	75	89	99	124	225	389	1 481
5	73	88	100	123	223	380	1 170
6	73	89	100	125	221	366	946
7	72	89	100	124	219	349	780
8	70	88	99	125	217	331	654
9	68	87	98	126	215	312	556
10	67	86	98	126	213	307	478
11	66	85	98	126	212	306	414
12	65	84	96	124	210	304	362
13	63	82	95	123	209	303	318
14	62	81	93	121	207	301	301
15	61	80	92	120	206	300	300
16	60	78	91	119	205	299	299
17	59	77	90	118	204	298	298
18	58	77	89	117	203	297	297
19	57	76	88	116	202	296	296
20	56	75	87	115	201	295	295
21	55	74	87	115	201	294	294
22	54	73	86	114	200	293	293
23	53	72	85	113	199	292	292
24	52	71	83	111	197	291	291
25	51	70	82	110	196	290	290
26	50	69	81	109	195	289	289
27	49	68	80	108	194	288	288
28	48	67	79	107	193	287	287
29	47	66	78	106	192	286	286
30	46	65	79	105	191	285	285

3.10. Zloty

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	52	64	71	92	210	315	3 347
2	51	64	70	91	209	365	2 508
3	50	63	72	95	203	383	1 891
4	49	63	74	98	200	384	1 457
5	49	64	75	99	198	375	1 151
6	49	65	76	100	197	361	930
7	49	66	76	101	196	343	766
8	48	65	76	102	194	325	642
9	47	65	77	104	193	306	545
10	46	65	77	105	192	287	468
11	45	64	77	105	191	285	405
12	45	64	76	104	190	284	354
13	44	63	75	103	189	283	311
14	43	62	75	103	189	283	283
15	43	62	74	102	188	282	282
16	42	61	73	101	187	281	281
17	42	60	73	101	187	281	281
18	41	60	72	100	186	280	280
19	41	59	72	100	186	280	280
20	40	59	72	100	186	280	280
21	40	59	72	100	186	279	279
22	40	59	71	99	185	279	279
23	39	58	71	99	185	278	278
24	39	57	70	98	184	278	278
25	38	57	69	97	183	277	277
26	37	56	69	97	183	276	276
27	37	55	70	96	182	276	276
28	36	55	72	95	181	275	275
29	35	54	75	95	181	274	274
30	34	53	77	94	180	274	274

3.11. Norwegian krone

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	27	39	46	67	185	308	3 266
2	28	40	46	68	185	355	2 435
3	27	40	48	72	179	372	1 834
4	26	40	50	75	176	373	1 413
5	26	41	52	76	176	364	1 116
6	27	43	54	78	175	350	902
7	27	44	55	79	174	334	744
8	27	44	55	81	173	316	623
9	26	44	56	83	172	297	529
10	26	45	57	85	172	280	455
11	26	44	57	85	171	265	394
12	25	44	56	84	170	264	344
13	24	43	56	84	170	264	303
14	24	43	55	83	169	263	268
15	23	42	55	83	169	262	262
16	22	41	54	82	168	262	262
17	22	41	53	82	167	261	261
18	22	41	53	81	167	261	261
19	22	41	53	81	167	261	261
20	22	41	53	81	167	261	261
21	22	41	54	81	167	261	261
22	22	41	57	81	167	261	261
23	21	40	58	81	167	261	261
24	21	40	61	81	167	261	261
25	21	40	64	80	166	260	260
26	21	40	66	80	166	260	260
27	20	39	69	80	166	260	260
28	20	39	71	80	166	259	259
29	20	39	73	79	165	259	259
30	19	38	76	79	165	259	259

3.12. *Swiss franc*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	24	141	299	3 162
2	0	1	6	25	142	344	2 352
3	1	1	9	30	137	360	1 770
4	1	3	11	33	135	361	1 363
5	1	4	14	35	135	353	1 078
6	2	4	16	38	135	339	872
7	2	6	19	41	135	323	720
8	2	6	22	43	135	306	604
9	3	7	24	46	135	289	513
10	4	8	26	48	135	271	441
11	4	9	29	50	136	255	382
12	4	10	31	49	135	238	334
13	4	10	34	49	135	229	294
14	4	12	36	49	135	229	260
15	5	12	38	48	134	228	231
16	6	13	41	48	133	227	227
17	6	14	43	50	133	227	227
18	6	15	45	52	133	227	227
19	7	15	47	54	133	227	227
20	7	17	50	56	134	228	228
21	7	17	52	58	134	228	228
22	8	18	54	60	134	228	228
23	8	18	57	61	134	228	228
24	8	20	59	64	134	228	228
25	9	20	62	66	134	228	228
26	9	21	64	68	135	228	228
27	10	23	67	69	137	227	227
28	10	23	68	71	138	227	227
29	10	24	71	73	139	227	227
30	11	25	74	75	141	227	227

3.13. *Australian dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	41	53	60	81	199	305	3 224
2	41	53	60	81	199	351	2 408
3	40	53	61	85	193	370	1 818
4	39	53	64	88	190	371	1 403
5	40	55	66	89	189	363	1 109
6	40	56	67	92	188	349	897
7	41	58	68	93	187	333	741
8	40	58	69	94	186	315	621
9	39	58	69	96	186	297	528
10	39	58	70	98	185	280	454
11	38	57	70	98	184	278	393
12	38	57	69	97	183	277	344
13	37	56	69	97	183	276	302
14	37	56	68	96	182	276	276
15	36	55	67	95	181	275	275
16	35	54	67	95	181	274	274
17	35	54	66	94	180	274	274
18	34	53	66	94	180	274	274
19	34	53	65	93	179	273	273
20	34	53	65	93	179	273	273
21	33	52	65	93	179	273	273
22	33	52	64	92	178	272	272
23	32	51	64	92	178	272	272
24	32	51	63	91	177	271	271
25	31	50	63	90	176	270	270
26	30	49	66	90	176	270	270
27	30	49	68	89	175	269	269
28	29	48	71	88	174	268	268
29	28	47	73	88	174	267	267
30	27	46	76	87	173	267	267

3.14. *Baht*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	13	26	32	53	171	305	3 224
2	17	29	36	57	175	350	2 398
3	19	32	41	65	172	367	1 807
4	22	36	46	71	172	368	1 394
5	24	39	50	74	174	361	1 103
6	24	40	51	75	172	347	893
7	28	46	56	81	175	331	738
8	27	45	56	82	174	314	619
9	28	47	58	86	175	297	527
10	30	49	61	89	176	279	453
11	31	50	63	91	177	271	393
12	32	51	64	92	178	271	344
13	32	51	64	92	178	272	303
14	33	52	64	92	178	272	272
15	33	52	64	92	178	272	272
16	33	51	64	92	178	272	272
17	33	52	64	92	178	272	272
18	32	51	63	91	177	271	271
19	32	51	63	91	177	271	271
20	32	51	63	91	177	271	271
21	32	51	63	91	177	271	271
22	31	50	63	91	177	271	271
23	31	50	63	91	177	270	270
24	31	50	62	90	176	270	270
25	30	49	64	90	176	270	270
26	30	49	66	89	175	269	269
27	29	48	69	89	175	269	269
28	29	48	71	88	174	268	268
29	28	47	74	88	174	267	267
30	28	47	77	87	173	267	267

