

HIMI Index - Fixed-Reset
 HIMI Account Number: J0000010

Data Source : Transaction Files

Evaluation Date : 2008-10-23

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity)	Trading Value	bid price	Value	Duration	YTW
TD.PR.Y	5.4981 %	5.1305 %	0.0000	526,046	23.1900	10 % 92,760	-6.8301 %	15.13
BNS.PR.R	5.2609 %	5.1840 %	0.5729	1,444,205	23.7600	10 % 95,040	-2.8221 %	15.08
TD.PR.A	5.2609 %	5.2418 %	0.7160	1,267,311	23.7600	10 % 95,040	-2.4230 %	15.02
BNS.PR.Q	5.2543 %	4.9869 %	0.0000	679,786	23.7900	10 % 95,160	-3.5280 %	15.43
CM.PR.K	5.5729 %	5.4114 %	1.4874	1,232,270	24.0000	10 % 96,000	0.6289 %	14.48
RY.PR.I	5.2083 %	5.1625 %	0.4793	1,673,586	24.0000	10 % 96,000	-2.6369 %	15.14
TD.PR.S	5.2062 %	4.8546 %	-0.1754	376,668	24.0100	10 % 96,040	-1.6387 %	15.63
BMO.PR.M	5.1632 %	4.9807 %	0.1424	814,864	24.2100	10 % 96,840	-0.5749 %	15.21
BNS.PR.P	5.1483 %	5.1491 %	0.4649	407,233	24.2800	10 % 97,120	-1.8990 %	15.28
NA.PR.N	5.4849 %	5.1902 %	0.0000	332,356	24.5000	10 % 98,000	-1.8036 %	15.11
Cash						0 % 0		
Dividends Due						0 % 0		
Income Tax Due						0 % 0		
Capital Gains Tax Due						0 % 0		
	5.3053 %	5.1291 %	0.3689	874,068		100 % 958,000	-2.3328 %	15.15

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