



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.08.2023

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| Years | CHF | EUR | USD | GBP | INR |
| 10 | 1.85 | 3.69 | 5.06 | 5.22 | 7.20 |
| 11 | 1.83 | 3.73 | 5.07 | 5.23 | 7.22 |
| 12 | 1.82 | 3.76 | 5.09 | 5.26 | 7.23 |
| 13 | 1.81 | 3.78 | 5.11 | 5.29 | 7.24 |
| 14 | 1.81 | 3.80 | 5.12 | 5.31 | 7.25 |
| 15 | 1.80 | 3.82 | 5.14 | 5.34 | 7.26 |
| 16 | 1.80 | 3.84 | 5.15 | 5.36 | 7.27 |
| 17 | 1.79 | 3.85 | 5.17 | 5.38 | 7.27 |
| 18 | 1.79 | 3.86 | 5.18 | 5.39 | 7.28 |
| 19 | 1.78 | 3.87 | 5.20 | 5.39 | 7.29 |
| 20 | 1.78 | 3.87 | 5.21 | 5.39 | 7.30 |

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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