



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.07.2019

Duration Interest rate

Years		CHF	EUR	USD	GBP	INR
10	-	0.17	0.32	2.96	1.61	6.660
11	-	0.11	0.39	3.05	1.68	6.687
12	-	0.05	0.46	3.13	1.75	6.709
13		0.01	0.52	3.22	1.82	6.728
14		0.07	0.58	3.30	1.88	6.744
15		0.13	0.63	3.39	1.95	6.758
16		0.17	0.68	3.43	2.02	6.771
17		0.20	0.72	3.48	2.09	6.782
18		0.23	0.76	3.52	2.10	6.792
19		0.26	0.80	3.56	2.11	6.801
20		0.29	0.83	3.60	2.12	6.809

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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