



# Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.05.2022

Duration	Interest rate				
	Years	CHF	EUR	USD	GBP
10	1.68	2.40	4.06	3.25	7.52
11	1.69	2.44	4.12	3.28	7.53
12	1.70	2.48	4.18	3.30	7.55
13	1.71	2.51	4.24	3.33	7.56
14	1.75	2.54	4.29	3.35	7.57
15	1.76	2.57	4.34	3.38	7.57
16	1.77	2.60	4.38	3.40	7.58
17	1.78	2.62	4.42	3.41	7.59
18	1.78	2.64	4.46	3.42	7.59
19	1.79	2.66	4.50	3.42	7.60
20	1.80	2.68	4.53	3.43	7.60

## 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

## Disclaimer

This content has been carefully crafted. It is the opinion of allea AG and should only be used for informational purposes. We can not guarantee completeness nor accuracy. This information should not replace professional advice. allea AG assumes no liability for any decisions made in reliance on the content or for any damages resulting from these actions.