



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.12.2023

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| Years | CHF | EUR | USD | GBP | INR |
| 10 | 1.52 | 3.18 | 4.64 | 4.31 | 7.22 |
| 11 | 1.52 | 3.26 | 4.69 | 4.39 | 7.24 |
| 12 | 1.52 | 3.33 | 4.75 | 4.46 | 7.26 |
| 13 | 1.51 | 3.39 | 4.80 | 4.53 | 7.28 |
| 14 | 1.52 | 3.44 | 4.85 | 4.59 | 7.29 |
| 15 | 1.52 | 3.49 | 4.91 | 4.65 | 7.31 |
| 16 | 1.52 | 3.53 | 4.96 | 4.70 | 7.32 |
| 17 | 1.52 | 3.56 | 5.01 | 4.74 | 7.33 |
| 18 | 1.52 | 3.59 | 5.06 | 4.76 | 7.34 |
| 19 | 1.52 | 3.62 | 5.11 | 4.79 | 7.35 |
| 20 | 1.52 | 3.64 | 5.15 | 4.80 | 7.36 |

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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