3.15. *Canadian dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	13	25	32	53	171	308	3 269
2	14	26	33	54	172	354	2 433
3	15	28	36	60	168	372	1 833
4	15	29	39	64	166	373	1 412
5	16	31	43	66	166	364	1 115
6	18	34	45	69	166	350	901
7	19	36	47	71	166	333	743
8	19	37	48	74	166	316	623
9	19	38	49	77	166	298	529
10	20	39	51	79	166	280	455
11	20	39	52	80	166	262	394
12	20	39	52	80	166	260	344
13	21	39	52	80	166	260	303
14	21	39	52	80	166	260	268
15	21	40	52	80	166	260	260
16	20	39	52	80	166	260	260
17	20	39	52	80	166	260	260
18	20	39	52	80	166	260	260
19	20	39	52	80	166	260	260
20	20	39	52	80	166	260	260
21	20	39	54	80	166	260	260
22	20	39	57	79	165	259	259
23	20	39	58	79	165	259	259
24	19	38	61	79	165	258	258
25	19	38	63	78	164	258	258
26	18	37	66	78	164	257	257
27	18	37	68	77	163	257	257
28	17	36	71	77	163	257	257
29	17	36	73	76	162	256	256
30	17	35	76	77	162	256	256

3.16. *Chilean peso*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	45	58	64	85	203	324	3 455
2	49	61	67	89	206	374	2 581
3	51	64	72	96	204	393	1 946
4	52	66	77	101	203	394	1 499
5	54	69	81	104	204	385	1 184
6	56	72	83	108	204	370	957
7	58	75	85	110	204	353	789
8	57	75	86	112	204	334	661
9	58	76	88	115	204	315	562
10	58	77	89	117	204	298	482
11	58	77	90	118	204	298	418
12	58	77	89	117	203	297	365
13	57	76	89	117	203	296	321
14	56	75	88	116	202	296	296
15	56	74	87	115	201	295	295
16	55	74	86	114	200	294	294
17	54	73	86	114	200	293	293
18	54	72	85	113	199	293	293
19	53	72	84	112	198	292	292
20	52	71	84	112	198	292	292
21	52	71	83	111	197	291	291
22	51	70	82	110	196	290	290
23	50	69	81	109	195	289	289
24	49	68	80	108	194	288	288
25	48	67	80	108	194	287	287
26	47	66	79	107	193	286	286
27	46	65	78	106	192	285	285
28	45	64	77	105	191	285	285
29	44	63	77	104	190	284	284
30	43	62	80	103	189	283	283

3.17. Colombian peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	76	89	95	116	234	330	3 431
2	81	94	100	121	239	376	2 593
3	82	95	103	127	235	399	1 972
4	82	96	106	131	233	403	1 528
5	85	100	112	135	235	395	1 211
6	88	104	115	139	236	381	981
7	90	107	117	142	236	364	810
8	91	109	120	146	238	345	680
9	92	111	122	149	239	332	578
10	93	112	124	152	239	333	496
11	93	112	124	152	238	332	430
12	92	111	124	152	238	332	376
13	91	110	123	151	237	330	330
14	90	109	121	149	235	329	329
15	88	107	120	148	234	328	328
16	87	106	119	147	233	326	326
17	86	105	117	145	231	325	325
18	85	103	116	144	230	324	324
19	83	102	115	143	229	322	322
20	82	101	113	141	227	321	321
21	80	99	112	140	226	320	320
22	79	98	110	138	224	318	318
23	77	96	109	137	223	317	317
24	76	95	107	135	221	315	315
25	74	93	105	133	219	313	313
26	72	91	104	132	218	312	312
27	71	90	102	130	216	310	310
28	69	88	101	129	215	308	308
29	68	86	99	127	213	307	307
30	66	85	97	125	211	305	305

3.18. *Hong Kong dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	7	19	25	47	164	305	3 227
2	10	22	28	50	167	351	2 407
3	12	25	33	57	164	369	1 814
4	13	27	37	62	164	370	1 398
5	15	30	42	65	165	361	1 105
6	17	33	44	69	165	347	894
7	19	36	46	71	165	331	737
8	19	37	48	74	166	313	618
9	19	38	49	76	166	296	525
10	20	38	51	78	166	278	451
11	20	39	51	79	165	261	391
12	20	38	51	79	165	259	342
13	19	38	50	79	164	258	301
14	18	37	50	78	164	258	266
15	18	37	49	77	163	257	257
16	17	36	48	76	162	256	256
17	17	36	48	76	162	256	256
18	16	35	48	76	162	256	256
19	16	35	49	76	162	256	256
20	17	35	51	76	162	256	256
21	17	36	54	76	162	256	256
22	17	36	56	76	162	256	256
23	17	35	58	76	162	256	256
24	16	35	61	76	162	256	256
25	16	35	63	76	162	256	256
26	16	35	66	76	162	255	255
27	16	35	68	75	161	255	255
28	16	35	71	75	161	255	255
29	15	34	73	75	161	255	255
30	15	34	76	77	161	255	255

3.19. *Indian rupee*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	90	103	109	130	248	344	3 432
2	91	104	110	131	249	372	2 569
3	91	104	113	137	244	392	1 941
4	92	106	116	141	242	395	1 500
5	93	108	119	142	242	387	1 188
6	94	110	121	145	242	373	962
7	95	112	122	147	241	356	794
8	95	112	123	149	241	338	666
9	94	112	124	151	240	334	567
10	93	112	124	152	239	333	487
11	92	111	123	151	237	331	422
12	90	109	122	150	236	330	369
13	89	107	120	148	234	328	328
14	87	106	118	146	232	326	326
15	85	104	116	144	230	324	324
16	83	102	115	143	229	322	322
17	82	101	113	141	227	321	321
18	80	99	112	140	226	319	319
19	79	98	110	138	224	318	318
20	78	97	109	137	223	317	317
21	77	96	108	136	222	316	316
22	76	94	107	135	221	315	315
23	74	93	106	134	220	314	314
24	73	92	105	133	219	312	312
25	72	91	103	131	217	311	311
26	71	90	102	130	216	310	310
27	69	88	101	129	215	309	309
28	68	87	100	128	214	308	308
29	67	86	99	127	213	306	306
30	66	85	97	125	211	305	305

3.20. Mexican peso

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	313	325	331	353	470	566	3 578
2	81	93	99	121	238	386	2 674
3	83	96	104	128	236	405	2 013
4	85	99	109	134	235	406	1 549
5	87	102	113	137	237	396	1 223
6	89	105	116	141	237	381	988
7	91	108	119	143	238	363	814
8	92	109	121	146	238	344	682
9	92	111	122	150	239	332	579
10	93	111	124	151	238	332	497
11	93	112	124	152	238	332	431
12	93	112	125	153	239	332	377
13	93	112	125	153	239	333	333
14	94	113	125	154	239	333	333
15	95	114	126	154	240	334	334
16	96	115	127	155	241	335	335
17	97	116	128	156	242	336	336
18	98	117	129	157	243	337	337
19	99	117	130	158	244	338	338
20	99	118	130	158	244	338	338
21	99	118	131	159	245	338	338
22	99	118	130	158	244	338	338
23	98	117	129	157	243	337	337
24	97	116	129	157	243	336	336
25	96	115	127	155	241	335	335
26	95	114	126	154	240	334	334
27	93	112	125	153	239	333	333
28	92	111	123	151	237	331	331
29	91	109	122	150	236	330	330
30	89	108	121	149	235	328	328

3.21. *New Taiwan dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	7	13	35	152	304	3 222
2	0	7	13	35	152	349	2 392
3	1	7	15	39	147	365	1 798
4	1	7	17	42	144	366	1 385
5	1	8	20	43	143	357	1 093
6	2	10	21	46	142	343	884
7	2	12	22	47	141	327	729
8	2	12	23	49	141	310	611
9	3	12	25	51	140	292	519
10	4	12	26	52	139	274	446
11	4	12	29	53	139	257	387
12	4	12	32	53	139	241	338
13	4	13	34	53	139	233	297
14	4	13	37	53	139	233	263
15	6	13	38	54	140	233	234
16	6	13	41	54	140	234	234
17	6	14	44	54	140	234	234
18	6	15	46	55	141	235	235
19	7	15	48	55	141	235	235
20	7	17	51	57	142	236	236
21	7	17	53	59	143	237	237
22	8	18	55	61	144	238	238
23	8	20	58	63	144	238	238
24	9	20	61	65	145	239	239
25	9	21	63	67	145	239	239
26	9	21	65	69	146	239	239
27	10	23	67	71	146	240	240
28	10	23	70	73	146	240	240
29	11	24	72	75	146	240	240
30	11	25	76	77	146	240	240

