

HIMI Index - FixedReset Insurance nonNVCC

HIMI Account Number:J0000015

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
EML.PR.A	1.4375	2019-03-17	4.78 %	Pfd-2	75,307	4.63 %	25.45	25.53	2.17
GWO.PR.N	0.5440	2019-03-02	13.48 %	Pfd-2 (high)	116,377	13.32 %	14.20	14.32	5.29
IAG.PR.G	0.9442	2019-03-01	9.21 %	Pfd-2 (high)	157,371	9.04 %	19.25	19.42	5.23
IAG.PR.I	1.2000	2019-03-01	8.34 %	Pfd-2 (high)	147,210	8.27 %	20.83	20.91	5.13
IFC.PR.A	0.8490	2019-03-13	12.62 %	Pfd-2	101,226	12.55 %	15.51	15.56	5.18
IFC.PR.C	0.8330	2019-03-13	11.72 %	Pfd-2	113,121	11.59 %	16.75	16.86	5.18
IFC.PR.F	1.2250	2019-03-13	9.80 %	Pfd-2	342,968	9.71 %	19.41	19.49	5.06
MFC.PR.G	0.5445	2019-02-19	13.90 %	Pfd-2	151,782	13.77 %	13.88	13.97	5.29
MFC.PR.G	0.9728	2019-02-19	10.13 %	Pfd-2	144,906	9.98 %	18.60	18.74	5.16
MFC.PR.H	1.2700	2019-02-19	9.69 %	Pfd-2	194,460	9.40 %	19.86	20.15	5.03
MFC.PR.I	1.0878	2019-02-19	9.36 %	Pfd-2	264,251	9.28 %	19.53	19.61	5.14
MFC.PR.J	1.1400	2019-02-19	9.32 %	Pfd-2	186,209	9.23 %	19.62	19.71	5.12
MFC.PR.K	1.0425	2019-02-19	10.07 %	Pfd-2	151,923	9.91 %	18.46	18.61	5.14
MFC.PR.L	0.9750	2019-02-19	11.34 %	Pfd-2	120,670	11.17 %	17.25	17.40	5.11
MFC.PR.M	0.9750	2019-02-19	10.86 %	Pfd-2	188,246	10.68 %	17.83	17.99	5.11
MFC.PR.N	0.9500	2019-02-19	10.88 %	Pfd-2	95,404	10.76 %	17.71	17.82	5.13
MFC.PR.O	1.4000	2019-02-19	5.08 %	Pfd-2	335,191	4.95 %	25.34	25.42	2.31
MFC.PR.Q	1.1750	2019-02-19	9.21 %	Pfd-2	333,627	9.13 %	19.85	19.93	5.10
MFC.PR.R	1.2125	2019-02-19	6.40 %	Pfd-2	347,518	6.36 %	23.66	23.70	5.18
SLF.PR.G	0.5688	2019-02-27	13.84 %	Pfd-2	91,021	13.71 %	14.16	14.25	5.23
SLF.PR.H	0.7105	2019-02-27	10.67 %	Pfd-2	100,182	10.42 %	17.12	17.34	5.29
SLF.PR.I	0.9515	2019-02-27	9.16 %	Pfd-2	208,204	8.98 %	19.35	19.53	5.22

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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