

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

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

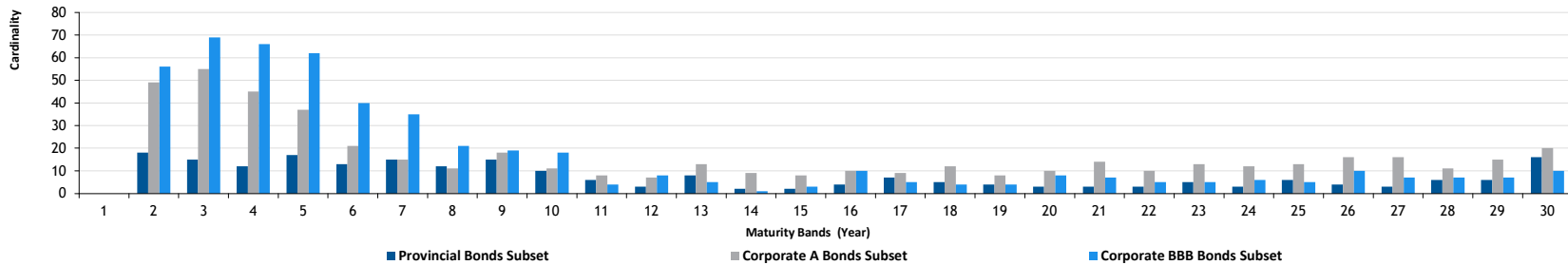
Closing data as of:

2024-06-28

Total # of Bonds in the Canada Subset	41
Total # of Bonds in the Provincial Subset	226
Total # of Bonds in the Corporate A Subset	496
Total # of Bonds in the Corporate BBB Subset	507

	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	146,151	4.16	18	41,104	4.22	49	37,189	4.79	56	21,638	5.12
Maturity Band 2 to 5 years	12	146,523	3.65	44	107,118	3.90	137	106,601	4.64	197	91,068	4.89
Maturity Band 5 to 7 years	5	100,799	3.49	28	91,441	3.94	36	16,760	4.61	75	36,060	4.98
Maturity Band 7 to 10 years	8	157,373	3.53	37	111,990	4.15	40	13,321	4.77	58	27,914	5.25
Maturity Band 10 to 15 years	1	3,693	3.54	21	43,699	4.37	45	13,271	4.99	21	5,751	5.34
Maturity Band 15 to 20 years	1	6,740	3.51	23	56,840	4.47	49	15,132	4.96	31	13,081	5.62
Maturity Band 20 to 25 years	2	15,278	3.46	20	102,645	4.46	62	19,615	4.99	28	12,675	5.52
Maturity Band 25 to 30 years	2	62,150	3.44	24	113,541	4.40	73	23,741	4.93	41	17,327	5.52

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



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