



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.07.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.60	1.27	3.97	2.47	7.984
11	0.68	1.37	4.00	2.51	7.999
12	0.75	1.45	4.03	2.56	8.012
13	0.82	1.53	4.06	2.60	8.024
14	0.88	1.60	4.09	2.65	8.035
15	0.93	1.66	4.12	2.70	8.045
16	0.95	1.71	4.14	2.74	8.054
17	0.98	1.76	4.17	2.75	8.063
18	1.01	1.80	4.19	2.76	8.071
19	1.03	1.84	4.21	2.76	8.078
20	1.06	1.88	4.22	2.77	8.085

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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