

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: \$55,640 CAD*

Subsequent investment: \$27,820 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	-
Yield to Maturity	3.59
Average Duration	7.09

Allocation by Maturity



Short Term	42.84%
Long Term	29.38%
Mid Term	27.78%

Top Holdings (%)

Ontario Province 02-Dec-2031	14.19%
Ontario Province 02-Dec-2033	13.59%
Hydro-Quebec 15-Feb-2026	12.87%
Canada Government 01-Jun-2027	12.34%
Ontario Province 02-Jun-2029	12.01%
Ontario Province 02-Dec-2038	9.06%
Ontario Province 02-Jun-2042	8.03%
Quebec Province 01-Dec-2036	7.35%
Hydro-Quebec 15-Aug-2028	5.62%
Quebec Province 01-Dec-2039	2.51%
Total	97.57%

Calendar Returns (%)

YTD	2024	2023	2022	2021	2020	2019
1.49	4.39	6.40	-10.93	-2.67	10.19	6.01

Annualized Returns (%)

1 month	3 month	6 month	1 year	3 year	5 year	10 year	Since Inception
0.02	-0.56	1.49	6.42	4.41	-0.20	2.11	4.30

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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