

HIMI Index - Fixed-Reset

HIMI Account Number:J0000010

Evaluation Date : 2010-11-03

Evaluation Timing : Trade Date

Data Source : Transaction Files

Ticker	Next Yield-to-Worst ex-Date	(at Bid)	DBRS Rating	Average Trading Value	Ask Holdings Yield To Worst	Holdings - bid price	Holdings ask price	Modified - Duration - YTW
BAM.PR.P 2010-12-13	4.15 %	Pfd-2(low)	317,721	4.0498 %	27.75	27.85	3.49	
BAM.PR.R 2010-12-13	4.10 %	Pfd-2(low)	344,769	3.9600 %	26.75	26.93	4.93	
BAM.PR.T 2010-12-04	4.19 %	Pfd-2(low)	2,557,626	4.1737 %	24.92	24.98	16.53	
BMO.PR.M 2011-01-28	2.57 %	Pfd-1(low)	249,534	2.3789 %	26.53	26.67	2.71	
BMO.PR.N 2011-01-28	2.12 %	Pfd-1(low)	194,808	2.1017 %	28.43	28.45	3.09	
BMO.PR.O 2011-01-28	2.59 %	Pfd-1(low)	405,732	2.4349 %	28.30	28.44	3.29	
BMO.PR.P 2011-01-27	2.88 %	Pfd-1(low)	574,352	2.7754 %	27.46	27.57	3.95	
BNS.PR.P 2011-01-01	2.32 %	Pfd-1(low)	453,233	2.2098 %	26.62	26.69	2.41	
BNS.PR.Q 2011-01-01	2.60 %	Pfd-1(low)	366,191	2.4692 %	26.70	26.80	2.84	
BNS.PR.R 2011-01-01	2.79 %	Pfd-1(low)	238,362	2.6743 %	26.70	26.79	3.06	
BNS.PR.T 2011-01-01	2.77 %	Pfd-1(low)	466,552	2.6674 %	27.96	28.05	3.21	
BNS.PR.X 2011-01-01	2.79 %	Pfd-1(low)	429,491	2.6543 %	27.96	28.08	3.21	
BNS.PR.Y 2011-01-01	3.02 %	Pfd-1(low)	583,818	3.0030 %	25.40	25.49	19.28	
CIU.PR.B 2010-11-08	2.99 %	Pfd-2(high)	67,220	2.5501 %	28.50	28.91	3.24	
CM.PR.K 2010-12-24	2.77 %	Pfd-1(low)	331,228	2.6287 %	27.28	27.41	3.47	
CM.PR.L 2010-12-24	2.74 %	Pfd-1(low)	412,527	2.5964 %	28.20	28.33	3.22	
CM.PR.M 2010-12-24	2.87 %	Pfd-1(low)	300,316	2.7333 %	28.28	28.41	3.42	
FTS.PR.G 2010-11-09	3.02 %	Pfd-2(low)	101,403	2.9625 %	26.71	26.75	2.68	
FTS.PR.H 2010-11-09	3.47 %	Pfd-2(low)	195,085	3.4071 %	25.66	25.97	18.15	
GWO.PR.J 2010-12-01	2.76 %	Pfd-1(low)	155,765	2.6381 %	27.65	27.75	2.95	
HSB.PR.E 2010-12-13	3.28 %	Pfd-2(high)	383,356	3.2185 %	28.08	28.14	3.32	
IAG.PR.C 2010-11-25	3.67 %	Pfd-2(high)	77,848	3.1444 %	27.08	27.50	2.93	
MFC.PR.D 2010-11-13	3.66 %	Pfd-2(high)	643,388	3.5038 %	27.75	27.89	3.29	
MFC.PR.E 2010-11-13	3.69 %	Pfd-2(high)	492,892	3.5971 %	26.91	27.00	3.54	
NA.PR.N 2011-01-06	2.64 %	Pfd-2	85,497	2.4415 %	26.76	26.90	2.67	
NA.PR.O 2011-01-06	2.96 %	Pfd-2	190,402	2.8201 %	27.85	27.97	3.05	
NA.PR.P 2011-01-06	2.80 %	Pfd-2	138,514	2.7249 %	28.00	28.06	3.05	
PWF.PR.M 2011-01-06	2.67 %	Pfd-1(low)	129,296	2.3831 %	27.60	27.84	3.04	
PWF.PR.P 2011-01-06	3.34 %	Pfd-1(low)	453,151	3.3318 %	26.15	26.19	17.87	
RY.PR.I 2011-01-22	2.81 %	Pfd-1(low)	443,279	2.7262 %	26.63	26.70	3.14	
RY.PR.L 2011-01-22	2.93 %	Pfd-1(low)	297,958	2.8258 %	27.01	27.10	3.11	
RY.PR.N 2011-01-22	2.87 %	Pfd-1(low)	229,872	2.6781 %	27.59	27.75	3.09	
RY.PR.P 2011-01-22	2.89 %	Pfd-1(low)	277,556	2.6190 %	27.61	27.84	3.09	
RY.PR.R 2011-01-22	2.79 %	Pfd-1(low)	486,970	2.6983 %	27.71	27.79	3.09	
RY.PR.T 2011-01-22	2.82 %	Pfd-1(low)	282,145	2.7189 %	28.05	28.15	3.50	
RY.PR.X 2011-01-22	2.95 %	Pfd-1(low)	596,960	2.8626 %	27.95	28.03	3.49	
RY.PR.Y 2011-01-22	3.02 %	Pfd-1(low)	473,686	2.8781 %	27.90	28.05	3.70	
SLF.PR.F 2010-11-23	3.19 %	Pfd-1(low)	242,004	2.9623 %	27.60	27.81	3.35	
SLF.PR.G 2010-11-23	3.20 %	Pfd-1(low)	477,652	3.1664 %	26.05	26.19	18.14	

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TD.PR.A	2011-01-06	2.84 %	Pfd-1(low)	186,263	2.7827 %	26.65	26.70	3.07
TD.PR.C	2011-01-06	2.91 %	Pfd-1(low)	249,461	2.7899 %	27.08	27.18	3.05
TD.PR.E	2011-01-06	2.84 %	Pfd-1(low)	437,112	2.7024 %	27.91	28.03	3.23
TD.PR.G	2011-01-06	2.85 %	Pfd-1(low)	677,137	2.7922 %	27.90	27.95	3.23
TD.PR.I	2011-01-06	2.95 %	Pfd-1(low)	363,501	2.8453 %	27.98	28.08	3.43
TD.PR.K	2011-01-06	2.97 %	Pfd-1(low)	466,289	2.8036 %	27.97	28.13	3.43
TD.PR.S	2011-01-06	2.59 %	Pfd-1(low)	225,837	2.4461 %	26.56	26.66	2.64
TD.PR.Y	2011-01-06	2.87 %	Pfd-1(low)	130,976	2.6445 %	26.56	26.73	2.85
TRP.PR.A	2010-11-27	3.25 %	Pfd-2(low)	686,686	3.1542 %	26.45	26.55	3.84
TRP.PR.B	2010-11-27	3.28 %	Pfd-2(low)	587,949	3.2678 %	25.57	25.63	18.67
TRP.PR.C	2010-12-28	3.31 %	Pfd-2(low)	898,079	3.3020 %	26.04	26.10	17.91
Cash								
Dividends Due								
Income Tax Due								
Capital Gains Tax Due								

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