

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	7.72 %	Pfd-2 (low)	46,997	7.55 %	21.77	21.96	5.13
GWO.PR.F	1.4750	2019-03-02	6.18 %	Pfd-2 (high)	68,275	6.07 %	24.68	24.81	5.09
GWO.PR.G	1.3000	2019-03-02	8.43 %	Pfd-2 (high)	207,567	8.26 %	21.25	21.43	5.08
GWO.PR.H	1.2125	2019-03-02	9.05 %	Pfd-2 (high)	178,293	9.04 %	20.20	20.21	5.10
GWO.PR.I	1.1250	2019-03-02	10.12 %	Pfd-2 (high)	153,526	10.09 %	18.76	18.78	5.10
GWO.PR.L	1.4125	2019-03-02	7.27 %	Pfd-2 (high)	78,883	7.04 %	23.06	23.33	5.07
GWO.PR.M	1.4500	2019-03-02	6.85 %	Pfd-2 (high)	77,539	6.45 %	23.74	24.22	5.07
GWO.PR.P	1.3500	2019-03-02	7.88 %	Pfd-2 (high)	134,765	7.56 %	22.08	22.43	5.08
GWO.PR.Q	1.2875	2019-03-01	8.49 %	Pfd-2 (high)	93,382	8.29 %	21.12	21.33	5.08
GWO.PR.R	1.2000	2019-03-02	8.79 %	Pfd-2 (high)	166,766	8.76 %	20.40	20.43	5.12
GWO.PR.S	1.3125	2019-03-02	7.28 %	Pfd-2 (high)	76,276	7.06 %	22.57	22.82	5.12
GWO.PR.T	1.2875	2019-03-02	8.61 %	Pfd-2 (high)	80,272	8.32 %	21.00	21.30	5.08
IAG.PR.A	1.1500	2019-03-01	8.75 %	Pfd-2 (high)	55,112	8.43 %	20.21	20.54	5.14
IFC.PR.E	1.3000	2019-03-13	8.18 %	Pfd-2	79,951	7.99 %	21.51	21.72	5.09
IFC.PR.F	1.3250	2019-03-13	7.80 %	Pfd-2	67,181	7.73 %	22.04	22.12	5.09
MFC.PR.B	1.1625	2019-02-19	9.96 %	Pfd-2	196,967	9.95 %	19.12	19.13	5.08
MFC.PR.C	1.1250	2019-02-19	10.56 %	Pfd-2	219,956	10.44 %	18.39	18.50	5.08
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	9.09 %	Pfd-2	193,558	9.00 %	20.04	20.13	5.11
SLF.PR.B	1.2000	2019-02-27	9.15 %	Pfd-2	152,448	8.96 %	20.04	20.23	5.10
SLF.PR.C	1.1125	2019-02-27	10.00 %	Pfd-2	137,566	9.92 %	18.81	18.89	5.12
SLF.PR.D	1.1125	2019-02-27	10.07 %	Pfd-2	133,952	9.79 %	18.75	19.01	5.11
SLF.PR.E	1.1250	2019-02-27	10.00 %	Pfd-2	129,623	9.81 %	18.87	19.05	5.11

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

Historical Market Data Source: TSE (c) 1993-2018 The Toronto Stock Exchange. All Rights Reserved