

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

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

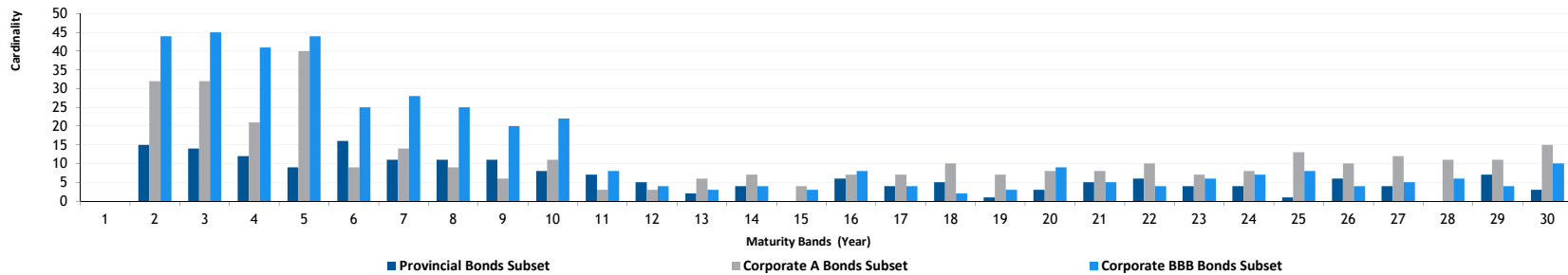
Production Date :

2020-05-29

Total # of Bonds in the Canada Subset	29
Total # of Bonds in the Provincial Subset	184
Total # of Bonds in the Corporate A Subset	341
Total # of Bonds in the Corporate BBB Subset	401

	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	79,169	0.25	15	33,758	0.45	32	11,904	1.55	44	17,941	2.09
Maturity Band 2 to 5 years	9	117,222	0.31	35	92,859	0.70	93	71,299	1.90	130	57,333	2.40
Maturity Band 5 to 7 years	3	41,525	0.38	27	68,823	1.02	23	11,858	2.06	53	22,928	2.62
Maturity Band 7 to 10 years	4	40,455	0.46	30	82,006	1.31	26	9,865	2.16	67	31,962	2.85
Maturity Band 10 to 15 years	2	26,777	0.59	18	35,667	1.55	23	6,560	2.65	22	5,929	3.34
Maturity Band 15 to 20 years	1	8,789	0.91	19	37,088	2.01	39	9,631	2.97	26	8,832	3.77
Maturity Band 20 to 25 years	1	10,660	1.03	20	53,090	2.17	46	13,902	2.93	30	12,500	3.95
Maturity Band 25 to 30 years	2	23,264	1.11	20	105,070	2.22	59	19,107	2.96	29	13,700	3.94

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



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