3.22. *New Zealand dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	47	59	65	87	204	311	3 293
2	48	60	66	88	205	358	2 458
3	47	60	69	92	200	376	1 853
4	47	61	71	95	197	377	1 428
5	47	62	73	97	196	368	1 128
6	48	64	75	99	196	354	912
7	48	65	76	100	195	337	752
8	48	65	76	102	194	319	630
9	47	66	77	105	194	301	535
10	47	65	78	105	192	286	460
11	45	64	77	105	191	285	399
12	44	63	76	104	190	283	348
13	43	62	74	102	188	282	306
14	41	60	73	101	187	281	281
15	40	59	72	100	186	279	279
16	39	58	70	98	184	278	278
17	38	57	69	97	183	277	277
18	37	56	68	96	182	276	276
19	36	55	67	95	181	275	275
20	36	54	67	95	181	275	275
21	35	54	66	94	180	274	274
22	34	53	66	94	180	274	274
23	34	53	65	93	179	273	273
24	33	52	65	93	179	272	272
25	32	51	64	92	178	272	272
26	32	51	66	91	177	271	271
27	31	50	69	90	176	270	270
28	30	49	71	90	176	270	270
29	30	49	73	89	175	269	269
30	29	48	77	89	175	268	268

3.23. *Rand*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	110	122	129	150	268	363	3 448
2	112	124	130	152	269	375	2 585
3	113	126	134	158	266	395	1 953
4	114	128	138	163	264	397	1 509
5	115	130	142	165	265	389	1 195
6	117	133	144	169	265	375	969
7	119	136	146	171	265	359	801
8	118	136	147	173	265	359	673
9	118	137	148	176	265	358	573
10	118	137	149	177	264	358	493
11	117	136	149	177	263	357	428
12	116	135	148	176	262	355	374
13	115	134	146	174	260	354	354
14	113	132	144	172	258	352	352
15	111	130	142	170	256	350	350
16	109	128	140	168	254	348	348
17	107	126	138	166	252	346	346
18	105	124	136	164	250	344	344
19	103	122	134	162	248	342	342
20	101	120	133	161	247	340	340
21	99	118	131	159	245	339	339
22	98	117	129	157	243	337	337
23	96	115	127	155	241	335	335
24	94	113	125	153	239	333	333
25	92	111	123	152	237	331	331
26	90	109	122	150	236	330	330
27	88	107	120	148	234	328	328
28	87	106	118	146	232	326	326
29	85	104	116	144	230	324	324
30	83	102	115	143	229	323	323

3.24. *Real*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	162	174	180	202	319	415	3 827
2	171	184	190	211	329	425	2 806
3	176	189	197	221	329	424	2 088
4	178	192	202	227	328	423	1 598
5	179	194	205	229	328	422	1 258
6	179	196	207	231	328	421	1 016
7	180	197	208	232	327	420	838
8	179	196	208	233	325	419	704
9	178	196	208	235	324	418	599
10	177	196	208	236	323	417	516
11	176	195	207	235	321	415	448
12	173	192	205	233	319	413	413
13	171	190	202	230	316	410	410
14	168	187	199	227	313	407	407
15	165	184	196	224	310	404	404
16	162	181	193	221	307	401	401
17	159	178	190	218	304	398	398
18	156	175	187	215	301	395	395
19	153	172	184	212	298	392	392
20	150	169	182	210	296	389	389
21	147	166	179	207	293	386	386
22	144	163	176	204	290	383	383
23	141	160	172	200	286	380	380
24	138	157	169	197	283	377	377
25	135	154	166	194	280	374	374
26	132	151	163	191	277	371	371
27	129	148	160	188	274	368	368
28	126	145	158	186	272	365	365
29	123	142	155	183	269	363	363
30	121	140	152	180	266	360	360

3.25. Renminbi-yuan

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	28	40	46	68	185	313	3 318
2	29	41	47	69	186	359	2 466
3	28	42	50	74	181	376	1 856
4	28	42	52	77	179	377	1 430
5	29	44	55	79	178	368	1 130
6	30	46	57	81	178	354	914
7	30	47	58	82	177	338	754
8	29	47	58	84	176	320	632
9	29	47	59	86	175	302	537
10	29	47	60	87	174	284	461
11	28	47	60	88	174	268	400
12	28	47	59	87	173	267	350
13	27	46	59	87	173	266	308
14	27	46	58	86	172	266	272
15	26	45	58	86	172	266	266
16	26	45	58	86	172	266	266
17	26	45	58	86	172	266	266
18	26	45	58	86	172	266	266
19	26	45	58	86	172	266	266
20	27	46	58	86	172	266	266
21	27	46	58	86	172	266	266
22	26	45	58	86	172	266	266
23	26	45	60	86	172	266	266
24	26	45	62	85	171	265	265
25	26	45	65	85	171	265	265
26	25	44	67	85	171	265	265
27	25	44	70	85	170	264	264
28	25	44	72	84	170	264	264
29	24	43	75	84	170	264	264
30	24	43	77	83	169	263	263

3.26. Ringgit

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	25	37	43	65	182	312	3 308
2	27	39	45	67	184	360	2 473
3	28	41	49	73	181	378	1 866
4	29	43	53	78	179	380	1 439
5	31	46	57	81	180	371	1 138
6	32	48	60	84	180	358	921
7	34	51	62	86	181	341	761
8	34	52	63	89	181	323	638
9	35	53	65	92	181	305	543
10	36	54	67	94	182	287	466
11	36	55	68	96	182	276	404
12	37	56	68	96	182	276	354
13	37	56	68	96	182	276	311
14	37	55	68	96	182	276	276
15	36	55	68	96	182	276	276
16	36	55	68	96	182	275	275
17	36	55	68	96	182	276	276
18	36	55	68	96	182	276	276
19	36	55	68	96	182	276	276
20	37	56	68	96	182	276	276
21	37	56	68	96	182	276	276
22	37	56	68	96	182	276	276
23	36	55	68	96	182	276	276
24	36	55	68	96	182	275	275
25	36	55	67	95	181	275	275
26	35	54	68	95	181	274	274
27	35	53	70	94	180	274	274
28	34	53	73	93	179	273	273
29	33	52	75	93	179	273	273
30	33	52	78	92	178	272	272

3.27. *Russian rouble*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	121	134	140	161	279	375	3 630
2	120	133	139	160	278	390	2 709
3	119	132	140	164	272	409	2 039
4	118	132	142	167	269	410	1 569
5	118	134	145	168	268	401	1 238
6	119	135	146	170	267	385	1 000
7	119	136	147	171	266	367	824
8	118	136	147	173	265	359	690
9	118	136	148	175	264	358	585
10	117	136	149	176	263	357	502
11	117	136	148	176	263	356	435
12	116	135	147	175	261	355	380
13	115	134	146	174	260	354	354
14	114	132	145	173	259	353	353
15	111	130	143	171	257	351	351
16	109	128	141	169	255	349	349
17	107	126	138	166	252	346	346
18	105	124	136	164	250	344	344
19	103	122	134	162	248	342	342
20	101	120	132	160	246	340	340
21	98	117	130	158	244	338	338
22	96	115	128	156	242	336	336
23	94	113	126	154	240	333	333
24	92	111	123	151	237	331	331
25	90	109	121	149	235	329	329
26	88	107	119	147	233	327	327
27	85	104	117	145	231	325	325
28	83	102	115	143	229	323	323
29	81	100	113	141	227	321	321
30	80	98	111	139	225	319	319

