



## Extrapolated Yield curves for AA corporate bonds

### Rating AA per 30.09.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.63	1.36	4.05	2.53	8.128
11	0.72	1.46	4.08	2.59	8.144
12	0.79	1.54	4.11	2.64	8.160
13	0.85	1.62	4.14	2.69	8.174
14	0.91	1.68	4.17	2.74	8.187
15	0.96	1.74	4.20	2.80	8.199
16	0.99	1.79	4.23	2.85	8.210
17	1.02	1.84	4.26	2.86	8.221
18	1.05	1.88	4.28	2.87	8.230
19	1.08	1.92	4.29	2.87	8.239
20	1.11	1.96	4.31	2.88	8.247

#### 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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