

HIMI Index - Fixed-Reset  
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2008-09-05

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
BMO.PR.M	5.0120 %	4.8349 %	1.2515	Pfd-1	1,361,484	24.9400	17 %	99,760	15.57
BNS.PR.Q	4.9920 %	4.8186 %	1.1503	Pfd-1	972,869	25.0400	17 %	100,160	15.68
TD.PR.S	4.9801 %	4.7697 %	0.8870	Pfd-1	612,356	25.1000	17 %	100,400	15.66
TD.PR.Y	5.0656 %	4.8192 %	1.1005	Pfd-1	1,292,689	25.1700	17 %	100,680	15.61
BNS.PR.P	4.9213 %	4.7719 %	1.7538	Pfd-1	501,257	25.4000	17 %	101,600	4.16
NA.PR.N	5.2802 %	5.1394 %	2.1746	Pfd-1 (low)	517,714	25.4500	17 %	101,800	15.05
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.0422 %</u>	<u>4.8594 %</u>	<u>1.3889</u>		<u>874,460</u>		<u>100 %</u>	<u>604,400</u>	<u>13.60</u>

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