3.28. *Singapore dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	8	14	36	153	305	3 229
2	0	10	16	38	155	351	2 409
3	1	12	20	44	151	369	1 815
4	1	14	24	49	150	370	1 400
5	1	16	28	51	151	362	1 107
6	3	19	31	55	151	348	896
7	5	22	33	57	152	332	739
8	5	23	34	60	152	314	620
9	6	24	35	63	152	296	526
10	6	24	37	64	152	278	452
11	6	25	37	65	151	261	392
12	6	24	37	65	151	245	342
13	5	24	37	65	151	245	301
14	5	24	37	65	150	244	266
15	6	24	40	64	150	244	244
16	6	23	41	64	150	244	244
17	6	23	44	64	150	244	244
18	7	23	47	64	150	244	244
19	7	24	49	64	150	244	244
20	7	24	51	65	151	245	245
21	7	25	54	65	151	245	245
22	8	25	56	65	151	245	245
23	8	25	58	66	152	245	245
24	9	25	61	66	152	246	246
25	9	25	63	68	152	246	246
26	9	25	66	70	152	246	246
27	10	26	68	72	152	246	246
28	10	26	71	73	152	246	246
29	11	26	73	75	152	246	246
30	11	26	76	77	152	246	246

3.29. *South Korean won*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	31	43	50	71	189	310	3 284
2	32	44	50	72	189	356	2 444
3	30	43	52	76	183	373	1 838
4	29	43	53	78	180	373	1 415
5	29	44	56	79	179	364	1 117
6	32	48	59	83	180	350	903
7	30	47	57	82	177	334	744
8	33	51	62	88	180	316	624
9	33	51	63	90	179	298	530
10	28	46	59	86	174	280	455
11	24	42	55	83	169	263	394
12	20	39	52	80	166	260	344
13	18	37	50	78	164	257	302
14	16	35	48	76	162	256	267
15	15	34	46	74	160	254	254
16	13	32	45	73	159	253	253
17	13	31	44	72	158	252	252
18	12	31	47	71	157	251	251
19	12	30	49	71	157	251	251
20	12	30	51	71	157	251	251
21	12	30	54	71	157	251	251
22	12	30	56	71	157	251	251
23	11	30	58	71	157	251	251
24	11	30	61	71	157	251	251
25	11	30	63	71	157	250	250
26	11	30	66	70	156	250	250
27	11	30	68	71	156	250	250
28	11	30	71	73	156	250	250
29	11	30	73	75	156	250	250
30	11	29	76	77	156	250	250

3.30. *Turkish lira*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	202	214	221	242	360	455	4 446
2	199	211	217	239	356	476	3 376
3	193	207	215	239	346	506	2 572
4	189	203	213	238	340	511	1 991
5	185	200	211	235	335	502	1 574
6	182	198	209	233	330	484	1 271
7	179	196	206	231	325	461	1 044
8	174	192	203	229	321	436	871
9	171	189	200	228	317	411	737
10	167	185	198	226	313	406	630
11	163	182	194	222	308	402	544
12	159	178	190	218	304	398	473
13	155	174	186	214	300	394	414
14	151	170	182	210	296	390	390
15	147	166	179	207	293	387	387
16	144	163	175	203	289	383	383
17	141	160	172	200	286	380	380
18	138	156	169	197	283	377	377
19	135	153	166	194	280	374	374
20	132	151	163	191	277	371	371
21	129	148	160	188	274	368	368
22	126	145	157	185	271	365	365
23	123	142	155	183	269	362	362
24	120	139	152	180	266	360	360
25	118	137	149	177	263	357	357
26	115	134	147	175	261	354	354
27	113	132	144	172	258	352	352
28	110	129	142	170	256	349	349
29	108	127	139	167	253	347	347
30	106	124	137	165	251	345	345

3.31. *US dollar*

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	14	25	51	169	305	3 228
2	0	14	25	51	169	351	2 407
3	1	17	28	55	166	369	1 815
4	1	20	31	61	165	370	1 398
5	3	23	36	66	166	361	1 105
6	5	26	39	68	166	348	894
7	8	30	42	71	167	331	738
8	10	34	45	74	167	314	618
9	12	37	49	76	167	296	526
10	13	39	51	77	167	278	452
11	14	40	52	78	167	261	391
12	15	42	54	79	167	261	342
13	16	43	54	80	167	261	301
14	16	44	55	80	167	261	266
15	16	44	55	80	167	261	261
16	16	44	55	80	167	260	260
17	16	44	55	80	167	260	260
18	16	44	55	80	167	260	260
19	16	44	55	80	167	261	261
20	16	44	55	80	167	261	261
21	16	44	55	80	167	261	261
22	16	44	56	80	167	261	261
23	16	44	58	80	167	261	261
24	16	44	61	80	167	261	261
25	16	44	63	80	167	261	261
26	16	44	66	80	167	260	260
27	16	44	68	80	166	260	260
28	16	44	71	80	166	260	260
29	16	44	73	80	166	260	260
30	16	44	75	80	165	259	259

3.32. Yen

Duration (in years)	Credit quality step 0	Credit quality step 1	Credit quality step 2	Credit quality step 3	Credit quality step 4	Credit quality step 5	Credit quality step 6
1	0	0	3	14	132	303	3 200
2	0	1	6	14	131	347	2 375
3	1	1	9	17	124	363	1 785
4	1	3	11	20	121	363	1 374
5	1	4	14	22	120	354	1 085
6	2	4	16	25	119	341	877
7	2	6	19	27	119	324	723
8	2	6	22	30	119	307	606
9	3	7	24	33	119	289	515
10	4	8	26	35	119	272	442
11	4	9	29	37	119	255	384
12	4	10	31	39	119	239	335
13	4	10	34	41	119	224	295
14	4	12	36	43	119	213	261
15	6	12	38	45	120	214	232
16	6	13	41	48	120	214	214
17	6	14	43	50	120	214	214
18	6	15	46	52	123	215	215
19	7	15	48	54	125	215	215
20	7	17	50	56	127	216	216
21	7	17	53	58	128	216	216
22	8	18	55	60	130	216	216
23	8	18	57	62	132	217	217
24	8	20	59	64	133	217	217
25	9	20	62	66	135	217	217
26	9	21	64	68	137	217	217
27	10	23	67	70	138	217	217
28	10	23	69	71	139	217	217
29	10	24	72	73	140	217	217
30	11	25	74	75	141	217	217

ANNEX III

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

Currency	National insurance market	Volatility adjustment (in bps)
Euro	Austria	3
Euro	Belgium	3
Euro	Cyprus	3
Euro	Estonia	3
Euro	Finland	3
Euro	France	3
Euro	Germany	3
Euro	Greece	3
Euro	Ireland	3
Euro	Italy	3
Euro	Latvia	3
Euro	Lithuania	3
Euro	Luxembourg	3
Euro	Malta	3
Euro	Netherlands	3
Euro	Portugal	3
Euro	Slovakia	3
Euro	Slovenia	3
Euro	Spain	3
Czech koruna	Czech Republic	21
Danish krone	Denmark	47
Forint	Hungary	8
Krona	Sweden	11
Kuna	Croatia	- 0
Lev	Bulgaria	- 4
Pound sterling	United Kingdom	3
Romanian leu	Romania	5
Zloty	Poland	17
Króna	Iceland	- 7
Norwegian krone	Norway	32
Swiss franc	Liechtenstein	4
Swiss franc	Switzerland	4
Australian dollar	Australia	15
Canadian dollar	Canada	39
Renminbi-yuan	China	34
Hong Kong dollar	Hong Kong	2
US dollar	United States	23
Yen	Japan	4

