

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

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

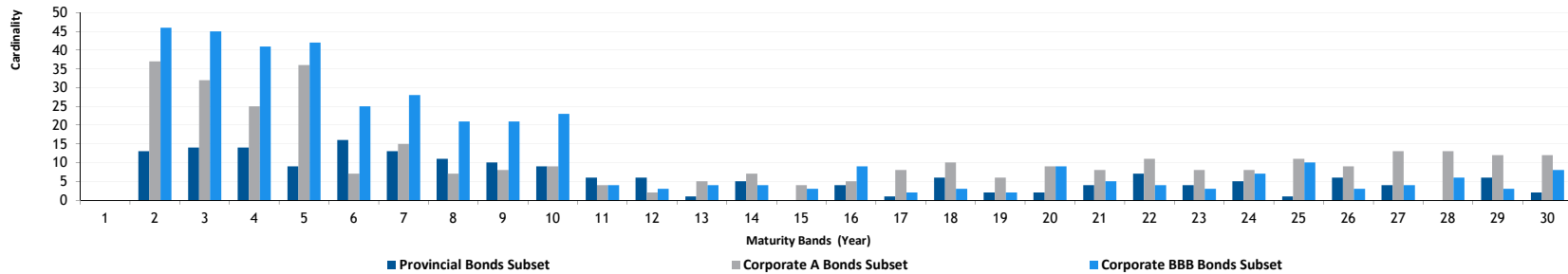
Production Date :

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Total # of Bonds in the Canada Subset	30
Total # of Bonds in the Provincial Subset	181
Total # of Bonds in the Corporate A Subset	341
Total # of Bonds in the Corporate BBB Subset	388

	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	89,325	1.41	13	25,863	1.51	37	14,069	1.92	46	18,504	2.09
Maturity Band 2 to 5 years	10	133,330	1.28	37	97,455	1.56	93	61,799	2.03	128	56,749	2.24
Maturity Band 5 to 7 years	3	37,396	1.21	29	59,541	1.72	22	10,836	2.20	53	19,750	2.50
Maturity Band 7 to 10 years	4	44,854	1.23	30	82,141	1.88	24	8,140	2.17	65	28,310	2.77
Maturity Band 10 to 15 years	2	18,857	1.25	18	26,404	2.02	22	6,300	2.47	18	4,233	3.10
Maturity Band 15 to 20 years	1	10,595	1.33	15	35,504	2.18	38	9,906	2.70	25	8,382	3.30
Maturity Band 20 to 25 years	1	12,801	1.35	21	53,635	2.22	46	13,977	2.73	29	12,675	3.60
Maturity Band 25 to 30 years	2	25,043	1.36	18	98,824	2.23	59	17,607	2.80	24	11,800	3.62

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



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