

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

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

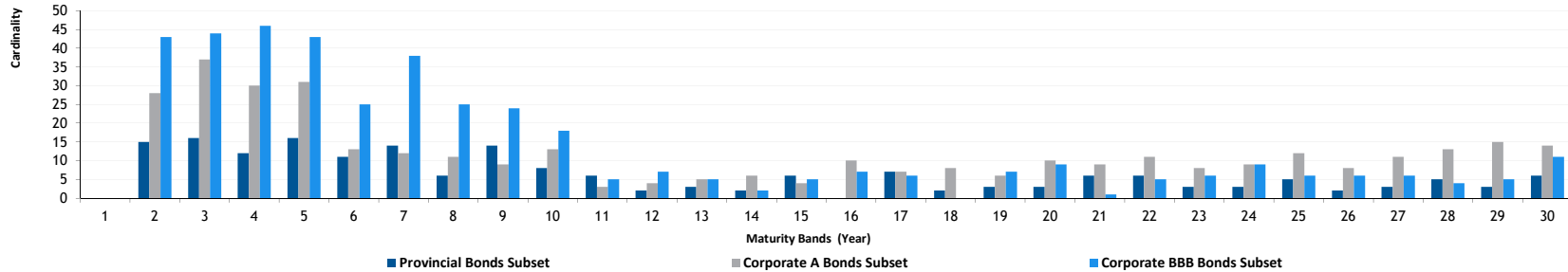
Production Date :

2020-10-30

Total # of Bonds in the Canada Subset	29
Total # of Bonds in the Provincial Subset	188
Total # of Bonds in the Corporate A Subset	357
Total # of Bonds in the Corporate BBB Subset	418

	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	72,979	0.22	15	34,480	0.31	28	10,298	0.77	43	18,072	1.16
Maturity Band 2 to 5 years	11	152,898	0.31	44	122,652	0.61	98	73,194	1.13	133	59,540	1.58
Maturity Band 5 to 7 years	1	9,194	0.45	25	61,839	0.98	25	13,219	1.48	63	27,820	2.06
Maturity Band 7 to 10 years	4	56,919	0.62	28	90,573	1.31	33	12,890	1.85	67	30,805	2.40
Maturity Band 10 to 15 years	2	17,632	0.76	19	26,443	1.65	22	6,160	2.48	24	7,117	3.07
Maturity Band 15 to 20 years	1	7,139	0.93	15	32,025	1.95	41	10,481	2.83	29	9,180	3.58
Maturity Band 20 to 25 years	1	8,738	1.07	23	67,114	2.14	49	14,452	2.85	27	11,475	3.78
Maturity Band 25 to 30 years	2	18,858	1.20	19	104,285	2.23	61	19,657	2.92	32	15,675	3.79

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



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