COMMISSION IMPLEMENTING REGULATION (EU) 2022/187**of 10 February 2022****authorising the placing on the market of cetylated fatty acids as a novel food under Regulation (EU) 2015/2283 of the European Parliament and of the Council, and amending Commission Implementing Regulation (EU) 2017/2470****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

Having regard to Regulation (EU) 2015/2283 of the European Parliament and of the Council of 25 November 2015 on novel foods, amending Regulation (EU) No 1169/2011 of the European Parliament and of the Council and repealing Regulation (EC) No 258/97 of the European Parliament and of the Council and Commission Regulation (EC) No 1852/2001 ⁽¹⁾, and in particular Article 12 thereof,

Whereas:

- (1) Regulation (EU) 2015/2283 provides that only novel foods authorised and included in the Union list may be placed on the market within the Union.
- (2) Pursuant to Article 8 of Regulation (EU) 2015/2283, Commission Implementing Regulation (EU) 2017/2470 ⁽²⁾ establishing a Union list of authorised novel foods was adopted.
- (3) On 4 June 2020, the company Pharmanutra S.p.A. ('the applicant') submitted an application to the Commission pursuant to Article 10(1) of Regulation (EU) 2015/2283 to place cetylated fatty acids on the Union market as a novel food. The applicant requested cetylated fatty acids to be used in food supplements as defined in Directive 2002/46/EC of the European Parliament and of the Council ⁽³⁾. The application specified that the food supplements are intended for use by the adult population at the maximum use level of 2,1 g per day.

⁽¹⁾ OJ L 327, 11.12.2015, p. 1.

⁽²⁾ Commission Implementing Regulation (EU) 2017/2470 of 20 December 2017 establishing the Union list of novel foods in accordance with Regulation (EU) 2015/2283 of the European Parliament and of the Council on novel foods (OJ L 351, 30.12.2017, p. 72).

⁽³⁾ Directive 2002/46/EC of the European Parliament and of the Council of 10 June 2002 on the approximation of the laws of the Member States relating to food supplements (OJ L 183, 12.7.2002, p. 51).

- (4) The applicant also submitted a request to the Commission for the protection of proprietary data for a number of data submitted in support of the application. Namely, bacterial reverse mutation assay ⁽⁴⁾; *in vitro* micronucleus test ⁽⁵⁾; 14-day toxicity study in rats ⁽⁶⁾; 13-week toxicity study in rats ⁽⁷⁾; summary table of statistically significant observations in toxicity studies ⁽⁸⁾; certificates of analysis, batch testing and methods of analysis ⁽⁹⁾; stability data ⁽¹⁰⁾.
- (5) In accordance with Article 10(3) of Regulation (EU) 2015/2283, the Commission consulted the European Food Safety Authority ('the Authority') on 20 July 2020, requesting it to provide a scientific opinion by carrying out an assessment of cetylated fatty acids as a novel food.
- (6) On 26 May 2021, the Authority adopted its scientific opinions on the 'Safety of Cetylated Fatty Acids as a Novel Food pursuant to Regulation (EU) 2015/2283' ⁽¹¹⁾. That opinion is in line with the requirements of Article 11 of Regulation (EU) 2015/2283.
- (7) In that opinion, the Authority concluded that the novel food, cetylated fatty acids, is safe at an intake level of 1,6 g per day for the adult population. This safe intake level is lower than the maximum intake level of 2,1 g per day proposed by the applicant. As indicated by the Authority, the highest dose tested in a subchronic toxicity study in rats was considered as the no-observed-adverse effect level (NOAEL). By applying the default uncertainty factor and a default body weight for the adult population, that results in an intake of 1,6 g per day.
- (8) Therefore, the opinion of the Authority gives sufficient grounds to establish that cetylated fatty acids when used in food supplements for the adult population with maximum level of 1,6 g per day fulfil the conditions for placing on the market in accordance Article 12(1) of Regulation (EU) 2015/2283.
- (9) The food supplements containing cetylated fatty acids should not be consumed by persons under 18 years of age and therefore, a labelling requirement should be provided in order to properly inform the consumers about that.
- (10) In its opinion, the Authority also concluded that the bacterial reverse mutation assay; *in vitro* micronucleus test; 13-week toxicity study in rats; summary table of statistically significant observations in toxicity studies; certificates of analysis, batch testing and methods of analysis; and stability data served as a basis to establish the safety of the novel food. The Authority also noted that it could not have reached that conclusion without those data, claimed by the applicant as proprietary.
- (11) The Commission requested the applicant to further clarify the justification provided with regard to their proprietary claim over those data and to clarify their claim to an exclusive right of reference to those data, as required under Article 26(2)(b) of Regulation (EU) 2015/2283.
- (12) The applicant declared that, at the time of the submission of the application, they held proprietary and exclusive rights of reference to those data under national law, and that therefore third parties cannot lawfully access or use those data or refer to those data.

⁽⁴⁾ Thompson, 2017. Report, Cetilar: Reverse Mutation Assay 'Ames Test' using Salmonella typhimurium and Escherichia coli Salmonella typhimurium and Escherichia coli. Envigo Study Number: NW13QW. 4 December 2017 (unpublished).

⁽⁵⁾ Morris, 2017. Report, Cetilar: micronucleus test in human lymphocytes *in vitro*. Envigo Study Number: SL29LL. Issue Date: 9 November 2017 (unpublished).

⁽⁶⁾ Piras, 2019. Final Report. 14-day repeated oral toxicity study in CRL CD (SD) Rat of the product named Cetilar. NB/080118 (unpublished).

⁽⁷⁾ Piras, 2020. Final Report. 13-week repeated oral toxicity study of T/08/041 in CD ISG (SD) rats with concomitant recovery study. NB/080118 (unpublished).

⁽⁸⁾ Appendix B3. Piras (2020) (unpublished).

⁽⁹⁾ Annex III (unpublished).

⁽¹⁰⁾ Annex IV (unpublished).

⁽¹¹⁾ EFSA Journal 2021;19(7):6670.

- (13) The Commission assessed all the information provided by the applicant and considered that the applicant has sufficiently substantiated the fulfilment of the requirements laid down in Article 26(2) of Regulation (EU) 2015/2283. Therefore, the bacterial reverse mutation assay ⁽¹²⁾; *in vitro* micronucleus test ⁽¹³⁾; 13-week toxicity study in rats ⁽¹⁴⁾; summary table of statistically significant observations in toxicity studies ⁽¹⁵⁾; certificates of analysis, batch testing and methods of analysis ⁽¹⁶⁾; stability data ⁽¹⁷⁾ contained in the applicant's file should not be used by the Authority for the benefit of any subsequent applicant for a period of five years from the date of entry into force of this Regulation. Accordingly, the placing on the market within the Union of cetylated fatty acids should be restricted to the applicant for that period.
- (14) However, restricting the authorisation of cetylated fatty acids and of the reference to the data contained in the applicant's file for the sole use of the applicant, does not prevent other applicants from applying for an authorisation to place on the market the same novel food, provided that their application is based on legally obtained information supporting such authorisation under Regulation (EU) 2015/2283.
- (15) The Annex to Implementing Regulation (EU) 2017/2470 should therefore be amended accordingly.
- (16) The measures provided for in this Regulation are in accordance with the opinion of the Standing Committee on Plants, Animals, Food and Feed,

HAS ADOPTED THIS REGULATION:

Article 1

1. Cetylated fatty acids as specified in the Annex to this Regulation shall be included in the Union list of authorised novel foods established in Implementing Regulation (EU) 2017/2470.

2. For a period of five years from the date of entry into force of this Regulation only the initial applicant:

company: Pharmanutra S.p.A.,

address: Via Delle Lenze 216/b, 56122 Pisa, Italy

is authorised to place on the market within the Union the novel food referred to in paragraph 1, unless a subsequent applicant obtains authorisation for the novel food without reference to the data protected pursuant to Article 2 of this Regulation or with the agreement of Pharmanutra S.p.A.

