



## Extrapolated Yield curves for AA corporate bonds

### Rating AA per 31.12.2018

Duration Interest rate

Years	CHF	EUR	USD	GBP	INR
10	0.47	1.39	3.97	2.46	7.536
11	0.55	1.48	4.02	2.52	7.556
12	0.62	1.57	4.07	2.58	7.573
13	0.68	1.65	4.12	2.64	7.587
14	0.74	1.72	4.18	2.70	7.599
15	0.79	1.78	4.23	2.76	7.610
16	0.82	1.83	4.27	2.82	7.619
17	0.86	1.88	4.30	2.83	7.627
18	0.88	1.92	4.33	2.84	7.634
19	0.91	1.96	4.35	2.85	7.641
20	0.94	2.00	4.37	2.85	7.647

#### Sources:

Switzerland: Swiss Stock Exchange SBI | Swiss National Bank (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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