

HIMI Index - Fixed-Reset  
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2009-01-21

Evaluation Timing : Trade Date

| Ticker                | Current Yield | Yield-to-Worst | DBRS Rating | Average Holdings | Holdings  | Market Value | Modified Duration |
|-----------------------|---------------|----------------|-------------|------------------|-----------|--------------|-------------------|
|                       | (at Bid)      | (at Bid)       |             | Trading Value    | bid price | Weight       | YTW               |
| BNS.PR.Q              | 5.7790 %      | 4.2647 %       | Pfd-1       | 312,116          | 21.63     | 4 %          | 86,520 16.11      |
| NA.PR.N               | 6.1784 %      | 4.6516 %       | Pfd-1(low)  | 155,963          | 21.75     | 4 %          | 87,000 15.49      |
| TD.PR.S               | 5.6180 %      | 4.0402 %       | Pfd-1       | 190,705          | 22.25     | 4 %          | 89,000 16.61      |
| BNS.PR.R              | 5.5679 %      | 4.3027 %       | Pfd-1       | 452,809          | 22.45     | 4 %          | 89,800 16.17      |
| BMO.PR.M              | 5.5556 %      | 4.1040 %       | Pfd-1       | 360,500          | 22.50     | 4 %          | 90,000 16.38      |
| TD.PR.Y               | 5.6167 %      | 4.0811 %       | Pfd-1       | 245,351          | 22.70     | 4 %          | 90,800 16.51      |
| TD.PR.A               | 5.4113 %      | 4.2410 %       | Pfd-1       | 366,406          | 23.10     | 4 %          | 92,400 16.34      |
| IAG.PR.C              | 6.7100 %      | 5.8625 %       | Pfd-2(high) | 751,082          | 23.10     | 4 %          | 92,400 13.56      |
| BNS.PR.P              | 5.3879 %      | 4.2391 %       | Pfd-1       | 297,560          | 23.20     | 4 %          | 92,800 16.45      |
| CM.PR.K               | 5.7651 %      | 4.5196 %       | Pfd-1       | 371,428          | 23.20     | 4 %          | 92,800 15.53      |
| RY.PR.I               | 5.3419 %      | 4.2866 %       | Pfd-1       | 681,621          | 23.40     | 4 %          | 93,600 16.00      |
| PWF.PR.M              | 6.1425 %      | 5.3488 %       | Pfd-1(low)  | 952,013          | 24.42     | 5 %          | 97,680 14.38      |
| TD.PR.C               | 5.7026 %      | 4.7594 %       | Pfd-1       | 1,075,946        | 24.55     | 5 %          | 98,200 15.49      |
| RY.PR.L               | 5.6680 %      | 4.7681 %       | Pfd-1       | 833,940          | 24.70     | 5 %          | 98,800 15.28      |
| GWO.PR.J              | 6.0533 %      | 5.1429 %       | Pfd-1(low)  | 898,748          | 24.78     | 5 %          | 99,120 14.69      |
| NA.PR.O               | 6.6000 %      | 6.3821 %       | Pfd-1(low)  | 2,470,002        | 25.00     | 5 %          | 100,000 13.24     |
| BNS.PR.T              | 6.2500 %      | 5.9182 %       | Pfd-1       | 2,699,376        | 25.00     | 5 %          | 100,000 13.86     |
| RY.PR.N               | 6.2475 %      | 5.4936 %       | Pfd-1       | 1,710,279        | 25.01     | 5 %          | 100,040 14.21     |
| RY.PR.P               | 6.2475 %      | 5.9565 %       | Pfd-1       | 2,761,158        | 25.01     | 5 %          | 100,040 13.81     |
| BMO.PR.N              | 6.4870 %      | 5.8040 %       | Pfd-1       | 1,471,531        | 25.05     | 5 %          | 100,200 13.77     |
| TD.PR.E               | 6.2325 %      | 6.0721 %       | Pfd-1       | 2,806,466        | 25.07     | 5 %          | 100,280 13.71     |
| BNS.PR.S              | 6.1881 %      | 5.6771 %       | Pfd-1       | 911,178          | 25.25     | 5 %          | 101,000 14.07     |
| Cash                  |               |                |             |                  |           | 0 %          | 0                 |
| Dividends Due         |               |                |             |                  |           | 0 %          | 0                 |
| Income Tax Due        |               |                |             |                  |           | 0 %          | 0                 |
| Capital Gains Tax Due |               |                |             |                  |           | 0 %          | 0                 |
|                       | 5.9535 %      | 5.0262 %       |             | 1,069,241        |           | 100 %        | 2,092,480 15.03   |

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