



## Extrapolated Yield curves for AA corporate bonds

### Rating AA per 30.04.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.23	0.84	3.55	2.16	7.608
11	0.30	0.94	3.62	2.21	7.632
12	0.38	1.02	3.69	2.26	7.653
13	0.44	1.10	3.76	2.31	7.670
14	0.50	1.17	3.83	2.36	7.685
15	0.55	1.23	3.91	2.41	7.698
16	0.58	1.29	3.95	2.46	7.710
17	0.61	1.34	3.99	2.47	7.720
18	0.63	1.38	4.02	2.48	7.729
19	0.66	1.43	4.05	2.49	7.737
20	0.69	1.47	4.07	2.50	7.744

#### 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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