



Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.06.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.49	1.26	3.97	2.44	8.097
11	0.58	1.36	4.02	2.49	8.101
12	0.65	1.45	4.06	2.54	8.103
13	0.71	1.53	4.11	2.60	8.105
14	0.77	1.60	4.15	2.65	8.106
15	0.82	1.66	4.19	2.70	8.106
16	0.84	1.71	4.22	2.75	8.107
17	0.87	1.76	4.24	2.76	8.108
18	0.90	1.81	4.27	2.76	8.109
19	0.92	1.85	4.28	2.77	8.110
20	0.95	1.88	4.30	2.77	8.112

Sources:

Switzerland: Swiss Stock Exchange SBI | Swiss National Bank (Government Bonds)

EUR: IBOXX | European Central Bank (Government Bonds)

USD: IBOXX Domestic AA | US Federal Reserve (Government Bonds)

GBP: IBOXX AA corporate | Bank of England (Government Bonds)

INR: Government Bonds

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