

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

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

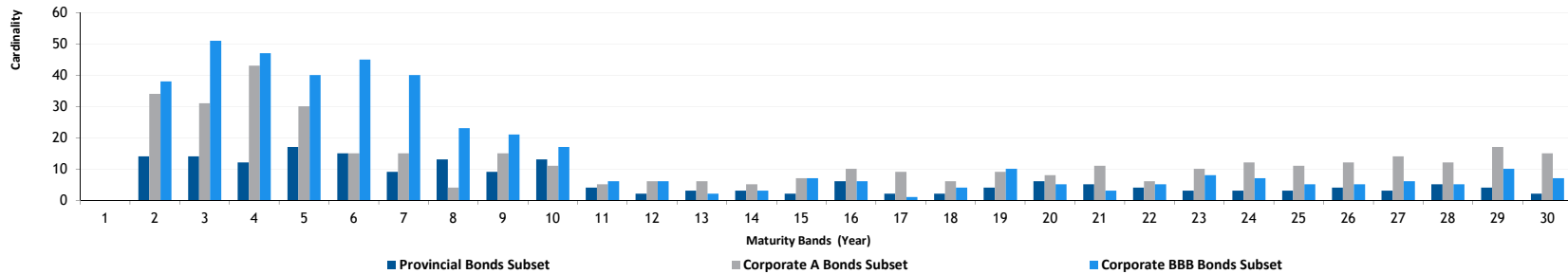
Production Date :

2021-06-30

Total # of Bonds in the Canada Subset	28
Total # of Bonds in the Provincial Subset	186
Total # of Bonds in the Corporate A Subset	389
Total # of Bonds in the Corporate BBB Subset	433

	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	104,032	0.37	14	32,981	0.50	34	18,400	0.84	38	13,994	1.09
Maturity Band 2 to 5 years	10	114,909	0.69	43	113,613	1.00	104	74,804	1.40	138	62,100	1.66
Maturity Band 5 to 7 years	2	13,422	1.12	24	58,887	1.49	30	15,913	1.93	85	36,883	2.30
Maturity Band 7 to 10 years	5	81,306	1.36	35	109,868	1.87	30	12,015	2.29	61	29,922	2.68
Maturity Band 10 to 15 years	1	7,108	1.54	14	25,281	2.17	29	7,742	2.85	24	7,655	3.24
Maturity Band 15 to 20 years	2	11,569	1.68	20	43,065	2.43	42	11,026	3.10	26	8,862	3.84
Maturity Band 20 to 25 years	-	-	-	18	64,560	2.54	50	14,767	3.18	28	12,425	3.97
Maturity Band 25 to 30 years	1	8,312	1.83	18	104,221	2.64	70	21,417	3.25	33	16,160	3.93

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



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