

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

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

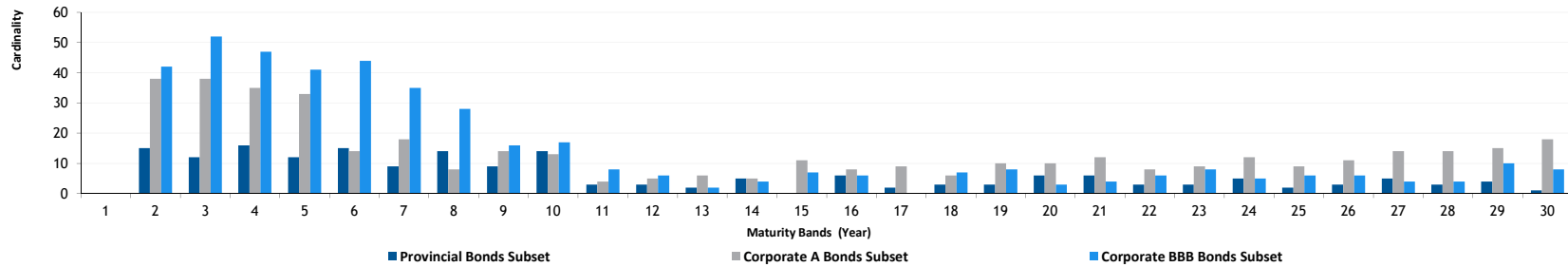
Production Date :

2021-10-29

Total # of Bonds in the Canada Subset	34
Total # of Bonds in the Provincial Subset	184
Total # of Bonds in the Corporate A Subset	407
Total # of Bonds in the Corporate BBB Subset	434

	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	98,793	0.91	15	43,398	1.03	38	24,031	1.35	42	16,735	1.60
Maturity Band 2 to 5 years	13	131,215	1.29	40	106,707	1.56	106	77,713	1.91	140	63,574	2.16
Maturity Band 5 to 7 years	3	15,669	1.55	24	57,837	1.93	32	23,128	2.40	79	35,330	2.72
Maturity Band 7 to 10 years	5	93,180	1.69	37	115,021	2.21	35	13,335	2.64	61	30,227	3.00
Maturity Band 10 to 15 years	2	10,869	1.81	13	20,241	2.49	31	8,183	3.10	27	9,177	3.48
Maturity Band 15 to 20 years	2	10,869	1.94	20	43,471	2.69	43	11,666	3.28	24	8,434	4.04
Maturity Band 20 to 25 years	1	6,961	2.01	19	66,365	2.76	50	14,792	3.35	29	12,625	4.10
Maturity Band 25 to 30 years	1	8,187	2.02	16	101,406	2.80	72	23,261	3.39	32	15,927	4.11

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



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