

HIMI Index - Fixed-Reset
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2008-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield Bid	Next ex-Date	Yield-to-Worst (at Disparity Bid)	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance
BNS.PR.Q	5.0363 %	2008-10-03	4.8837 %	0.4737	Pfd-1	822,513	24.8200	10 %	99,280	0.0403 %
CM.PR.K	5.3823 %	2009-01-01	5.2089 %	1.7761	Pfd-1	1,962,519	24.8500	10 %	99,400	-0.0804 %
TD.PR.A	5.0201 %	2009-01-01	5.0215 %	1.0698	Pfd-1	1,878,715	24.9000	10 %	99,600	1.0142 %
BMO.PR.M	5.0201 %	2008-10-29	4.8644 %	0.5094	Pfd-1	1,019,887	24.9000	10 %	99,600	0.0000 %
BNS.PR.R	5.0181 %	2009-01-01	4.9643 %	0.9052	Pfd-1	2,085,218	24.9100	10 %	99,640	0.0402 %
RY.PR.I	5.0080 %	2009-02-01	4.8750 %	0.4747	Pfd-1	2,522,243	24.9600	10 %	99,840	0.2007 %
BNS.PR.P	5.0000 %	2008-10-03	5.1076 %	1.2594	Pfd-1	380,955	25.0000	10 %	100,000	-0.1996 %
TD.PR.S	5.0000 %	2008-10-06	4.8106 %	0.2636	Pfd-1	414,894	25.0000	10 %	100,000	0.0000 %
TD.PR.Y	5.1000 %	2008-10-06	4.8745 %	0.3741	Pfd-1	769,742	25.0000	10 %	100,000	-0.0400 %
NA.PR.N	5.3199 %	2008-10-08	5.2030 %	1.4950	Pfd-1 (low)	329,442	25.2600	10 %	101,040	0.1983 %
Cash								0 %	0	
Dividends Due								0 %	0	
Income Tax Due								0 %	0	
Capital Gains Tax Due								0 %	0	
	<u>5.0907 %</u>		<u>4.9816 %</u>	<u>0.8606</u>		<u>1,216,819</u>		<u>100 %</u>	<u>998,400</u>	<u>0.1173 %</u>

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Modified
Duration

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YTW

15.53

14.79

15.45

15.48

15.52

15.40

15.27

15.55

15.47

14.90

15.34