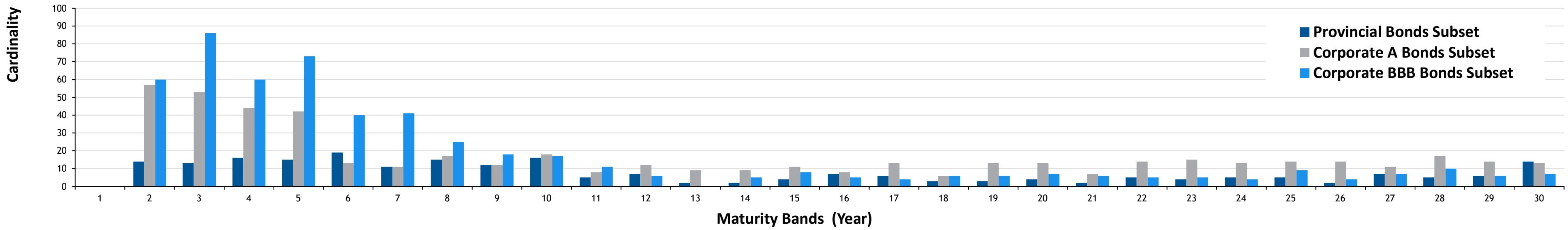
Fiera Capital's CIA IFRS 17 Market Curves and Reference Curves

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

Closing data as of:
2025-08-29

	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	8	140,800	2.64	14	37,655	2.71	57	46,401	3.09	60	27,725	3.38
Maturity Band 2 to 5 years	12	200,080	2.81	44	116,771	2.96	139	106,051	3.45	219	101,409	3.72
Maturity Band 5 to 7 years	6	144,583	3.04	30	89,730	3.32	24	11,218	3.86	81	35,015	4.19
Maturity Band 7 to 10 years	8	176,685	3.32	43	130,325	3.78	47	20,031	4.25	60	30,521	4.52
Maturity Band 10 to 15 years	2	20,024	3.46	20	45,951	4.23	49	14,231	4.74	30	9,456	5.03
Maturity Band 15 to 20 years	1	6,702	3.67	23	69,498	4.62	53	16,878	5.01	28	11,257	5.47
Maturity Band 20 to 25 years	2	15,296	3.79	21	107,759	4.75	63	20,821	5.02	29	12,678	5.41
Maturity Band 25 to 30 years	2	62,296	3.86	26	109,216	4.75	66	21,895	5.02	34	13,667	5.46
Maturity Band 30 to 32 years	1	28,574	3.86	8	43,616	4.74	3	1,100	4.99	0	0	N/A
Total Number of Bonds in Subset	**42**			**229**			**501**			**541**		

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



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