



Extrapolated Yield curves for AA corporate bonds

Rating AA per 29.02.2020

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	-0.25	0.30	2.18	1.42	6.55
11	-0.22	0.36	2.28	1.46	6.60
12	-0.19	0.41	2.38	1.50	6.64
13	-0.16	0.46	2.47	1.53	6.68
14	-0.13	0.50	2.57	1.57	6.71
15	-0.10	0.55	2.67	1.61	6.74
16	-0.09	0.58	2.76	1.65	6.76
17	-0.07	0.62	2.79	1.68	6.78
18	-0.05	0.65	2.82	1.72	6.80
19	-0.03	0.68	2.84	1.76	6.81
20	-0.01	0.71	2.87	1.80	6.83

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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