



## Extrapolated Yield curves for AA corporate bonds

### Rating AA per 31.03.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.18	0.85	3.49	2.03	7.472
11	0.25	0.95	3.56	2.09	7.512
12	0.31	1.03	3.63	2.15	7.546
13	0.37	1.11	3.70	2.21	7.574
14	0.43	1.18	3.77	2.27	7.598
15	0.48	1.24	3.83	2.33	7.619
16	0.51	1.30	3.88	2.39	7.637
17	0.54	1.36	3.92	2.41	7.654
18	0.57	1.40	3.95	2.42	7.668
19	0.60	1.45	3.98	2.43	7.681
20	0.63	1.49	4.00	2.43	7.693

#### 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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