

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

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

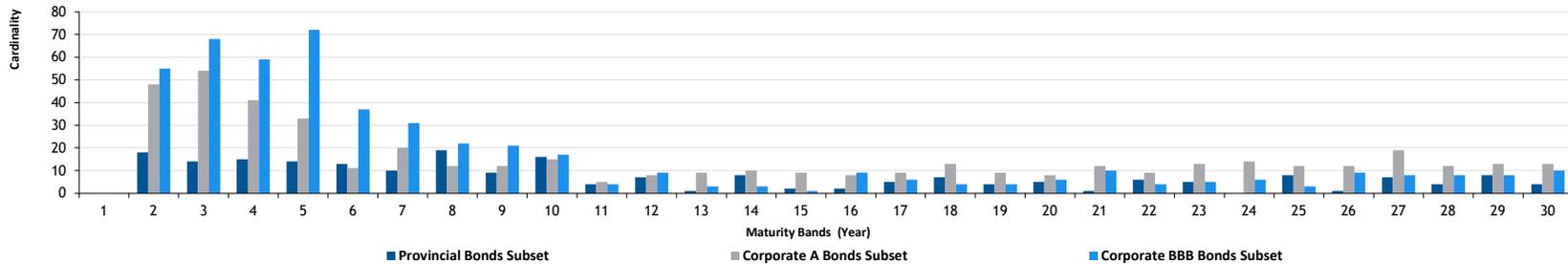
Closing data as of:

2024-02-29

Total # of Bonds in the Canada Subset	42
Total # of Bonds in the Provincial Subset	217
Total # of Bonds in the Corporate A Subset	463
Total # of Bonds in the Corporate BBB Subset	502

	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	9	135,020	4.42	18	47,503	4.58	48	42,681	5.02	55	23,930	5.39
Maturity Band 2 to 5 years	12	134,431	3.85	43	104,944	4.08	128	104,519	4.77	199	88,453	5.04
Maturity Band 5 to 7 years	6	86,927	3.54	23	83,225	4.01	31	14,440	4.61	68	32,510	4.99
Maturity Band 7 to 10 years	7	150,520	3.53	44	120,014	4.14	39	13,091	4.76	60	29,442	5.23
Maturity Band 10 to 15 years	3	21,683	3.51	22	35,631	4.32	41	11,721	4.89	20	4,980	5.36
Maturity Band 15 to 20 years	1	6,702	3.49	23	60,410	4.43	47	13,682	4.79	29	10,503	5.55
Maturity Band 20 to 25 years	2	15,228	3.43	20	94,677	4.43	60	18,404	4.81	28	13,275	5.52
Maturity Band 25 to 30 years	2	62,209	3.39	24	124,633	4.34	69	22,077	4.78	43	18,327	5.44

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



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