



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.10.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.63	1.34	4.24	2.45	7.963
11	0.71	1.44	4.29	2.51	7.989
12	0.77	1.53	4.35	2.57	8.012
13	0.83	1.61	4.40	2.63	8.033
14	0.88	1.68	4.45	2.69	8.053
15	0.93	1.74	4.50	2.74	8.071
16	0.96	1.79	4.54	2.80	8.087
17	0.98	1.84	4.57	2.81	8.103
18	1.01	1.89	4.60	2.82	8.117
19	1.03	1.93	4.62	2.83	8.131
20	1.06	1.96	4.64	2.83	8.143

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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