

HIMI Index - Fixed-Reset
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2009-01-14

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 | 5.7951 % | 4.43 % | Pfd-1 | 321,829 | 21.57 | 4 % | 15.88 |
| BNS.PR.R | 5.6664 % | 4.53 % | Pfd-1 | 494,922 | 22.06 | 4 % | 15.82 |
| TD.PR.Y | 5.7303 % | 4.32 % | Pfd-1 | 241,435 | 22.25 | 4 % | 16.12 |
| NA.PR.N | 6.0396 % | 4.69 % | Pfd-1(low) | 164,372 | 22.25 | 4 % | 15.52 |
| CM.PR.K | 5.9444 % | 4.82 % | Pfd-1 | 378,675 | 22.50 | 5 % | 15.12 |
| TD.PR.A | 5.5285 % | 4.48 % | Pfd-1 | 421,015 | 22.61 | 5 % | 15.96 |
| BMO.PR.M | 5.4945 % | 4.20 % | Pfd-1 | 391,421 | 22.75 | 5 % | 16.28 |
| BNS.PR.P | 5.4585 % | 4.44 % | Pfd-1 | 299,047 | 22.90 | 5 % | 16.12 |
| RY.PR.I | 5.4514 % | 4.52 % | Pfd-1 | 704,895 | 22.93 | 5 % | 15.63 |
| IAG.PR.C | 6.6955 % | 5.98 % | Pfd-2(high) | 785,933 | 23.15 | 5 % | 13.47 |
| TD.PR.S | 5.2499 % | 3.90 % | Pfd-1 | 184,746 | 23.81 | 5 % | 17.02 |
| GWO.PR.J | 6.1100 % | 5.32 % | Pfd-1(low) | 1,028,754 | 24.55 | 5 % | 14.47 |
| TD.PR.C | 5.6634 % | 4.85 % | Pfd-1 | 1,228,495 | 24.72 | 5 % | 15.41 |
| RY.PR.L | 5.6338 % | 4.86 % | Pfd-1 | 942,822 | 24.85 | 5 % | 15.20 |
| NA.PR.O | 6.6372 % | 6.53 % | Pfd-1(low) | 2,538,289 | 24.86 | 5 % | 13.11 |
| PWF.PR.M | 6.0120 % | 5.35 % | Pfd-1(low) | 1,115,256 | 24.95 | 5 % | 14.47 |
| BNS.PR.S | 6.1881 % | 5.79 % | Pfd-1 | 1,113,424 | 25.25 | 5 % | 13.96 |
| TD.PR.E | 6.1759 % | 6.03 % | Pfd-1 | 2,700,570 | 25.30 | 5 % | 4.54 |
| RY.PR.P | 6.1759 % | 6.00 % | Pfd-1 | 2,700,664 | 25.30 | 5 % | 7.54 |
| BMO.PR.N | 6.3851 % | 5.82 % | Pfd-1 | 1,604,365 | 25.45 | 5 % | 13.82 |
| RY.PR.N | 6.1275 % | 5.50 % | Pfd-1 | 1,980,459 | 25.50 | 5 % | 14.28 |
| Cash | | | | | | 0 % | 0 |
| Dividends Due | | | | | | 0 % | 0 |
| Income Tax Due | | | | | | 0 % | 0 |
| Capital Gains Tax Due | | | | | | 0 % | 0 |
| | <u>5.9221 %</u> | <u>5.09 %</u> | | <u>1,052,064</u> | | <u>100 %</u> | <u>14.19</u> |

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