



Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.09.2021

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| | Years | CHF | EUR | USD | GBP |
| 10 | 0.22 | 0.55 | 2.52 | 1.75 | 6.55 |
| 11 | 0.27 | 0.63 | 2.58 | 1.77 | 6.61 |
| 12 | 0.31 | 0.70 | 2.65 | 1.80 | 6.65 |
| 13 | 0.34 | 0.77 | 2.71 | 1.82 | 6.69 |
| 14 | 0.37 | 0.83 | 2.77 | 1.85 | 6.72 |
| 15 | 0.40 | 0.88 | 2.84 | 1.87 | 6.75 |
| 16 | 0.41 | 0.92 | 2.89 | 1.90 | 6.78 |
| 17 | 0.42 | 0.96 | 2.96 | 1.92 | 6.80 |
| 18 | 0.43 | 1.00 | 2.98 | 1.95 | 6.82 |
| 19 | 0.44 | 1.03 | 3.01 | 1.97 | 6.84 |
| 20 | 0.44 | 1.06 | 3.03 | 2.00 | 6.86 |

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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