

HIMI Index - Fixed-Reset
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2009-01-30

Evaluation Timing : Trade Date

Ticker	Current Yield Bid	Next ex-Date	Yield-to-Worst (at Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
BMO.PR.M	5.64 %	2009-02-04	4.41 %	Pfd-1	332,713	22.15	4 %	88,600	15.87	
BMO.PR.N	6.44 %	2009-05-01	5.95 %	Pfd-1	1,203,686	25.25	4 %	101,000	13.63	
BNS.PR.P	5.61 %	2009-04-02	4.65 %	Pfd-1	330,696	22.30	4 %	89,200	15.73	
BNS.PR.Q	5.75 %	2009-04-02	4.49 %	Pfd-1	295,010	21.75	4 %	87,000	15.82	
BNS.PR.R	5.78 %	2009-04-02	4.69 %	Pfd-1	401,132	21.61	4 %	86,440	15.46	
BNS.PR.S	6.25 %	2009-04-01	5.93 %	Pfd-1	685,711	25.00	4 %	100,000	13.76	
BNS.PR.T	6.30 %	2009-04-04	6.15 %	Pfd-1	2,677,096	24.80	4 %	99,200	13.59	
BNS.PR.X	6.28 %	2009-04-04	6.34 %	Pfd-1	2,697,512	24.90	4 %	99,600	13.45	
CM.PR.K	5.98 %	2009-03-23	4.94 %	Pfd-1	337,054	22.35	4 %	89,400	14.93	
GWO.PR.J	6.01 %	2009-03-01	5.31 %	Pfd-1(low)	761,417	24.95	4 %	99,800	14.50	
IAG.PR.C	6.93 %	2009-03-01	6.29 %	Pfd-2(high)	658,136	22.36	4 %	89,440	13.02	
NA.PR.N	6.09 %	2009-04-07	4.82 %	Pfd-1(low)	140,661	22.05	4 %	88,200	15.29	
NA.PR.O	6.63 %	2009-05-02	6.60 %	Pfd-1(low)	2,061,833	24.90	4 %	99,600	13.02	
NA.PR.P	6.62 %	2009-05-02	6.68 %	Pfd-1(low)	2,535,837	24.91	4 %	99,640	12.98	
PWF.PR.M	6.02 %	2009-04-01	5.44 %	Pfd-1(low)	767,156	24.90	4 %	99,600	14.33	
RY.PR.I	5.63 %	2009-02-01	4.76 %	Pfd-1	613,351	22.20	4 %	88,800	15.19	
RY.PR.L	6.08 %	2009-02-01	5.35 %	Pfd-1	752,059	23.01	4 %	92,040	14.34	
RY.PR.N	6.24 %	2009-05-01	5.68 %	Pfd-1	1,449,259	25.05	4 %	100,200	14.00	
RY.PR.P	6.21 %	2009-04-25	6.11 %	Pfd-1	2,710,839	25.16	4 %	100,640	13.66	
RY.PR.R	6.26 %	2009-05-01	6.34 %	Pfd-1	2,753,026	24.96	4 %	99,840	4.37	
TD.PR.A	5.63 %	2009-04-06	4.65 %	Pfd-1	322,467	22.20	4 %	88,800	15.66	
TD.PR.C	6.07 %	2009-04-06	5.30 %	Pfd-1	898,813	23.05	4 %	92,200	14.63	
TD.PR.E	6.25 %	2009-04-04	6.27 %	Pfd-1	2,727,622	25.02	4 %	100,080	13.50	
TD.PR.G	6.29 %	2009-04-04	6.30 %	Pfd-1	2,699,316	24.85	4 %	99,400	13.48	
TD.PR.S	5.64 %	2009-04-06	4.29 %	Pfd-1	171,897	22.18	4 %	88,720	16.22	
TD.PR.Y	5.74 %	2009-04-06	4.41 %	Pfd-1	225,323	22.21	4 %	88,840	15.96	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.10 %</u>		<u>5.50 %</u>		<u>1,245,859</u>			<u>1002,456,280</u>	<u>14.02</u>	

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