

US Fixed Income Offering Sheet - Fee Based Client Sheet

Trade Date: 22-Jan-18
Settlement Date: 25-Jan-18

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	1.875%	31-Dec-19	\$99.64	2.07%	AAA	Aaa
US TREASURY N/B	1.875%	15-Dec-20	\$99.12	2.19%	AAA	Aaa
US TREASURY N/B	2.125%	31-Dec-22	\$98.52	2.45%	AAA	Aaa
US TREASURY N/B	2.250%	31-Dec-24	\$97.95	2.57%	AAA	Aaa
US TREASURY N/B	2.250%	15-Nov-27	\$96.58	2.65%	AAA	Aaa
US TREASURY N/B	2.750%	15-Aug-47	\$96.67	2.92%	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	\$100.89	1.64%	AA-	Aa2
INTER-AMERICAN DEVEL BK	4.250%	10-Sep-18	\$101.59	1.67%	#N/A N/A	Aaa
INTER-AMERICAN DEVEL BK	3.875%	17-Sep-19	\$102.75	2.16%	#N/A N/A	Aaa
ONTARIO (PROVINCE OF)	4.000%	7-Oct-19	\$102.81	2.30%	A+	Aa2
KFW	2.750%	8-Sep-20	\$101.07	2.33%	AAA	Aaa
EUROPEAN INVESTMENT BANK	2.875%	15-Sep-20	\$101.41	2.32%	AAA	Aaa
EUROPEAN INVESTMENT BANK	4.000%	16-Feb-21	\$104.73	2.39%	AAA	Aaa
BK NEDERLANDSE GEMEENTE	4.375%	16-Feb-21	\$105.50	2.50%	AAA	Aaa
ONTARIO (PROVINCE OF)	2.450%	29-Jun-22	\$98.94	2.71%	A+	Aa2
PROVINCE OF QUEBEC	2.625%	13-Feb-23	\$99.17	2.80%	AA-	Aa2
INTL BK RECON & DEVELOP	2.125%	13-Feb-23	\$98.04	2.54%	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	\$100.94	2.06%	BBB+	Baa1 /*+
WESTPAC BANKING CORP	4.875%	19-Nov-19	\$104.31	2.43%	AA-	Aa3
WESTPAC BANKING CORP	4.875%	19-Nov-19	\$104.31	2.43%	AA-	Aa3
GENERAL ELECTRIC CO	4.625%	7-Jan-21	\$105.07	2.82%	AA-	A1
BANK OF NOVA SCOTIA	4.375%	13-Jan-21	\$104.94	2.63%	A+	A1
CITIGROUP INC	4.500%	14-Jan-22	\$105.59	3.00%	BBB+	Baa1
GENERAL ELECTRIC CO	3.150%	7-Sep-22	\$100.47	3.04%	AA-	A1
MORGAN STANLEY	4.875%	1-Nov-22	\$107.05	3.26%	BBB-	Baa2
JPMORGAN CHASE & CO	3.375%	1-May-23	\$100.73	3.22%	BBB+	Baa1
WELLS FARGO & COMPANY	4.125%	15-Aug-23	\$104.22	3.29%	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	\$103.42	2.30%	BBB+	Baa1
PHILIP MORRIS INTL INC	4.500%	26-Mar-20	\$104.43	2.39%	A	A2
E.I. DU PONT DE NEMOURS	3.625%	15-Jan-21	\$103.14	2.52%	A-	A3
GOOGLE INC	3.625%	19-May-21	\$103.69	2.46%	AA+	WR
MCDONALD'S CORP	2.625%	15-Jan-22	\$99.69	2.71%	BBB+	Baa1
GENERAL ELECTRIC CO	2.700%	9-Oct-22	\$98.61	3.02%	AA-	A1
VODAFONE GROUP PLC	2.950%	19-Feb-23	\$99.88	2.98%	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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