



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.01.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.39	1.19	3.66	2.32	7.639
11	0.47	1.28	3.74	2.37	7.660
12	0.54	1.37	3.81	2.41	7.677
13	0.60	1.45	3.89	2.46	7.692
14	0.66	1.51	3.97	2.51	7.704
15	0.71	1.58	4.04	2.55	7.715
16	0.74	1.63	4.08	2.60	7.725
17	0.77	1.68	4.12	2.61	7.734
18	0.80	1.73	4.15	2.62	7.741
19	0.83	1.77	4.17	2.63	7.748
20	0.86	1.81	4.20	2.64	7.754

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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