



## Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.09.2019

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	-0.14	0.33	2.67	1.47	6.86
11	-0.09	0.39	2.74	1.52	6.91
12	-0.06	0.45	2.82	1.56	6.95
13	-0.02	0.50	2.89	1.61	6.99
14	0.01	0.55	2.97	1.65	7.02
15	0.04	0.59	3.05	1.70	7.05
16	0.06	0.63	3.09	1.74	7.08
17	0.08	0.67	3.13	1.79	7.10
18	0.10	0.71	3.17	1.79	7.12
19	0.12	0.74	3.21	1.79	7.13
20	0.15	0.77	3.24	1.80	7.14

*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

*This content has been carefully crafted. It is the opinion of allea AG and should only be used for informational purposes. We can not guarantee completeness nor accuracy. This information should not replace professional advice. allea AG assumes no liability for any decisions made in reliance on the content or for any damages resulting from these actions.*