



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.08.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.50	1.24	3.93	2.39	8.139
11	0.58	1.34	3.97	2.44	8.158
12	0.66	1.43	4.01	2.50	8.175
13	0.73	1.51	4.05	2.55	8.189
14	0.78	1.58	4.08	2.60	8.202
15	0.83	1.65	4.12	2.66	8.214
16	0.86	1.70	4.15	2.71	8.224
17	0.89	1.75	4.18	2.72	8.233
18	0.92	1.80	4.20	2.73	8.241
19	0.95	1.84	4.22	2.73	8.249
20	0.98	1.88	4.23	2.74	8.255

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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