

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	9.36 %	Pfd-2 (high)	116,377	9.26 %	14.20	14.32	8.71
IAG.PR.G	0.9442	2019-03-01	7.53 %	Pfd-2 (high)	157,371	7.42 %	19.25	19.42	8.42
IAG.PR.I	1.2000	2019-03-01	6.96 %	Pfd-2 (high)	147,210	6.91 %	20.83	20.91	8.27
IFC.PR.A	0.8490	2019-03-13	9.07 %	Pfd-2	101,226	9.03 %	15.51	15.56	8.44
IFC.PR.C	0.8330	2019-03-13	9.00 %	Pfd-2	113,121	8.91 %	16.75	16.86	8.30
IFC.PR.F	1.2250	2019-03-13	7.77 %	Pfd-2	342,968	7.72 %	19.41	19.49	8.13
MFC.PR.F	0.5445	2019-02-19	9.67 %	Pfd-2	151,782	9.59 %	13.88	13.97	8.68
MFC.PR.G	0.9728	2019-02-19	8.12 %	Pfd-2	144,906	8.03 %	18.60	18.74	8.26
MFC.PR.H	1.0780	2019-02-19	7.64 %	Pfd-2	77,396	7.46 %	19.86	20.15	8.23
MFC.PR.I	1.0878	2019-02-19	7.63 %	Pfd-2	264,251	7.58 %	19.53	19.61	8.26
MFC.PR.J	1.1828	2019-02-19	7.60 %	Pfd-2	221,520	7.54 %	19.62	19.71	8.18
MFC.PR.K	1.1035	2019-02-19	7.94 %	Pfd-2	49,801	7.84 %	18.46	18.61	8.24
MFC.PR.L	0.9750	2019-02-19	8.53 %	Pfd-2	120,670	8.42 %	17.25	17.40	8.25
MFC.PR.M	0.9750	2019-02-19	8.33 %	Pfd-2	188,246	8.22 %	17.83	17.99	8.23
MFC.PR.N	0.9500	2019-02-19	8.31 %	Pfd-2	95,404	8.24 %	17.71	17.82	8.27
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	7.40 %	Pfd-2	333,627	7.35 %	19.85	19.93	8.22
MFC.PR.R	1.2125	2019-02-19	6.18 %	Pfd-2	347,518	6.16 %	23.66	23.70	8.26
SLF.PR.G	0.5688	2019-02-27	9.65 %	Pfd-2	91,021	9.57 %	14.16	14.25	8.56
SLF.PR.H	0.7105	2019-02-27	8.11 %	Pfd-2	100,182	7.96 %	17.12	17.34	8.61
SLF.PR.I	0.9515	2019-02-27	7.45 %	Pfd-2	208,204	7.33 %	19.35	19.53	8.42

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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