



REPLICATING PORTFOLIO INFORMATION SUMMARY

For assistance with completing this form, please refer to the [Instruction Guide for the Replicating Portfolio Information Summary](#) on the OSFI website.

PLAN INFORMATION

001 Valuation date of report

002 End date of period covered by report

REPLICATING PORTFOLIO INFORMATION

A. Replicating Portfolio Approach

	Solvency liabilities	Settlement by Commuted Value	Settlement Through the Replicating Portfolio	Total
003	Active members not entitled to an immediate pension			
004	Active members entitled to an immediate pension			
005	Deferred and other inactive members			
006	Retirees and beneficiaries			
007	Total			

008	Best estimate liabilities for benefits included on line 007 (second column)	
008a	Best estimate liabilities for expenses included on line 007 (second column)	
008b	Provision for economic risks included on line 007 (second column)	
008c	Provision for longevity risk included on line 007 (second column)	
008d	Provision for expense risk included on line 007 (second column)	
008e	Adjustment to provisions on lines 008b, 008c, and 008d for correlation included on line 007 (second column)	
009	Credit rating used in the calculation for lines 008b, 008c, and 008d	▼
009a	Number of scenarios used in the calculation for line 008b	

009b Adjustment to the best estimate assumption for mortality rates, reflected on line 008c, prior to any adjustment for credit rating

009c Other (specify)

010 Solvency ratio

011 Annual solvency special payments

Investment portfolio

	Asset Class	Weight / Allocation (%)	Initial Yield (%)	Ultimate Yield (%)	Expected Default and Downgrade (%)
012					
013					
014					
015					
016					
017					
018					
019	Total / Average				

020 Proportion of assets allocated to investment-grade fixed income investments

021 Proportion of high-quality fixed income investments included in investment-grade fixed income investments

Discount Rate

(%)

022	Rate of return before adjustments and margins	<input type="text"/>
023	Diversification and rebalancing	<input type="text"/>
024	Expected asset default and downgrade	<input type="text"/>
025	Investment management expenses	<input type="text"/>
026	Administration expenses	<input type="text"/>
032	Nominal discount rate	<input type="text"/>
033	Indexation rate	<input type="text"/>
034	Net real discount rate	<input type="text"/>
035	Inflation rate	<input type="text"/>

Best estimate mortality and longevity assumptions

036 Mortality table and improvement scale

037 Other (specify)

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Male

Female

038 Adjustment for size

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039 Adjustment for industry

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040 Adjustment for plan experience

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Other

044 Probability that all future pension obligations will be met based on actuarial assumptions, margins and provisions for adverse deviations used

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045 Average payout ratio where future pension benefits are not expected to be fully paid

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046 Expenses for the establishment of the replicating portfolio included in the provision for termination expenses

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B. Canadian Institute of Actuaries (CIA) Annuity Proxy Basis

Solvency liabilities

**Settlement by
Commuted
Value**

**Settlement by
Annuity
Purchase**

Total

047 Active members not entitled to an immediate pension

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048 Active members entitled to an immediate pension

--	--	--

049 Deferred and other inactive members

--	--	--

050 Retirees and beneficiaries

--	--	--

051 Total

--	--	--

052 Solvency ratio

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053 Duration

--

054 Discount rate

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055 Implied break-even inflation rate

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056 Indexation rate

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Mortality and longevity assumptions

057 Mortality table and improvement scale

058 Other (specify)

Male

Female

059 Mortality adjustment

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C. Comparison with CIA Annuity Proxy Basis

060 Underlying equivalent CIA Annuity Proxy rate (using mortality and indexation assumptions in B) to be used to obtain the total solvency liabilities for *Settlement Through the Replicating Portfolio* under A