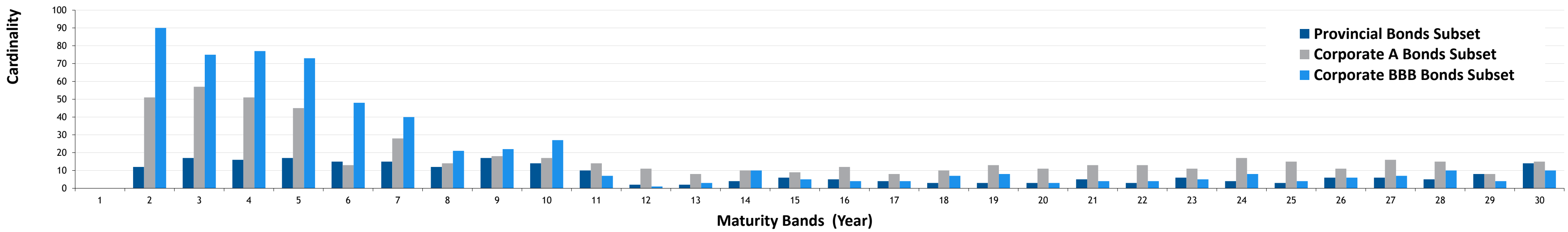
Fiera Capital's CIA IFRS 17 Market Curves and Reference Curves

Statistics on the Canada, Provincial, Corporate A and Corporate BBB Subsets

Closing data as of:
2026-06-30

	Canada Bonds			Provincial Bonds			Corporate A Bonds			Corporate BBB Bonds		
	Number of Bonds	Total Quantity (millions)	Average Yield-to-Maturity	Number of Bonds	Total Quantity (millions)	Average Yield-to-Maturity	Number of Bonds	Total Quantity (millions)	Average Yield-to-Maturity	Number of Bonds	Total Quantity (millions)	Average Yield-to-Maturity
Maturity Band 1 to 2 years	7	138,785	2.69	12	30,550	2.75	51	44,988	3.22	90	36,652	3.40
Maturity Band 2 to 5 years	13	306,592	2.94	50	138,461	3.07	153	128,057	3.59	225	104,282	3.77
Maturity Band 5 to 7 years	7	121,951	3.13	30	88,333	3.37	41	20,724	3.92	88	39,422	4.11
Maturity Band 7 to 10 years	8	215,000	3.32	43	133,553	3.69	49	24,445	4.17	70	34,958	4.41
Maturity Band 10 to 15 years	2	11,013	3.53	24	54,616	4.10	52	15,030	4.54	26	9,427	4.96
Maturity Band 15 to 20 years	1	6,957	3.68	18	66,893	4.46	54	17,843	4.78	26	9,958	5.17
Maturity Band 20 to 25 years	1	8,431	3.74	21	111,339	4.59	69	22,106	4.89	25	11,005	5.22
Maturity Band 25 to 30 years	3	90,899	3.81	31	131,602	4.60	63	22,635	4.93	37	17,100	5.32
Maturity Band 30 to 32 years	2	36,000	3.81	8	36,455	4.59	2	600	4.91	1	600	5.31
Total Number of Bonds in Subset	**44**			**237**			**534**			**588**		

Distribution of the Provincial and Corporate Bonds Subsets by Annual Maturity Bands



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