

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

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

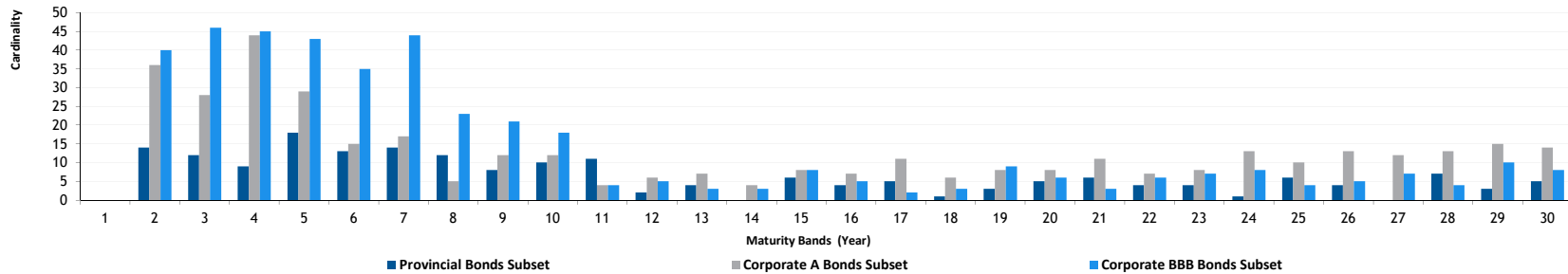
Production Date :

2021-05-31

Total # of Bonds in the Canada Subset	28
Total # of Bonds in the Provincial Subset	191
Total # of Bonds in the Corporate A Subset	383
Total # of Bonds in the Corporate BBB Subset	425

	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	6	97,176	0.26	14	29,886	0.31	36	18,900	0.72	40	14,779	0.94
Maturity Band 2 to 5 years	9	115,835	0.61	39	112,264	0.80	101	74,940	1.28	134	60,650	1.52
Maturity Band 5 to 7 years	2	12,974	0.99	27	63,923	1.37	32	16,162	1.89	79	34,863	2.25
Maturity Band 7 to 10 years	5	72,886	1.41	30	102,584	1.90	29	11,415	2.35	62	30,288	2.72
Maturity Band 10 to 15 years	2	16,678	1.60	23	41,042	2.23	29	8,042	3.00	23	6,905	3.45
Maturity Band 15 to 20 years	1	4,494	1.76	18	34,519	2.53	40	10,076	3.28	25	8,627	4.03
Maturity Band 20 to 25 years	2	14,597	1.95	21	74,430	2.70	49	14,567	3.37	28	12,000	4.16
Maturity Band 25 to 30 years	1	8,343	2.02	19	106,148	2.81	67	20,826	3.43	34	16,625	4.12

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



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