



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.05.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.05	0.81	3.23	1.97	7.185
11	0.13	0.90	3.32	2.03	7.211
12	0.20	0.98	3.42	2.09	7.233
13	0.27	1.06	3.52	2.14	7.252
14	0.33	1.13	3.62	2.20	7.268
15	0.39	1.19	3.71	2.26	7.282
16	0.42	1.25	3.76	2.31	7.294
17	0.45	1.30	3.80	2.33	7.305
18	0.48	1.34	3.83	2.34	7.314
19	0.51	1.39	3.86	2.36	7.323
20	0.54	1.43	3.89	2.37	7.331

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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