

Stripped Coupon Basket

What is a Basket?

It is an investment model that is managed by a professional portfolio manager on a discretionary basis in your brokerage account. You directly own its underlying securities and receive the dividends and/or interest paid.

Investment Strategy

The Basket will be composed of stripped coupons and residual securities. Through active management, the manager intends to optimize returns while minimizing risks. Your Investment Advisor may provide you with an Investment Policy Statement.

Details

Investment horizon

Less than 1 year	At least 1 year	At least 3 years	At least 5 years
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Code 844083

Inception Date: January 11, 1999

Initial minimum investment: \$56,297 CAD*

Subsequent investment: \$28,149 CAD*

Portfolio Manager: Fiera Capital Corporation

Benchmark:

FTSE Canada Universe Government Bond Index

* Contingent on the market value of the Basket and accrued interests/dividends at the time of purchase.

Risk Management

This investment is not guaranteed and its value can go down as well as up.

Low	Low to Medium	Medium	Medium to High	High
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How much does it cost?

The fees you pay depend on the type of agreement you signed with your investment advisor. This agreement prevails over the following table. Should you have no such signed agreement, the following charges apply.

Investment	Fees
\$1 or more	0.75%

Mandate Statistics

Average Coupon	0.00%
Yield to Maturity	1.21
Average Duration	6.80

Allocation by Maturity



● Mid Term	48.52%
● Long Term	35.40%
● Short Term	16.08%

Top Holdings (%)

Ontario Province 0.00% 02-Dec-2031	14.47%
Ontario Province 0.00% 02-Dec-2033	14.40%
Canada Government 0.00% 01-Jun-2027	12.39%
Hydro-Quebec 0.00% 15-Feb-2026	12.23%
Ontario Province 0.00% 02-Jun-2025	10.06%
Ontario Province 0.00% 02-Jun-2022	10.01%
Ontario Province 0.00% 02-Jun-2029	8.39%
Quebec Province 0.00% 01-Dec-2036	6.53%
Hydro-Quebec 0.00% 15-Aug-2023	6.07%
Hydro-Quebec 0.00% 15-Aug-2028	5.45%
Total	100.00%

Calendar Returns (%)

YTD	2019	2018	2017	2016	2015	2014
8.76	6.01	2.20	2.20	1.11	4.93	9.78

Annualized Returns (%)

1 month	3 month	6 month	1 year	3 year	5 year	10 year	Since Inception
-1.06	0.95	4.40	6.41	5.81	4.21	4.76	5.30

Returns before management fees

Disclosure

This summary may not contain all the information you need. Refer to the Discretionary Management Agreement for more detailed information. Should you require further information, please contact your National Bank Financial Investment Advisor. You can have access to this summarized fact sheet and the Disclosure Statement at <http://nbfwm.ca/en/baskets>.

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