



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.12.2022

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| | Years | CHF | EUR | USD | GBP |
| 10 | 2.28 | 3.74 | 4.97 | 4.71 | 7.38 |
| 11 | 2.27 | 3.78 | 5.00 | 4.74 | 7.40 |
| 12 | 2.26 | 3.81 | 5.02 | 4.77 | 7.41 |
| 13 | 2.25 | 3.83 | 5.05 | 4.80 | 7.42 |
| 14 | 2.24 | 3.86 | 5.07 | 4.83 | 7.43 |
| 15 | 2.24 | 3.87 | 5.09 | 4.85 | 7.44 |
| 16 | 2.24 | 3.89 | 5.11 | 4.87 | 7.44 |
| 17 | 2.24 | 3.89 | 5.13 | 4.88 | 7.45 |
| 18 | 2.23 | 3.90 | 5.15 | 4.88 | 7.46 |
| 19 | 2.23 | 3.90 | 5.17 | 4.87 | 7.46 |
| 20 | 2.22 | 3.90 | 5.18 | 4.86 | 7.46 |

Sources:

Switzerland: Swiss Stock Exchange SBI | AA and Government Bonds

EUR: IBOXX | European Central Bank (Government Bonds)

USD: IBOXX Corporate AA | US Federal Reserve (Government Bonds)

GBP: IBOXX AA corporate | Bank of England (Government Bonds)

INR: Government Bonds

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