3. The entry in the Union list referred to in paragraph 1 shall include the conditions of use and labelling requirements laid down in the Annex to this Regulation.

Article 2

The studies contained in the application file on the basis of which the novel food referred to in Article 1 have been assessed by the Authority, claimed by the applicant as proprietary and without which the novel food could not have been authorised, shall not be used for the benefit of a subsequent applicant for a period of five years from the date of entry into force of this Regulation without the agreement of Pharmanutra S.p.A.

⁽¹²⁾ Thompson, 2017. Report, Cetilar: Reverse Mutation Assay 'Ames Test' using Salmonella typhimurium and Escherichia coli Salmonella typhimurium and Escherichia coli. Envigo Study Number: NW13QW. 4 December 2017 (unpublished).

⁽¹³⁾ Morris, 2017. Report, Cetilar: micronucleus test in human lymphocytes in vitro. Envigo Study Number: SL29LL. Issue Date: 9 November 2017 (unpublished).

⁽¹⁴⁾ Piras, 2020. Final Report. 13-week repeated oral toxicity study of T/08/041 in CD ISG (SD) rats with concomitant recovery study. NB/080118 (unpublished).

⁽¹⁵⁾ Appendix B3. Piras (2020) (unpublished).

⁽¹⁶⁾ Annex III (unpublished).

⁽¹⁷⁾ Annex IV (unpublished).

Article 3

The Annex to Implementing Regulation (EU) 2017/2470 is amended in accordance with the Annex to this Regulation.

Article 4

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

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

Done at Brussels, 10 February 2022.

For the Commission
The President
Ursula VON DER LEYEN

The Annex to Implementing Regulation (EU) 2017/2470 is amended as follows:

(1) in Table 1 (Authorised novel foods), the following entry is inserted:

Authorised novel food	Conditions under which the novel food may be used		Additional specific labelling requirements	Other requirements	Data protection
'Cetylated fatty acids'	<i>Specified food category</i>	<i>Maximum levels</i>	1. The designation of the novel food on the labelling of the food supplements containing it shall be 'cetylated fatty acids preparation'. 2. The labelling of food supplements containing the novel food shall bear a statement that those food supplements should not be consumed by persons under 18 years of age.		Authorised on 3 March 2022. This inclusion is based on proprietary scientific evidence and scientific data protected in accordance with Article 26 of Regulation (EU) 2015/2283. Applicant: Pharmanutra S.p.A., Via Delle Lenze 216/b, 56122 Pisa, Italy. During the period of data protection, the novel food cetylated fatty acids is authorised for placing on the market within the Union only by Pharmanutra S.p.A., unless a subsequent applicant obtains authorisation for the novel food without reference to the proprietary scientific evidence or scientific data protected in accordance with Article 26 of Regulation (EU) 2015/2283 or with the agreement of Pharmanutra S.p.A. End date of the date protection: 3 March 2027'
	Food supplements as defined in Directive 2002/46/EC for the adult population	1,6 g/day			

(2) in Table 2 (Specifications), the following entry is inserted:

Authorised Novel Food	Specification
'Cetylated fatty acids'	Description/Definition: The novel food concerns primarily a mixture of cetylated myristic acid and cetylated oleic acid synthesised from cetyl alcohol, myristic acid and oleic acid, and to a lesser degree, other cetylated fatty acids and other compounds from olive oil. Characteristics/composition: Ester content: 70-80 %, of which: Cetyl oleate: 22-30 %, Cetyl myristate: 41-56 % Triglycerides: 22-25 %

Acid value (mg KOH/g): ≤ 5
Saponification value (mg KOH/g): 130-150

Microbiological criteria:

Total aerobic microbial count: $\leq 1\,000$ CFU/g
Yeasts and moulds: ≤ 100 CFU/g

KOH: potassium hydroxide
CFU: colony forming units'

COMMISSION IMPLEMENTING REGULATION (EU) 2022/188**of 10 February 2022****authorising the placing on the market of frozen, dried and powder forms of *Acheta domesticus* as a novel food under Regulation (EU) 2015/2283 of the European Parliament and of the Council, and amending Commission Implementing Regulation (EU) 2017/2470****(Text with EEA relevance)**

THE EUROPEAN COMMISSION,

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

Having regard to Regulation (EU) 2015/2283 of the European Parliament and of the Council of 25 November 2015 on novel foods, amending Regulation (EU) No 1169/2011 of the European Parliament and of the Council and repealing Regulation (EC) No 258/97 of the European Parliament and of the Council and Commission Regulation (EC) No 1852/2001 ⁽¹⁾, and in particular Article 12 thereof,

Whereas:

- (1) Regulation (EU) 2015/2283 provides that only novel foods authorised and included in the Union list may be placed on the market within the Union.
- (2) Pursuant to Article 8 of Regulation (EU) 2015/2283, Commission Implementing Regulation (EU) 2017/2470 ⁽²⁾ establishing a Union list of authorised novel foods was adopted.
- (3) On 28 December 2018, the company Fair Insects B.V. ('the applicant') submitted an application to the Commission in accordance with Article 10(1) of Regulation (EU) 2015/2283 to place frozen, dried and powder forms of *Acheta domesticus* (house cricket) on the Union market as a novel food. The application requested for whole *Acheta domesticus* in frozen, dried, and powder (ground) forms to be used as snacks and as food ingredient in a number of food products for the general population.
- (4) The applicant also made a request to the Commission for the protection of proprietary scientific data for a number of data submitted in support of the application, namely a description of the production process ⁽³⁾; results of proximate analyses ⁽⁴⁾; analytical data on contaminants ⁽⁵⁾; the results of the stability studies ⁽⁶⁾; the analytical data on microbiological parameters ⁽⁷⁾; information on the company sales of the novel food ⁽⁸⁾; the solubility test results of the novel food for the genotoxicity study ⁽⁹⁾; the results of the protein digestibility studies ⁽¹⁰⁾; and the cytotoxicity/cellular toxicity study ⁽¹¹⁾.
- (5) In accordance with Article 10(3) of Regulation (EU) 2015/2283, the Commission consulted the European Food Safety Authority ('the Authority') on 4 September 2019, asking it to provide a scientific opinion by carrying out an assessment for frozen and dried *Acheta domesticus* as a novel food.

⁽¹⁾ OJ L 327, 11.12.2015, p. 1.

⁽²⁾ Commission Implementing Regulation (EU) 2017/2470 of 20 December 2017 establishing the Union list of novel foods in accordance with Regulation (EU) 2015/2283 of the European Parliament and of the Council on novel foods (OJ L 351, 30.12.2017, p. 72).

⁽³⁾ Fair Insects B.V. 2017 and 2019 (unpublished).

⁽⁴⁾ Fair Insects B.V. 2018 and 2019 (unpublished).

⁽⁵⁾ Fair Insects B.V. 2018 and 2019 (unpublished).

⁽⁶⁾ Fair Insects B.V. 2018 and 2019 (unpublished).

⁽⁷⁾ Fair Insects B.V. 2018 and 2019 (unpublished).

⁽⁸⁾ Fair Insects B.V. 2018 (unpublished).

⁽⁹⁾ Fair Insects B.V. 2018 (unpublished).

⁽¹⁰⁾ Fair Insects B.V. 2018 (unpublished).

⁽¹¹⁾ Fair Insects B.V. 2018 and 2019 (unpublished).

