



Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.11.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.58	1.42	4.22	2.54	7.706
11	0.66	1.52	4.27	2.63	7.726
12	0.73	1.62	4.33	2.72	7.744
13	0.78	1.70	4.38	2.81	7.760
14	0.84	1.77	4.43	2.90	7.774
15	0.89	1.84	4.48	2.99	7.786
16	0.92	1.90	4.52	3.08	7.798
17	0.95	1.95	4.56	3.10	7.808
18	0.98	2.00	4.59	3.12	7.817
19	1.00	2.04	4.61	3.13	7.825
20	1.03	2.08	4.63	3.14	7.833

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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