

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Evaluation Date : 2022-04-06

Evaluation Timing : Trade Date

Data Source : Transaction Files

Ticker	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
PWF.PF.A	2022-04-07	5.06 %	Pfd-2 (high)	258,652	4.93 %	22.56	22.99	15.29
FTS.PR.F	2022-05-14	5.15 %	Pfd-2 (low)	48,718	5.11 %	24.00	24.15	15.18
FTS.PR.J	2022-05-14	5.17 %	Pfd-2 (low)	90,158	5.12 %	23.20	23.37	15.16
PWF.PR.S	2022-04-07	5.25 %	Pfd-2 (high)	82,401	5.08 %	23.20	23.80	14.96
POW.PR.D	2022-06-28	5.28 %	Pfd-2	90,917	5.12 %	23.72	24.30	15.04
CU.PR.E	2022-05-02	5.31 %	Pfd-2 (high)	35,545	5.12 %	23.32	23.98	14.93
CU.PR.J	2022-05-02	5.31 %	Pfd-2 (high)	391,461	5.15 %	22.55	23.10	14.90
CU.PR.G	2022-05-02	5.31 %	Pfd-2 (high)	53,521	5.01 %	21.45	22.45	14.96
PWF.PR.K	2022-04-07	5.36 %	Pfd-2 (high)	72,159	5.13 %	23.45	24.25	14.78
PWF.PR.L	2022-04-07	5.38 %	Pfd-2 (high)	79,242	5.34 %	24.11	24.22	14.77
EMA.PR.L	2022-05-01	5.38 %	NOT RATED	120,228	5.28 %	21.65	21.95	14.77
CU.PR.F	2022-05-02	5.43 %	Pfd-2 (high)	49,334	5.04 %	21.00	22.25	14.77
BAM.PR.M	2022-06-14	5.45 %	Pfd-2 (low)	50,046	5.36 %	21.90	22.20	14.74
BAM.PF.C	2022-06-14	5.51 %	Pfd-2 (low)	57,643	5.32 %	22.10	22.72	14.64
ELF.PR.F	2022-06-30	5.53 %	NOT RATED	29,014	5.44 %	24.00	24.30	14.63
BAM.PR.N	2022-06-14	5.53 %	Pfd-2 (low)	46,513	5.30 %	21.56	22.30	14.60
BAM.PF.D	2022-06-14	5.55 %	Pfd-2 (low)	75,866	5.39 %	22.20	22.71	14.59
CU.PR.D	2022-05-02	5.63 %	Pfd-2 (high)	41,894	5.03 %	22.00	23.99	14.41

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