

US Fixed Income Offering Sheet - Fee Based Client Sheet

Trade Date: 14-Nov-17
Settlement Date: 17-Nov-17

US Treasuries

<u>Issuer Name</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Price</u>	<u>Yield</u>	<u>S&P</u>	<u>DBRS</u>
US TREASURY N/B	1.250%	31-Oct-21	\$97.73	1.85%	AAA	Aaa
US TREASURY N/B	1.375%	15-Sep-20	\$99.28	1.64%	AAA	Aaa
US TREASURY N/B	1.625%	31-Aug-22	\$98.54	1.95%	AAA	Aaa
US TREASURY N/B	1.875%	31-Aug-24	\$98.21	2.16%	AAA	Aaa
US TREASURY N/B	2.250%	15-Aug-27	\$99.23	2.34%	AAA	Aaa
US TREASURY N/B	2.750%	15-Aug-47	\$97.56	2.87%	AAA	Aaa

Sovereign & Supranational Guarantees

<u>Issuer Name</u>	<u>Coupon</u>	<u>End Date</u>	<u>Price</u>	<u>YTW</u>	<u>S&P</u>	<u>Moody's</u>
PROVINCE OF QUEBEC	4.625%	14-May-18	\$101.82	0.92%	AA-	Aa2
INTER-AMERICAN DEVEL BK	4.250%	10-Sep-18	\$102.49	1.15%	#N/A N/A	Aaa
INTER-AMERICAN DEVEL BK	3.875%	17-Sep-19	\$104.27	1.50%	#N/A N/A	Aaa
ONTARIO (PROVINCE OF)	4.000%	7-Oct-19	\$104.30	1.68%	A+	Aa2
KFW	2.750%	8-Sep-20	\$102.66	1.78%	AAA	Aaa
EUROPEAN INVESTMENT BANK	2.875%	15-Sep-20	\$102.99	1.78%	AAA	Aaa
EUROPEAN INVESTMENT BANK	4.000%	16-Feb-21	\$106.87	1.81%	AAA	Aaa
BK NEDERLANDSE GEMEENTE	4.375%	16-Feb-21	\$107.75	1.90%	AAA	Aaa
ONTARIO (PROVINCE OF)	2.450%	29-Jun-22	\$101.07	2.20%	A+	Aa2
PROVINCE OF QUEBEC	2.625%	13-Feb-23	\$101.63	2.29%	AA-	Aa2
INTL BK RECON & DEVELOP	2.125%	13-Feb-23	\$99.94	2.14%	AAA	Aaa

Financials

<u>Issuer Name</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Price</u>	<u>Yield</u>	<u>S&P</u>	<u>Moody's</u>
BANK OF AMERICA CORP	5.650%	1-May-18	\$102.15	0.91%	BBB+	Baa1 /*+
WESTPAC BANKING CORP	4.875%	19-Nov-19	\$105.83	1.90%	AA-	Aa3
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NISOURCE FINANCE CORP	5.450%	15-Sep-20	\$108.97	2.16%	BBB+	Baa2
GENERAL ELECTRIC CO	4.625%	7-Jan-21	\$108.09	1.96%	AA-	A1
BANK OF NOVA SCOTIA	4.375%	13-Jan-21	\$106.57	2.21%	A+	A1
CITIGROUP INC	4.500%	14-Jan-22	\$107.77	2.52%	BBB+	Baa1
GENERAL ELECTRIC CO	3.150%	7-Sep-22	\$104.09	2.25%	AA-	A1
MORGAN STANLEY	4.875%	1-Nov-22	\$108.69	2.98%	BBB-	Baa2
JPMORGAN CHASE & CO	3.375%	1-May-23	\$102.56	2.87%	BBB+	Baa1
WELLS FARGO & COMPANY	4.125%	15-Aug-23	\$106.37	2.91%	A-	A3

Non-Financial

<u>Issuer Name</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Price</u>	<u>Yield</u>	<u>S&P</u>	<u>Moody's</u>
CATERPILLAR INC	7.900%	15-Dec-18	\$107.23	1.12%	A	A3
LOCKHEED MARTIN CORP	4.250%	15-Nov-19	\$104.91	1.74%	BBB+	Baa1
PHILIP MORRIS INTL INC	4.500%	26-Mar-20	\$106.44	1.70%	A	A2
E.I. DU PONT DE NEMOURS	3.625%	15-Jan-21	\$104.67	2.09%	A-	A3
GOOGLE INC	3.625%	19-May-21	\$105.43	2.01%	AA+	WR
MCDONALD'S CORP	2.625%	15-Jan-22	\$101.33	2.29%	BBB+	Baa1
GENERAL ELECTRIC CO	2.700%	9-Oct-22	\$102.15	2.23%	AA-	A1
VODAFONE GROUP PLC	2.950%	19-Feb-23	\$101.50	2.64%	BBB+	Baa1

US Fixed Income Exchange Traded Funds

<u>Issuer Name</u>	<u>Ticker Symbol</u>
iShares Core Total U.S. Bond Market ETF	AGG
iShares iBoxx \$ Investment Grade Corporate Bond ETF	LQD
iShares iBoxx \$ High Yield Corporate Bond ETF	HYG
iShares J.P. Morgan USD Emerging Markets Bond ETF	EMB



Note - prices and yields are indicative only and subject to change. Call for firm pricing.

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