



Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.06.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.02	0.58	2.95	1.90	6.994
11	0.07	0.66	3.04	1.96	7.012
12	0.14	0.74	3.14	2.01	7.026
13	0.21	0.80	3.24	2.07	7.038
14	0.27	0.87	3.33	2.13	7.048
15	0.34	0.92	3.43	2.19	7.057
16	0.38	0.97	3.48	2.24	7.065
17	0.41	1.02	3.53	2.26	7.072
18	0.43	1.06	3.57	2.27	7.078
19	0.44	1.10	3.60	2.29	7.083
20	0.46	1.13	3.64	2.30	7.088

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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