



## Extrapolated Yield curves for AA corporate bonds

### Rating AA per 28.02.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.39	1.12	3.75	2.36	7.593
11	0.46	1.22	3.83	2.41	7.637
12	0.54	1.31	3.90	2.47	7.673
13	0.60	1.39	3.98	2.52	7.704
14	0.65	1.46	4.06	2.57	7.731
15	0.70	1.52	4.14	2.62	7.754
16	0.73	1.58	4.18	2.68	7.774
17	0.77	1.63	4.22	2.69	7.792
18	0.80	1.68	4.25	2.70	7.808
19	0.83	1.72	4.28	2.71	7.822
20	0.86	1.76	4.30	2.72	7.835

#### 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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