



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.01.2020

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	-0.19	0.29	2.46	1.38	6.75
11	-0.16	0.35	2.54	1.42	6.79
12	-0.13	0.41	2.61	1.46	6.83
13	-0.11	0.46	2.69	1.50	6.86
14	-0.07	0.51	2.77	1.54	6.89
15	-0.04	0.56	2.85	1.58	6.92
16	-0.02	0.60	2.94	1.61	6.94
17	0.01	0.64	2.97	1.65	6.95
18	0.03	0.67	2.99	1.69	6.97
19	0.05	0.71	3.01	1.73	6.98
20	0.07	0.74	3.04	1.77	6.99

Sources:

Switzerland: Swiss Stock Exchange SBI | AA and 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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