

Zero coupon bond rates

31-December-2019

Time	Date	Zero Yield	Discount Factor
0	31-Dec-19	0.75%	1.0000
1	31-Dec-20	0.90%	0.9911
2	31-Dec-21	0.91%	0.9820
3	31-Dec-22	0.95%	0.9719
4	31-Dec-23	1.01%	0.9606
5	31-Dec-24	1.07%	0.9480
6	31-Dec-25	1.14%	0.9342
7	31-Dec-26	1.21%	0.9194
8	31-Dec-27	1.27%	0.9036
9	31-Dec-28	1.34%	0.8870
10	31-Dec-29	1.40%	0.8697
11	31-Dec-30	1.47%	0.8519
12	31-Dec-31	1.53%	0.8338
13	31-Dec-32	1.58%	0.8153
14	31-Dec-33	1.64%	0.7967
15	31-Dec-34	1.69%	0.7780
16	31-Dec-35	1.73%	0.7593
17	31-Dec-36	1.78%	0.7406
18	31-Dec-37	1.82%	0.7221
19	31-Dec-38	1.86%	0.7038
20	31-Dec-39	1.90%	0.6856
21	31-Dec-40	1.94%	0.6677
22	31-Dec-41	1.98%	0.6501
23	31-Dec-42	2.01%	0.6328
24	31-Dec-43	2.04%	0.6158
25	31-Dec-44	2.07%	0.5991
26	31-Dec-45	2.10%	0.5828
27	31-Dec-46	2.12%	0.5668
28	31-Dec-47	2.15%	0.5512
29	31-Dec-48	2.17%	0.5359
30	31-Dec-49	2.20%	0.5211