

US Fixed Income Offering Sheet - Fee Based Client Sheet

Trade Date: 5-Dec-17
Settlement Date: 8-Dec-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 | \$99.85 | 1.29% | AAA | Aaa |
| US TREASURY N/B | 1.375% | 15-Sep-20 | \$99.44 | 1.58% | AAA | Aaa |
| US TREASURY N/B | 1.625% | 31-Aug-22 | \$99.21 | 1.80% | AAA | Aaa |
| US TREASURY N/B | 1.875% | 31-Aug-24 | \$98.84 | 2.06% | AAA | Aaa |
| US TREASURY N/B | 2.250% | 15-Aug-27 | \$98.77 | 2.39% | AAA | Aaa |
| US TREASURY N/B | 2.750% | 15-Aug-47 | \$99.55 | 2.77% | 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 | \$101.32 | 1.55% | AA- | Aa2 |
| INTER-AMERICAN DEVEL BK | 4.250% | 10-Sep-18 | \$101.90 | 1.70% | #N/A N/A | Aaa |
| INTER-AMERICAN DEVEL BK | 3.875% | 17-Sep-19 | \$103.35 | 1.94% | #N/A N/A | Aaa |
| ONTARIO (PROVINCE OF) | 4.000% | 7-Oct-19 | \$103.41 | 2.09% | A+ | Aa2 |
| KFW | 2.750% | 8-Sep-20 | \$101.64 | 2.13% | AAA | Aaa |
| EUROPEAN INVESTMENT BANK | 2.875% | 15-Sep-20 | \$102.03 | 2.12% | AAA | Aaa |
| EUROPEAN INVESTMENT BANK | 4.000% | 16-Feb-21 | \$105.62 | 2.17% | AAA | Aaa |
| BK NEDERLANDSE GEMEENTE | 4.375% | 16-Feb-21 | \$106.46 | 2.26% | AAA | Aaa |
| ONTARIO (PROVINCE OF) | 2.450% | 29-Jun-22 | \$100.02 | 2.44% | A+ | Aa2 |
| PROVINCE OF QUEBEC | 2.625% | 13-Feb-23 | \$100.49 | 2.52% | AA- | Aa2 |
| INTL BK RECON & DEVELOP | 2.125% | 13-Feb-23 | \$99.67 | 2.19% | 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 | \$101.56 | 1.68% | BBB+ | Baa1 /*+ |
| WESTPAC BANKING CORP | 4.875% | 19-Nov-19 | \$105.03 | 2.22% | AA- | Aa3 |
| WESTPAC BANKING CORP | 4.875% | 19-Nov-19 | \$105.03 | 2.22% | AA- | Aa3 |
| GENERAL ELECTRIC CO | 4.625% | 7-Jan-21 | \$106.27 | 2.50% | AA- | A1 |
| BANK OF NOVA SCOTIA | 4.375% | 13-Jan-21 | \$105.98 | 2.36% | A+ | A1 |
| CITIGROUP INC | 4.500% | 14-Jan-22 | \$106.67 | 2.77% | BBB+ | Baa1 |
| GENERAL ELECTRIC CO | 3.150% | 7-Sep-22 | \$101.87 | 2.73% | AA- | A1 |
| MORGAN STANLEY | 4.875% | 1-Nov-22 | \$107.96 | 3.11% | BBB- | Baa2 |
| JPMORGAN CHASE & CO | 3.375% | 1-May-23 | \$101.91 | 2.99% | BBB+ | Baa1 |
| WELLS FARGO & COMPANY | 4.125% | 15-Aug-23 | \$105.69 | 3.03% | 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> |
|-------------------------|---------------|-----------------|--------------|--------------|----------------|----------------|
| LOCKHEED MARTIN CORP | 4.250% | 15-Nov-19 | \$104.05 | 2.10% | BBB+ | Baa1 |
| PHILIP MORRIS INTL INC | 4.500% | 26-Mar-20 | \$104.84 | 2.32% | A | A2 |
| E.I. DU PONT DE NEMOURS | 3.625% | 15-Jan-21 | \$103.73 | 2.37% | A- | A3 |
| GOOGLE INC | 3.625% | 19-May-21 | \$104.51 | 2.26% | AA+ | WR |
| MCDONALD'S CORP | 2.625% | 15-Jan-22 | \$100.45 | 2.51% | BBB+ | Baa1 |
| GENERAL ELECTRIC CO | 2.700% | 9-Oct-22 | \$100.14 | 2.67% | AA- | A1 |
| VODAFONE GROUP PLC | 2.950% | 19-Feb-23 | \$100.33 | 2.88% | 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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