

HIMI Index - Deemed Retractable

HIMI Account Number: J0000011

Evaluation Date : 2018-12-24

Evaluation Timing : Trade Date

Data Source : Transaction Files

Ticker	Dividend Rate	Next ex-Date	Yield-to-Worst (at Bid)	DBRS Rating	Average Trading Value	Ask Yield To Worst	Holdings bid price	Holdings ask price	Modified - Duration - YTW
CCS.PR.C	1.2500	2019-03-01	6.70 %	Pfd-2 (low)	46,997	6.59 %	21.77	21.96	8.24
GWO.PR.F	1.4750	2019-03-02	6.09 %	Pfd-2 (high)	68,275	6.03 %	24.68	24.81	8.09
GWO.PR.G	1.3000	2019-03-02	7.22 %	Pfd-2 (high)	207,567	7.11 %	21.25	21.43	8.10
GWO.PR.H	1.2125	2019-03-02	7.46 %	Pfd-2 (high)	178,293	7.45 %	20.20	20.21	8.17
GWO.PR.I	1.1250	2019-03-02	7.96 %	Pfd-2 (high)	153,526	7.95 %	18.76	18.78	8.21
GWO.PR.L	1.4125	2019-03-02	6.68 %	Pfd-2 (high)	78,883	6.54 %	23.06	23.33	8.06
GWO.PR.M	1.4500	2019-03-02	6.48 %	Pfd-2 (high)	77,539	6.22 %	23.74	24.22	8.06
GWO.PR.P	1.3500	2019-03-02	6.96 %	Pfd-2 (high)	134,765	6.76 %	22.08	22.43	8.09
GWO.PR.Q	1.2875	2019-03-01	7.24 %	Pfd-2 (high)	93,382	7.12 %	21.12	21.33	8.12
GWO.PR.R	1.2000	2019-03-02	7.28 %	Pfd-2 (high)	166,766	7.26 %	20.40	20.43	8.22
GWO.PR.S	1.3125	2019-03-02	6.52 %	Pfd-2 (high)	76,276	6.39 %	22.57	22.82	8.20
GWO.PR.T	1.2875	2019-03-02	7.31 %	Pfd-2 (high)	80,272	7.14 %	21.00	21.30	8.11
IAG.PR.A	1.1500	2019-03-01	7.16 %	Pfd-2 (high)	55,112	6.96 %	20.21	20.54	8.30
IFC.PR.E	1.3000	2019-03-13	7.07 %	Pfd-2	79,951	6.95 %	21.51	21.72	8.13
IFC.PR.F	1.3250	2019-03-13	6.87 %	Pfd-2	67,181	6.83 %	22.04	22.12	8.13
MFC.PR.B	1.1625	2019-02-19	7.93 %	Pfd-2	196,967	7.92 %	19.12	19.13	8.15
MFC.PR.C	1.1250	2019-02-19	8.23 %	Pfd-2	219,956	8.16 %	18.39	18.50	8.15
RY.PR.A	1.1125	2019-01-24	4.63 %	Pfd-2 (high)	109,775	4.53 %	24.98	25.05	2.87
RY.PR.C	1.1500	2019-01-24	4.90 %	Pfd-2 (high)	126,080	4.86 %	24.90	24.93	2.86
RY.PR.E	1.1250	2019-01-24	4.72 %	Pfd-2 (high)	83,573	4.70 %	24.95	24.97	2.87
RY.PR.F	1.1125	2019-01-24	4.73 %	Pfd-2 (high)	98,641	4.63 %	24.91	24.98	2.87
RY.PR.G	1.1250	2019-01-24	4.71 %	Pfd-2 (high)	88,608	4.67 %	24.96	24.99	2.87
SLF.PR.A	1.1875	2019-02-27	7.44 %	Pfd-2	193,558	7.38 %	20.04	20.13	8.21
SLF.PR.B	1.2000	2019-02-27	7.50 %	Pfd-2	152,448	7.38 %	20.04	20.23	8.18
SLF.PR.C	1.1125	2019-02-27	7.87 %	Pfd-2	137,566	7.81 %	18.81	18.89	8.24
SLF.PR.D	1.1125	2019-02-27	7.91 %	Pfd-2	133,952	7.74 %	18.75	19.01	8.23
SLF.PR.E	1.1250	2019-02-27	7.89 %	Pfd-2	129,623	7.77 %	18.87	19.05	8.22

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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