

HIMI Index - Fixed-Reset
 HIMI Account Number:J0000010
 Evaluation Date : 2010-08-19
 Evaluation Timing : Trade Date
 Data Source : Transaction Files

Ticker	Next Yield-to-Worst ex-Date	(at Bid)	DBRS Rating	Average Trading Value	Ask Yield To Worst	Holdings - bid price	Holdings - ask price	Modified - Duration - YTW
BAM.PR.P 2010-09-11	4.23 %	Pfd-2(low)	263,457	4.02 %	27.89	28.10	3.63	
BAM.PR.R 2010-09-11	4.48 %	Pfd-2(low)	300,994	4.47 %	26.36	26.38	5.06	
BMO.PR.M 2010-10-28	2.73 %	Pfd-1(low)	243,202	2.66 %	26.60	26.65	2.88	
BMO.PR.N 2010-10-28	3.06 %	Pfd-1(low)	151,548	2.93 %	27.87	27.99	3.24	
BMO.PR.O 2010-10-28	3.12 %	Pfd-1(low)	345,546	3.04 %	28.05	28.13	3.44	
BMO.PR.P 2010-10-28	3.23 %	Pfd-1(low)	454,277	3.10 %	27.25	27.40	4.10	
BNS.PR.P 2010-10-02	3.24 %	Pfd-1(low)	212,998	3.09 %	26.20	26.30	2.58	
BNS.PR.Q 2010-10-02	3.41 %	Pfd-1(low)	184,304	3.34 %	26.24	26.30	3.01	
BNS.PR.R 2010-10-02	3.27 %	Pfd-1(low)	200,240	3.01 %	26.46	26.68	3.22	
BNS.PR.T 2010-10-02	3.12 %	Pfd-1(low)	331,630	2.90 %	27.88	28.08	3.37	
BNS.PR.X 2010-10-02	3.17 %	Pfd-1(low)	291,604	2.92 %	27.85	28.08	3.37	
BNS.PR.Y 2010-10-02	3.36 %	Pfd-1(low)	608,392	3.34 %	24.85	24.93	18.56	
CIU.PR.B 2010-11-09	3.23 %	Pfd-2(high)	61,871	3.15 %	28.11	28.19	3.45	
CM.PR.K 2010-09-24	2.99 %	Pfd-1(low)	193,038	2.81 %	27.25	27.43	3.63	
CM.PR.L 2010-09-24	3.23 %	Pfd-1(low)	379,873	3.02 %	28.00	28.20	3.37	
CM.PR.M 2010-09-24	3.23 %	Pfd-1(low)	337,522	3.10 %	28.17	28.30	3.57	
GWO.PR.J 2010-08-31	3.22 %	Pfd-1(low)	142,302	3.13 %	27.47	27.55	3.11	
HSB.PR.E 2010-09-11	3.67 %	Pfd-2(high)	292,909	3.61 %	27.94	28.00	3.47	
IAG.PR.C 2010-08-26	3.59 %	Pfd-2(high)	112,875	3.51 %	27.33	27.40	3.10	
MFC.PR.D 2010-11-13	4.14 %	Pfd-2(high)	552,578	4.04 %	27.10	27.20	3.48	
MFC.PR.E 2010-11-13	4.52 %	Pfd-2(high)	469,031	4.43 %	25.92	26.00	3.73	
NA.PR.N 2010-10-07	3.62 %	Pfd-2	51,409	2.92 %	26.23	26.75	2.83	
NA.PR.O 2010-10-07	3.43 %	Pfd-2	149,836	3.31 %	27.69	27.80	3.21	
NA.PR.P 2010-10-07	3.42 %	Pfd-2	112,612	3.20 %	27.71	27.90	3.21	
PAF.PR.M 2010-10-07	3.06 %	Pfd-1(low)	126,528	2.87 %	27.50	27.66	3.20	
PAF.PR.P 2010-10-02	3.83 %	Pfd-1(low)	1,286,887	3.79 %	25.81	25.90	8.43	
RY.PR.I 2010-10-22	3.19 %	Pfd-1(low)	294,045	3.16 %	26.47	26.50	3.30	
RY.PR.L 2010-10-22	2.83 %	Pfd-1(low)	229,311	2.72 %	27.30	27.40	3.28	
RY.PR.N 2010-10-22	3.06 %	Pfd-1(low)	159,132	2.96 %	27.66	27.75	3.25	
RY.PR.P 2010-10-22	3.17 %	Pfd-1(low)	243,346	2.86 %	27.60	27.88	3.25	
RY.PR.R 2010-10-22	3.26 %	Pfd-1(low)	363,804	3.00 %	27.54	27.77	3.25	
RY.PR.T 2010-10-22	3.49 %	Pfd-1(low)	268,760	2.96 %	27.62	28.15	3.64	
RY.PR.X 2010-10-22	3.23 %	Pfd-1(low)	429,206	3.13 %	27.90	28.00	3.65	
RY.PR.Y 2010-10-22	3.20 %	Pfd-1(low)	377,204	3.14 %	27.93	28.00	3.86	
SLF.PR.F 2010-08-23	3.15 %	Pfd-1(low)	197,788	3.00 %	27.85	27.99	3.51	
SLF.PR.G 2010-08-23	3.75 %	Pfd-1(low)	818,003	3.72 %	25.55	25.70	17.56	
TD.PR.A 2010-10-06	3.46 %	Pfd-1(low)	140,947	3.10 %	26.30	26.60	3.23	
TD.PR.C 2010-10-06	3.07 %	Pfd-1(low)	201,414	2.84 %	27.15	27.35	3.21	
TD.PR.E 2010-10-06	3.27 %	Pfd-1(low)	318,165	3.00 %	27.75	28.00	3.38	

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TD.PR.G	2010-10-06		3.18 % Pfd-1(low)	412,231	3.05 %	27.83	27.95	3.38
TD.PR.I	2010-10-06		3.32 % Pfd-1(low)	295,305	3.12 %	27.85	28.05	3.58
TD.PR.K	2010-10-06		3.26 % Pfd-1(low)	422,307	3.13 %	27.92	28.05	3.58
TD.PR.S	2010-10-06		3.32 % Pfd-1(low)	244,538	2.87 %	26.21	26.54	2.81
TD.PR.Y	2010-10-06		3.45 % Pfd-1(low)	83,421	3.05 %	26.28	26.59	3.02
TRP.PR.A	2010-08-27		3.84 % Pfd-2(low)	744,930	3.78 %	25.95	26.01	3.99
TRP.PR.B	2010-08-27		3.62 % Pfd-2(low)	595,943	3.61 %	25.00	25.04	17.98
TRP.PR.C	2010-10-02		3.71 % Pfd-2(low)	1,514,193	3.70 %	25.45	25.50	17.21
	Cash							
	Dividends Due							
	Income Tax Due							
	Capital Gains Tax Due							

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