

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

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

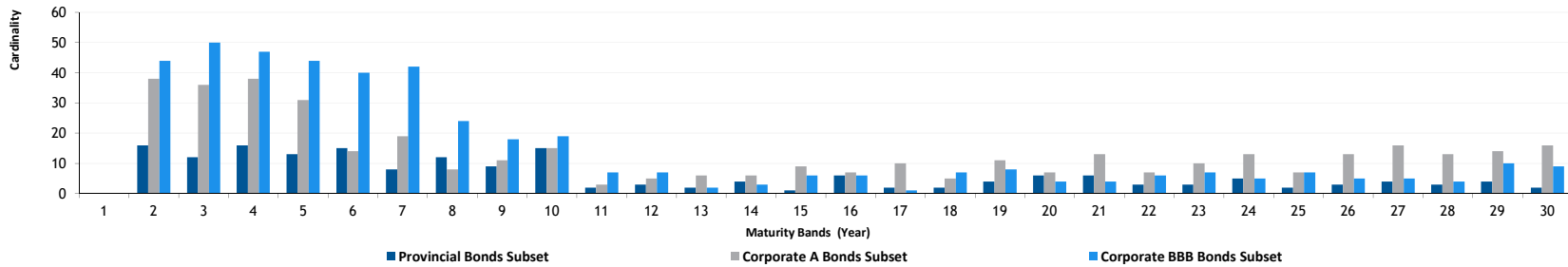
Production Date :

2021-09-29

Total # of Bonds in the Canada Subset	29
Total # of Bonds in the Provincial Subset	183
Total # of Bonds in the Corporate A Subset	401
Total # of Bonds in the Corporate BBB Subset	441

	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	99,537	0.45	16	44,948	0.55	38	24,181	0.94	44	17,485	1.19
Maturity Band 2 to 5 years	10	96,688	0.80	41	107,693	1.12	105	76,926	1.48	141	63,774	1.75
Maturity Band 5 to 7 years	2	12,002	1.19	23	56,887	1.57	33	20,058	2.02	82	35,806	2.39
Maturity Band 7 to 10 years	5	94,730	1.45	36	115,967	1.96	34	13,190	2.38	61	29,938	2.77
Maturity Band 10 to 15 years	1	7,002	1.64	12	18,771	2.33	29	7,713	2.99	25	8,902	3.34
Maturity Band 15 to 20 years	2	11,244	1.82	20	43,407	2.58	40	10,711	3.26	26	8,859	4.01
Maturity Band 20 to 25 years	1	7,033	1.94	19	66,290	2.70	50	14,767	3.33	29	12,625	4.10
Maturity Band 25 to 30 years	1	8,227	1.97	16	98,282	2.80	72	22,661	3.39	33	16,327	4.09

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



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