- (6) On 7 July 2021, the Authority in accordance with Article 11 of Regulation (EU) 2015/2283 adopted a scientific opinion on the 'Safety of frozen and dried formulations from whole crickets (*Acheta domesticus*) as a novel food pursuant to Regulation (EU) 2015/2283 ⁽¹²⁾'.
- (7) In its opinion, the Authority concluded that frozen, dried and powder forms of *Acheta domesticus* are safe under the proposed uses and use levels. Therefore, the opinion of the Authority gives sufficient grounds to establish that frozen, dried and powder forms of *Acheta domesticus* under the assessed conditions of use fulfil the conditions for their placing on the market in accordance with Article 12(1) of Regulation (EU) 2015/2283.
- (8) On the basis of limited published evidence on food allergy related to insects in general, which equivocally linked the consumption of *Acheta domesticus* to a number of anaphylaxis events and, on the basis of evidence demonstrating that *Acheta domesticus* contains a number of potentially allergenic proteins, the Authority in the opinion concluded that consumption of this novel food may trigger sensitisation to *Acheta domesticus* proteins. The Authority recommended carrying out further research on the allergenicity of *Acheta domesticus*.
- (9) In order to address the Authority's recommendation, the Commission is currently exploring the ways to carry out the necessary research on the allergenicity of *Acheta domesticus*. Until the data generated by the research is assessed by the Authority, and considering that, to date, evidence directly linking the consumption of *Acheta domesticus* to cases of primary sensitisation and allergies is inconclusive, the Commission considers that no specific labelling requirements concerning the potential of *Acheta domesticus* to cause primary sensitisation should be included in the Union list of authorised novel foods.
- (10) The Authority in its opinion also considered that the consumption of frozen, dried and powder forms of *Acheta domesticus* may cause allergic reactions in persons that are allergic to crustaceans, molluscs and mites. Furthermore, the Authority noted that additional allergens may end up in the novel food, if these allergens are present in the substrate fed to insects. Therefore, it is appropriate that frozen, dried and powder forms of *Acheta domesticus* made available to the consumer as such and foods containing them are appropriately labelled following the requirements in accordance with Article 9 of Regulation (EU) 2015/2283.
- (11) In its scientific opinion, the Authority noted that its conclusion on the safety of the novel food was based on detailed description of the production process; results of proximate analyses; analytical data on contaminants; the results of the stability studies; the analytical data on microbiological parameters; information on the company sales of the novel food; the solubility test results of the novel food for the genotoxicity study; the results of the protein digestibility studies; and the cytotoxicity/cellular toxicity study, and also noted that it could not have reached that conclusion without the data from the unpublished reports of the studies contained in the applicant's file.
- (12) The Commission requested the applicant to further clarify the justification provided with regard to their proprietary claim over those data and to clarify their claim to an exclusive right of reference to them in accordance with Article 26(2)(b) of Regulation (EU) 2015/2283.
- (13) The applicant declared that they held proprietary and exclusive right of reference to data from the detailed description of the production process, results of proximate analyses, analytical data on contaminants, the results of the stability studies, the analytical data on microbiological parameters, information on the company sales of the novel food, the solubility test results of the novel food for the genotoxicity study, the results of the protein digestibility studies, and the cytotoxicity/cellular toxicity study, at the time they submitted the application and therefore third parties cannot lawfully access, use or refer to those studies.

⁽¹²⁾ Safety of frozen and dried formulations from whole crickets (*Acheta domesticus*) as a novel food pursuant to Regulation (EU) 2015/2283; EFSA Journal 2021;19(8):6779.

- (14) The Commission assessed all the information provided by the applicant and considered that the applicant has sufficiently substantiated the fulfilment of the requirements laid down in Article 26(2) of Regulation (EU) 2015/2283. Therefore, the data from production process, results of proximate analyses, analytical data on contaminants, the results of the stability studies, the analytical data on microbiological parameters, information on the company sales of the novel food, the solubility test results of the novel food for the genotoxicity study, the results of the protein digestibility studies, and the cytotoxicity/cellular toxicity study, contained in the applicant's file, on which the Authority based its conclusion on the safety of the novel food and without which it could not have assessed the novel food, should not be used for the benefit of any subsequent applicant for a period of 5 years from the date of entry into force of this Regulation. Accordingly, only the applicant should be authorised to place frozen, dried and powder forms of *Acheta domesticus* on the market within the Union during that period.
- (15) However, restricting the authorisation of frozen, dried and powder forms of *Acheta domesticus* and the reference to the data contained in the applicant's file for the sole use of the applicant does not prevent other applicants from applying for an authorisation to place on the market the same novel food, provided that their application is based on legally obtained information supporting such authorisation.
- (16) The Annex to Implementing Regulation (EU) 2017/2470 should therefore be amended accordingly.
- (17) The measures provided for in this Regulation are in accordance with the opinion of the Standing Committee on Plants, Animals, Food and Feed,

HAS ADOPTED THIS REGULATION:

Article 1

1. Frozen, dried and powder forms of *Acheta domesticus*, as specified in the Annex to this Regulation, shall be included in the Union list of authorised novel foods established in Implementing Regulation (EU) 2017/2470.

2. For a period of 5 years from the date of entry into force of this Regulation, only the initial applicant:

company: Fair Insects B.V.;

address: Industriestraat 3, 5107 NC, Dongen, the Netherlands,

is authorised to place on the market within the Union the novel food referred to in paragraph 1, unless a subsequent applicant obtains authorisation for the novel food without reference to the data protected pursuant to Article 2 of this Regulation or with the agreement of Fair Insects B.V.

3. The entry in the Union list referred to in paragraph 1 shall include the conditions of use and labelling requirements laid down in the Annex to this Regulation.

Article 2

The studies contained in the application file on the basis of which the novel food referred to in Article 1 have been assessed by the Authority, claimed by the applicant as proprietary and without which the novel food could not have been authorised, shall not be used for the benefit of a subsequent applicant for a period of 5 years from the date of entry into force of this Regulation without the agreement of Fair Insects B.V.

Article 3

The Annex to Implementing Regulation (EU) 2017/2470 is amended in accordance with the Annex to this Regulation.

Article 4

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

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

Done at Brussels, 10 February 2022.

For the Commission
The President
Ursula VON DER LEYEN

The Annex to Implementing Regulation (EU) 2017/2470 is amended as follows:

(1) in Table 1 (Authorised novel foods), the following entry is inserted:

Authorised novel food	Conditions under which the novel food may be used		Additional specific labelling requirements	Other requirements	Data protection
'Frozen, dried and powder forms of <i>Acheta domesticus</i> (house cricket)	<i>Specified food category</i>	<i>Maximum levels (g/100g) (marketed as such or reconstituted according to the instructions)</i>	1. The designation of the novel food on the labelling of the foodstuffs containing it shall be 'Frozen <i>Acheta domesticus</i> (house cricket)', 'Dried/powdered <i>Acheta domesticus</i> (house cricket)' depending on the form used. 2. The labelling of the foodstuffs containing frozen, dried or powder forms of <i>Acheta domesticus</i> (house cricket) shall bear a statement that this ingredient may cause allergic reactions to consumers with known allergies to crustaceans, molluscs and products thereof, and to dust mites. This statement shall appear in close proximity to the list of ingredients.		Authorised on 3 March 2022. This inclusion is based on proprietary scientific evidence and scientific data protected in accordance with Article 26 of Regulation (EU) 2015/2283. Applicant: Fair Insects BV, Industriestraat 3, 5107 NC Dongen, the Netherlands. During the period of data protection, the novel food is authorised for placing on the market within the Union only by Fair Insects BV, unless a subsequent applicant obtains authorisation for that novel food without reference to the proprietary scientific evidence or scientific data protected in accordance with Article 26 of Regulation (EU) 2015/2283, or with the agreement of Fair Insects BV. End date of the data protection: 3 March 2027.'
		Frozen			
		Dried or powder			
	Frozen, dried, and powder forms of <i>Acheta domesticus</i>				
	Protein products other than meat analogues	40	20		
	Bread and rolls	30	10		
	Bakery wares, cereal bars, and stuffed pasta products	30	15		
	Biscuits	30	8		
	Pasta-based products (dry)	3	1		
	Soups and soup concentrates or powders	20	5		
	Processed potato products, legumes- and vegetable- based dishes, and pasta- or pizza-based products	15	5		
	Corn flour based snacks	40	20		
	Beer-like beverages, alcoholic drink mixes	1	1		
	Nuts, oilseeds and chickpeas	40	25		

