

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
BMO.PR.N	2011-01-28	2.12 %	Pfd-1(low)	194,808	2.1017 %	28.43	28.45	3.09
BNS.PR.P	2011-01-01	2.32 %	Pfd-1(low)	453,233	2.2098 %	26.62	26.69	2.41
BMO.PR.M	2011-01-28	2.57 %	Pfd-1(low)	249,534	2.3789 %	26.53	26.67	2.71
BMO.PR.O	2011-01-28	2.59 %	Pfd-1(low)	405,732	2.4349 %	28.30	28.44	3.29
TD.PR.S	2011-01-06	2.59 %	Pfd-1(low)	225,837	2.4461 %	26.56	26.66	2.64
BNS.PR.Q	2011-01-01	2.60 %	Pfd-1(low)	366,191	2.4692 %	26.70	26.80	2.84
NA.PR.N	2011-01-06	2.64 %	Pfd-2	85,497	2.4415 %	26.76	26.90	2.67
PWF.PR.M	2011-01-06	2.67 %	Pfd-1(low)	129,296	2.3831 %	27.60	27.84	3.04
CM.PR.L	2010-12-24	2.74 %	Pfd-1(low)	412,527	2.5964 %	28.20	28.33	3.22
GWO.PR.J	2010-12-01	2.76 %	Pfd-1(low)	155,765	2.6381 %	27.65	27.75	2.95
CM.PR.K	2010-12-24	2.77 %	Pfd-1(low)	331,228	2.6287 %	27.28	27.41	3.47
BNS.PR.T	2011-01-01	2.77 %	Pfd-1(low)	466,552	2.6674 %	27.96	28.05	3.21
BNS.PR.R	2011-01-01	2.79 %	Pfd-1(low)	238,362	2.6743 %	26.70	26.79	3.06
BNS.PR.X	2011-01-01	2.79 %	Pfd-1(low)	429,491	2.6543 %	27.96	28.08	3.21
RY.PR.R	2011-01-22	2.79 %	Pfd-1(low)	486,970	2.6983 %	27.71	27.79	3.09
NA.PR.P	2011-01-06	2.80 %	Pfd-2	138,514	2.7249 %	28.00	28.06	3.05
RY.PR.I	2011-01-22	2.81 %	Pfd-1(low)	443,279	2.7262 %	26.63	26.70	3.14
RY.PR.T	2011-01-22	2.82 %	Pfd-1(low)	282,145	2.7189 %	28.05	28.15	3.50
TD.PR.E	2011-01-06	2.84 %	Pfd-1(low)	437,112	2.7024 %	27.91	28.03	3.23
TD.PR.A	2011-01-06	2.84 %	Pfd-1(low)	186,263	2.7827 %	26.65	26.70	3.07
TD.PR.G	2011-01-06	2.85 %	Pfd-1(low)	677,137	2.7922 %	27.90	27.95	3.23
RY.PR.N	2011-01-22	2.87 %	Pfd-1(low)	229,872	2.6781 %	27.59	27.75	3.09
CM.PR.M	2010-12-24	2.87 %	Pfd-1(low)	300,316	2.7333 %	28.28	28.41	3.42
TD.PR.Y	2011-01-06	2.87 %	Pfd-1(low)	130,976	2.6445 %	26.56	26.73	2.85
BMO.PR.P	2011-01-27	2.88 %	Pfd-1(low)	574,352	2.7754 %	27.46	27.57	3.95
RY.PR.P	2011-01-22	2.89 %	Pfd-1(low)	277,556	2.6190 %	27.61	27.84	3.09
TD.PR.C	2011-01-06	2.91 %	Pfd-1(low)	249,461	2.7899 %	27.08	27.18	3.05
RY.PR.L	2011-01-22	2.93 %	Pfd-1(low)	297,958	2.8258 %	27.01	27.10	3.11
RY.PR.X	2011-01-22	2.95 %	Pfd-1(low)	596,960	2.8626 %	27.95	28.03	3.49
TD.PR.I	2011-01-06	2.95 %	Pfd-1(low)	363,501	2.8453 %	27.98	28.08	3.43
NA.PR.O	2011-01-06	2.96 %	Pfd-2	190,402	2.8201 %	27.85	27.97	3.05
TD.PR.K	2011-01-06	2.97 %	Pfd-1(low)	466,289	2.8036 %	27.97	28.13	3.43
CIU.PR.B	2010-11-08	2.99 %	Pfd-2(high)	67,220	2.5501 %	28.50	28.91	3.24
FTS.PR.G	2010-11-09	3.02 %	Pfd-2(low)	101,403	2.9625 %	26.71	26.75	2.68
BNS.PR.Y	2011-01-01	3.02 %	Pfd-1(low)	583,818	3.0030 %	25.40	25.49	19.28
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
TRP.PR.A	2010-11-27	3.25 %	Pfd-2(low)	686,686	3.1542 %	26.45	26.55	3.84

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TRP.PR.B	2010-11-27		3.28 % Pfd-2(low)	587,949	3.2678 %	25.57	25.63	18.67
HSB.PR.E	2010-12-13		3.28 % Pfd-2(high)	383,356	3.2185 %	28.08	28.14	3.32
TRP.PR.C	2010-12-28		3.31 % Pfd-2(low)	898,079	3.3020 %	26.04	26.10	17.91
PWF.PR.P	2011-01-06		3.34 % Pfd-1(low)	453,151	3.3318 %	26.15	26.19	17.87
FTS.PR.H	2010-11-09		3.47 % Pfd-2(low)	195,085	3.4071 %	25.66	25.97	18.15
MFC.PR.D	2010-11-13		3.66 % Pfd-2(high)	643,388	3.5038 %	27.75	27.89	3.29
IAG.PR.C	2010-11-25		3.67 % Pfd-2(high)	77,848	3.1444 %	27.08	27.50	2.93
MFC.PR.E	2010-11-13		3.69 % Pfd-2(high)	492,892	3.5971 %	26.91	27.00	3.54
BAM.PR.R	2010-12-13		4.10 % Pfd-2(low)	344,769	3.9600 %	26.75	26.93	4.93
BAM.PR.P	2010-12-13		4.15 % Pfd-2(low)	317,721	4.0498 %	27.75	27.85	3.49
BAM.PR.T	2010-12-04		4.19 % Pfd-2(low)	2,557,626	4.1737 %	24.92	24.98	16.53
Cash								
Dividends Due								
Income Tax Due								
Capital Gains Tax Due								

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