

**Table CPD-2: CPD Sectoral Analysis, March 12, 2021
(Securities positions only)**

HIMI Indices Sector	CPD Weighting	Weighted Mean Yield-to-Worst	Weighted Mean Modified Duration (YTW Scenario)
Ratchet	0.0%	N/A	N/A
FixFloat	0.0%	N/A	N/A
Floater	0.0%	N/A	N/A
OpRet	0.0%	N/A	N/A
SplitShare	0.0%	N/A	N/A
Interest Bearing	0.0%	N/A	N/A
PerpetualPremium	4.9%	-0.42%	5.02
PerpetualDiscount	3.4%	4.97%	15.54
FixedReset – Discount	26.8%	4.02%	16.34
Insurance Straight	7.9%	2.14%	10.86
FloatingReset	0.0%	N/A	N/A
FixedReset – Premium	18.4%	2.61%	2.61
FixedReset – Bank non-NVCC	0.4%	2.09%	0.45
FixedReset – Insurance non-NVCC	7.5%	3.59%	13.33
Scraps – Ratchet	1.2%	4.65%	18.69
Scraps – FixFloat	0.9%	4.53%	17.98
Scraps – Floater	0.0%	N/A	N/A
Scraps – OpRet	0.0%	N/A	N/A
Scraps – SplitShare	0.9%	4.81%	4.17
Scraps – PerpPrem	1.5%	-4.04%	0.63
Scraps – PerpDisc	1.4%	5.00%	15.49
Scraps – FixedReset Discount	19.6%	5.26%	14.97
Scraps – DeemedRetractable	0.0%	N/A	N/A
Scraps – FloatingReset	0.0%	N/A	N/A
Scraps – FixedReset Premium	6.1%	4.41%	2.64
Scraps – Bank non-NVCC	0.0%	N/A	N/A
Scraps – Insurance non-NVCC	0.0%	N/A	N/A
Cash	0.0%	0%	0
Total	100%	4.57%	14.43

**Table CPD-4: CPD FixedReset Spread Analysis, March 12, 2021
(Securities Positions Only)**

Range	CPD Weight
<100bp	0%
100-149bp	0.4%
150-199bp	1.9%
200-249bp	18.6%
250-299bp	18.7%
300-349bp	11.9%
350-399bp	8.3%
400-449bp	6.6%
450-499bp	11.0%
500-549bp	1.5%
550-599bp	0%
>= 600bp	0%
Undefined	21.2%

**Table CPD-5: CPD FixedReset Term to Reset Analysis, March 12, 2021
(Securities Positions Only)**

Range	CPD Weight
Currently Floating	1.2%
0-1 Year	20.2%
1-2 Years	18.2%
2-3 Years	12.6%
3-4 Years	21.1%
4-5 Years	7.7%
5-6 Years	0%
>6 Years	0%
Not Floating Rate	19.0%

**Table CPD-3: CPD Credit Quality Analysis, March 12, 2021
(Securities Positions Only)**

DBRS Rating	Weighting
Pfd-1	0%
Pfd-1(low)	0%
Pfd-2(high)	36.6%
Pfd-2	17.1%
Pfd-2(low)*	13.7%
Pfd-3(high)	15.3%
Pfd-3	12.6%
Pfd-3(low)	1.6%
Pfd-4(high)***	0%
Pfd-4	0%
Pfd-4(low)****	0%
Pfd-5(high)	0%
Pfd-5	0%
Undefined (not rated by DBRS)	3.0%