



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.07.2022

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| | Years | CHF | EUR | USD | GBP |
| 10 | 1.54 | 2.11 | 3.84 | 3.26 | 7.24 |
| 11 | 1.58 | 2.17 | 3.92 | 3.29 | 7.30 |
| 12 | 1.61 | 2.23 | 3.98 | 3.32 | 7.31 |
| 13 | 1.63 | 2.27 | 4.25 | 3.35 | 7.32 |
| 14 | 1.67 | 2.32 | 4.30 | 3.37 | 7.33 |
| 15 | 1.70 | 2.35 | 4.36 | 3.40 | 7.34 |
| 16 | 1.71 | 2.38 | 4.41 | 3.43 | 7.34 |
| 17 | 1.72 | 2.41 | 4.45 | 3.45 | 7.35 |
| 18 | 1.73 | 2.44 | 4.50 | 3.46 | 7.35 |
| 19 | 1.74 | 2.47 | 4.54 | 3.47 | 7.37 |
| 20 | 1.74 | 2.49 | 4.58 | 3.48 | 7.38 |

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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