



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.07.2021

Duration	Interest rate				
	Years	CHF	EUR	USD	GBP
10	-0.02	0.27	2.35	1.37	6.61
11	0.02	0.35	2.41	1.39	6.69
12	0.06	0.42	2.47	1.41	6.76
13	0.09	0.48	2.53	1.43	6.81
14	0.13	0.54	2.59	1.45	6.86
15	0.17	0.59	2.66	1.47	6.90
16	0.18	0.64	2.68	1.49	6.94
17	0.19	0.68	2.76	1.51	6.97
18	0.20	0.72	2.79	1.53	7.00
19	0.21	0.75	2.82	1.56	7.03
20	0.23	0.78	2.84	1.58	7.05

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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