Extrapolated Yield curves for AA corporate bonds

Rating AA per 30.11.2025

Duration	Interest rate				
Years	CHF	EUR	USD	GBP	INR
10	1.01	3.61	4.99	5.24	6.68
11	1.03	3.72	5.10	5.36	6.75
12	1.06	3.81	5.21	5.46	6.82
13	1.08	3.90	5.31	5.56	6.87
14	1.09	3.98	5.40	5.65	6.92
15	1.10	4.05	5.49	5.72	6.96
16	1.10	4.11	5.56	5.79	7.00
17	1.11	4.16	5.63	5.85	7.03
18	1.12	4.21	5.69	5.90	7.06
19	1.12	4.25	5.75	5.94	7.09
20	1.11	4.29	5.80	5.97	7.11

Sources:

Switzerland: Swiss Stock Exchange SBI l AA and Government Bonds

EUR: IBOXX l European Central Bank (Government Bonds)

USD: IBOXX Corporate AA l US Federal Reserve (Government Bonds)

GBP: IBOXX AA corporate l Bank of England (Government Bonds)

INR: Government Bonds

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