

Major Changes in Exposures, After Rebalance

Increases in Exposures	
Corporate Baa 3-5	0.3%
Treasury 1-3	0.2%

Reductions in Exposures	
Corporate A & Above 3-5	-0.4%
Gov-Related 1-3	-0.1%

Largest Overweights	
Corporate Baa 1-3	15.0%
Corporate Baa 3-5	14.9%
Gov-Related 3-5	11.4%
Corporate A & Above 3-5	10.7%

Largest Underweights	
Gov-Related 1-3	-15.0%
Treasury 1-3	-14.8%
Treasury 3-5	-11.4%
Corporate A & Above 1-3	-10.8%

Individual Bucket Weights, Before and After Rebalance

Individual Buckets	Projected Weights	Current Weights	+/- vs Current	CAD Short Agg	+/- vs CAD Short Agg
Treasury 1-3	7.5%	6.9%	0.6%	22.5%	-15.0%
Treasury 3-5	0.0%	0.0%	0.0%	11.4%	-11.4%
Gov-Related 1-3	2.1%	1.9%	0.2%	17.1%	-15.0%
Gov-Related 3-5	29.6%	30.6%	-1.0%	18.2%	11.4%
Corporate A & Above 1-3	0.0%	0.0%	0.0%	11.1%	-11.1%
Corporate A & Above 3-5	20.5%	21.9%	-1.4%	9.4%	11.1%
Corporate Baa 1-3	20.4%	19.1%	1.4%	5.4%	15.0%
Corporate Baa 3-5	19.9%	19.6%	0.2%	4.9%	15.0%

Sources: Bloomberg, as of 1/31/2019.

Glossary:

Yield to Worst (YTW) is the lowest potential yield that can be received on a bond without the issuer actually defaulting. When a bond is callable, the yield to worst is the lower yield of yield to maturity and yield to call.

Duration is a measure of the sensitivity of the price (the value of principal) of a fixed income investment to a change in interest rates. Effective duration is a calculation used to approximate the actual, modified duration of a callable bond. It takes into account that future interest rate changes will affect the expected cash flows for a callable bond.

Credit Quality is the underlying credit worthiness of a bond, reflecting its risk of default. Credit quality is typically represented by the credit ratings of a bond that are assigned by rating agencies such as Moody's or Standard & Poor's.

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Bloomberg Barclays Canadian Aggregate Index: a broad-based benchmark that measures the investment grade, Canadian dollar-denominated, and fixed rate bond market. The index includes treasuries, government-related, corporate issues from developed and emerging markets issuers. *Bloomberg Barclays Canadian Short Aggregate Enhanced Yield Index*: a constrained, rules-based approach that reweights the sector, maturity and credit quality of the Bloomberg Barclays Canadian Aggregate Index across various subcomponents in order to enhance yield maturing in one to five years.

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