



Extrapolated Yield curves for AA corporate bonds

Rating AA per 31.01.2025

| Duration | Interest rate | | | | |
|----------|---------------|------|------|------|------|
| Years | CHF | EUR | USD | GBP | INR |
| 10 | 1.02 | 3.25 | 5.38 | 5.17 | 6.88 |
| 11 | 1.04 | 3.31 | 5.45 | 5.25 | 6.90 |
| 12 | 1.06 | 3.36 | 5.51 | 5.33 | 6.92 |
| 13 | 1.07 | 3.40 | 5.57 | 5.41 | 6.93 |
| 14 | 1.08 | 3.43 | 5.62 | 5.48 | 6.95 |
| 15 | 1.10 | 3.46 | 5.67 | 5.55 | 6.96 |
| 16 | 1.10 | 3.49 | 5.72 | 5.60 | 6.97 |
| 17 | 1.10 | 3.51 | 5.76 | 5.65 | 6.98 |
| 18 | 1.11 | 3.52 | 5.80 | 5.70 | 6.99 |
| 19 | 1.11 | 3.53 | 5.83 | 5.73 | 7.00 |
| 20 | 1.12 | 3.54 | 5.86 | 5.76 | 7.01 |

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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