

HIMI Index - Fixed-Reset  
 HIMI Account Number:J0000010  
 Evaluation Date : 2010-09-20  
 Evaluation Timing : Trade Date  
 Data Source : Transaction Files

Ticker	Next Yield-to-Worst ex-Date	DBRS Rating	Average Trading Value	Ask Yield To Worst	Holdings - bid price	Holdings - ask price	Modified - Duration - YTW
NA.PR.N 2010-10-07	3.15 %	Pfd-2	52,679	2.94 %	26.65	26.80	2.75
IAG.PR.C 2010-11-25	3.38 %	Pfd-2(high)	81,537	3.03 %	27.20	27.49	3.05
CIU.PR.B 2010-11-09	3.18 %	Pfd-2(high)	85,908	3.06 %	28.24	28.35	3.36
TD.PR.Y 2010-10-06	2.85 %	Pfd-1(low)	93,275	2.68 %	26.82	26.95	2.94
PWF.PR.M 2010-10-07	2.96 %	Pfd-1(low)	105,713	2.88 %	27.65	27.72	3.11
NA.PR.P 2010-10-07	3.16 %	Pfd-2	118,766	3.06 %	28.01	28.10	3.12
TD.PR.A 2010-10-06	2.91 %	Pfd-1(low)	128,200	2.86 %	26.83	26.87	3.15
GWO.PR.J 2010-12-01	3.07 %	Pfd-1(low)	134,915	2.95 %	27.30	27.40	3.07
RY.PR.N 2010-10-22	2.91 %	Pfd-1(low)	160,721	2.75 %	27.86	28.00	3.17
BMO.PR.N 2010-10-28	2.69 %	Pfd-1(low)	182,986	2.60 %	28.27	28.35	3.16
NA.PR.O 2010-10-07	2.84 %	Pfd-2	187,836	2.79 %	28.28	28.33	3.13
SLF.PR.F 2010-11-23	3.09 %	Pfd-1(low)	202,222	2.99 %	27.60	27.70	3.47
TD.PR.C 2010-10-06	2.85 %	Pfd-1(low)	204,051	2.76 %	27.40	27.48	3.13
BNS.PR.R 2010-10-02	2.96 %	Pfd-1(low)	217,070	2.83 %	26.79	26.90	3.14
CM.PR.K 2010-09-24	2.69 %	Pfd-1(low)	221,915	2.68 %	27.61	27.62	3.55
BNS.PR.P 2010-10-02	2.56 %	Pfd-1(low)	222,395	2.35 %	26.71	26.85	2.50
RY.PR.P 2010-10-22	2.91 %	Pfd-1(low)	223,729	2.83 %	27.90	27.97	3.17
TD.PR.S 2010-10-06	2.73 %	Pfd-1(low)	246,082	2.68 %	26.70	26.74	2.73
RY.PR.L 2010-10-22	2.90 %	Pfd-1(low)	249,625	2.80 %	27.31	27.39	3.19
BMO.PR.M 2010-10-28	2.61 %	Pfd-1(low)	253,217	2.47 %	26.75	26.85	2.79
RY.PR.T 2010-10-22	2.99 %	Pfd-1(low)	264,858	2.87 %	28.19	28.31	3.57
BAM.PR.P 2010-12-13	4.08 %	Pfd-2(low)	274,962	3.88 %	27.70	27.90	3.61
BAM.PR.R 2010-12-13	3.99 %	Pfd-2(low)	288,290	3.97 %	26.77	26.80	5.05
BNS.PR.Q 2010-10-02	2.98 %	Pfd-1(low)	294,601	2.80 %	26.65	26.79	2.92
TD.PR.E 2010-10-06	2.90 %	Pfd-1(low)	303,459	2.86 %	28.16	28.20	3.30
CM.PR.M 2010-09-24	2.92 %	Pfd-1(low)	316,944	2.91 %	28.55	28.56	3.49
BNS.PR.X 2010-10-02	2.75 %	Pfd-1(low)	331,975	2.74 %	28.31	28.32	3.29
BMO.PR.O 2010-10-28	2.83 %	Pfd-1(low)	333,006	2.69 %	28.40	28.53	3.36
TD.PR.I 2010-10-06	3.03 %	Pfd-1(low)	337,811	2.93 %	28.21	28.30	3.50
HSB.PR.E 2010-12-13	3.21 %	Pfd-2(high)	341,371	3.16 %	28.05	28.10	3.44
RY.PR.R 2010-10-22	2.94 %	Pfd-1(low)	378,733	2.85 %	27.89	27.97	3.17
BNS.PR.T 2010-10-02	2.78 %	Pfd-1(low)	404,315	2.68 %	28.26	28.35	3.29
RY.PR.I 2010-10-22	3.00 %	Pfd-1(low)	414,901	2.88 %	26.70	26.81	3.22
CM.PR.L 2010-09-24	2.83 %	Pfd-1(low)	419,684	2.77 %	28.44	28.50	3.29
TD.PR.K 2010-10-06	2.90 %	Pfd-1(low)	459,374	2.88 %	28.34	28.36	3.50
RY.PR.Y 2010-10-22	3.06 %	Pfd-1(low)	459,988	2.97 %	28.15	28.25	3.77
TD.PR.G 2010-10-06	2.81 %	Pfd-1(low)	482,879	2.73 %	28.24	28.32	3.30
RY.PR.X 2010-10-22	3.04 %	Pfd-1(low)	509,822	2.95 %	28.16	28.25	3.56
BMO.PR.P 2010-10-28	2.78 %	Pfd-1(low)	511,769	2.72 %	27.82	27.89	4.02

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
TRP.PR.B	2010-11-27		3.49 % Pfd-2(low)	554,451	3.48 %	25.34	25.38	18.34
MFC.PR.E	2010-11-13		3.68 % Pfd-2(high)	634,148	3.59 %	26.82	26.90	3.66
BNS.PR.Y	2010-10-02		3.27 % Pfd-1(low)	645,881	3.26 %	25.30	25.34	18.72
SLF.PR.G	2010-11-23		3.43 % Pfd-1(low)	663,668	3.41 %	25.75	25.85	17.83
PWF.PR.P	2010-10-02		3.57 % Pfd-1(low)	673,467	3.50 %	26.23	26.34	17.36
MFC.PR.D	2010-11-13		3.60 % Pfd-2(high)	731,831	3.54 %	27.70	27.75	3.41
TRP.PR.A	2010-11-27		3.40 % Pfd-2(low)	744,601	3.35 %	26.20	26.25	3.96
TRP.PR.C	2010-10-02		3.56 % Pfd-2(low)	1,138,393	3.53 %	26.06	26.20	17.38
	Cash							
	Dividends Due							
	Income Tax Due							
	Capital Gains Tax Due							

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