	Sauces	30	10			
	Meat preparations	40	16			
	Meat analogues	80	50			
	Chocolate confectionary	30	10			
	Frozen fermented milk based products	15	5			

(2) in Table 2 (Specifications), the following entry is inserted:

Authorised Novel Food	Specification	
'Frozen, dried and powder forms of <i>Acheta domesticus</i> (house cricket)	Description/Definition: The novel food consists of the whole, frozen, dried and powder forms of the house cricket. The term 'house cricket' refers to the adult <i>Acheta domesticus</i>, an insect species that belongs to the Gryllidae family. The novel food is intended to be marketed in three different forms, namely: (i) thermally processed and frozen whole <i>A. domesticus</i> (AD frozen); (ii) thermally processed and freeze-dried whole <i>A. domesticus</i> (AD dried), and (iii) thermally processed freeze-dried and ground whole <i>A. domesticus</i> (whole AD powder). A minimum 24 hours fasting period is required before killing the insects by freezing, to allow the adults to discard their bowel content.	
	Characteristics/Composition (AD frozen): Ash (% w/w): 0,6–1,2 Moisture (% w/w): 76–82 Crude protein (N x 6,25) (% w/w): 12–21 Digestible Carbohydrates (% w/w): 0,1–2 Fat (% w/w): 3–12 of which saturated (% w/w): 36–45 Peroxide value (Meq O₂/kg fat): ≤ 5 Dietary fibre (% w/w): 0,8–3 *Chitin (% w/w): 0,7–3,0 Heavy metals: Lead: ≤ 0,05 mg/kg Cadmium: ≤ 0,06 mg/kg Mycotoxins: Aflatoxins (Sum of B1, B2, G1, G2): ≤ 4 µg/kg	Characteristics/Composition (AD dried or powder): Ash (% w/w): 2,9–5,1 Moisture (% w/w): ≤ 5 Crude protein (N x 6,25) (% w/w): 55–65 Digestible Carbohydrates (% w/w): 1–4 Fat (% w/w): 29–35 of which saturated (% w/w): 36–45 Peroxide value (Meq O₂/kg fat): ≤ 5 Dietary fibre (% w/w): 3–6 *Chitin (% w/w): 5,3–10,0 Heavy metals: Lead: ≤ 0,05 mg/kg Cadmium: ≤ 0,06 mg/kg Mycotoxins: Aflatoxins (Sum of B1, B2, G1, G2): ≤ 4 µg/kg

	Aflatoxin B1 (µg/kg): ≤ 2 Deoxynivalenol: ≤ 200 µg/kg Ochratoxin A: ≤ 1 µg/kg Dioxins and dioxin like PCBs Sum of dioxins and dioxin-like PCBs UB, (**WHO₂₀₀₅ PCDD/F-PCB-TEQ): ≤ 1,25 pg/g fat Microbiological criteria: Total aerobic colony count: ≤ 10⁵ ***CFU/g Yeasts and moulds: ≤ 100 CFU/g <i>Escherichia coli</i>: ≤ 50 CFU/g <i>Salmonella</i> spp.: Absence in 25 g <i>Listeria monocytogenes</i>: Absence in 25 g Sulfite-reducing Anaerobes: ≤ 30 CFU/g <i>Bacillus cereus</i> (presumptive): ≤ 100 CFU/g Enterobacteriaceae (presumptive): < 100 CFU/g Coagulase-positive <i>staphylococci</i>: ≤ 100 CFU/g	Aflatoxin B1 (µg/kg): ≤ 2 Deoxynivalenol: ≤ 200 µg/kg Ochratoxin A: ≤ 1 µg/kg Dioxins and dioxin like PCBs Sum of dioxins and dioxin-like PCBs UB, (**WHO₂₀₀₅ PCDD/F-PCB-TEQ): ≤ 1,25 pg/g fat Microbiological criteria: Total aerobic colony count: ≤ 10⁵ CFU/g Yeasts and moulds: ≤ 100 CFU/g <i>Escherichia coli</i>: ≤ 50 CFU/g <i>Salmonella</i> spp.: Absence in 25 g <i>Listeria monocytogenes</i>: Absence in 25 g Sulfite-reducing Anaerobes: ≤ 30 CFU/g <i>Bacillus cereus</i> (presumptive): ≤ 100 CFU/g Enterobacteriaceae (presumptive): < 100 CFU/g Coagulase-positive <i>staphylococci</i>: ≤ 100 CFU/g
--	--	---

* Dietary fibre may not include chitin due to different analytical methods.

** Upper bound sum of polychlorinated dibenzo-para-dioxins (PCDDs)-polychlorinated dibenzofurans (PCDFs) and dioxin-like polychlorinated biphenyls (PCBs) expressed as World Health Organization toxic equivalent (using WHO-TEFs of 2005)).

*** CFU: Colony Forming Units.'

DECISIONS

COUNCIL IMPLEMENTING DECISION (CFSP) 2022/189

of 10 February 2022

implementing Decision (CFSP) 2015/1333 concerning restrictive measures in view of the situation in Libya

THE COUNCIL OF THE EUROPEAN UNION,

Having regard to the Treaty on European Union, and in particular Article 31(2) thereof,

Having regard to Council Decision (CFSP) 2015/1333 of 31 July 2015 concerning restrictive measures in view of the situation in Libya, and repealing Decision 2011/137/CFSP ⁽¹⁾, and in particular Article 12(1) thereof,

Having regard to the proposal from the High Representative of the Union for Foreign Affairs and Security Policy,

Whereas:

- (1) On 31 July 2015, the Council adopted Decision (CFSP) 2015/1333.
- (2) On 28 January 2022, the United Nations Security Council ('UNSC') Committee established pursuant to UNSC Resolution 1970 (2011) amended the listing for one person subject to restrictive measures.
- (3) Annexes I and III to Decision (CFSP) 2015/1333 should therefore be amended accordingly,

HAS ADOPTED THIS DECISION:

Article 1

Annexes I and III to Decision (CFSP) 2015/1333 are hereby amended as set out in the Annex to this Decision.

Article 2

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

Done at Brussels, 10 February 2022.

For the Council
The President
J.-Y. LE DRIAN

⁽¹⁾ OJ L 206, 1.8.2015, p. 34.

ANNEX

In Annex I and Annex III to Decision (CFSP) 2015/1333, entry 15 is replaced by the following:

‘15. **Name:** 1: SAADI 2: QADHAFI 3: na 4: na

Title: na **Designation:** Commander Special Forces **DOB:** a) 27 May 1973 b) 1 Jan. 1975 **POB:** Tripoli, Libya **Good quality a.k.a.:** na **Low quality a.k.a.:** na **Nationality:** na **Passport no:** a) 014797 b) 524521 c) Libya number AA862825, issued on 19 May 2021, issued in Tripoli (expires 18 May 2029) **National identification no:** na **Address:** Libya (in custody) **Listed on:** 26 Feb. 2011 (amended on 28 Jan. 2022, 26 Mar. 2015, 2 Apr. 2012, 14 Mar. 2012) **Other information:** Listed pursuant to paragraph 15 of resolution 1970 (Travel Ban). Listed on 17 March 2011 pursuant to paragraph 17 of resolution 1970 (Asset Freeze).’

ISSN 1977-0677 (electronic edition)
ISSN 1725-2555 (paper edition)



Publications Office
of the European Union
L-2985 Luxembourg
LUXEMBOURG

EN