

HIMI Index - Fixed-Reset
 HIMI Account Number: J0000010

Data Source : Transaction Files

Evaluation Date : 2008-11-27

Evaluation Timing : Trade Date

Ticker	Next Yield-to-Worst ex-Date	(at Bid)	Average Holdings Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
CM.PR.K	2009-01-01	6.6935 %	585,135	19.0500	6 %	76,200	12.54
BNS.PR.Q	2009-01-03	5.6668 %	409,191	20.0100	7 %	80,040	14.07
TD.PR.Y	2009-01-06	5.6511 %	319,580	20.1200	7 %	80,480	14.05
BNS.PR.R	2009-01-01	5.7602 %	723,097	20.5000	7 %	82,000	13.92
TD.PR.S	2009-01-06	5.4110 %	242,539	20.5300	7 %	82,120	14.46
BMO.PR.M	2009-01-29	5.3062 %	579,765	21.0000	7 %	84,000	14.69
TD.PR.A	2009-01-01	5.5885 %	661,994	21.3500	7 %	85,400	14.24
BNS.PR.P	2009-01-03	5.5799 %	332,757	21.4000	7 %	85,600	14.39
NA.PR.N	2009-01-08	5.5762 %	224,357	21.8200	7 %	87,280	14.26
RY.PR.I	2009-02-01	5.2405 %	884,556	22.6000	7 %	90,400	14.80
RY.PR.L	2009-02-01	5.7434 %	2,199,290	23.5500	8 %	94,200	14.14
IAG.PR.C	2009-03-01	6.4518 %	2,313,990	23.5500	8 %	94,200	13.20
TD.PR.C	2009-01-01	5.6589 %	2,225,923	24.1000	8 %	96,400	14.30
GWO.PR.J	2009-03-01	5.9672 %	2,625,922	24.2500	8 %	97,000	13.86
Cash					0 %	0	
Dividends Due					0 %	0	
Income Tax Due					0 %	0	
Capital Gains Tax Due					0 %	0	
		<u>5.7345 %</u>	<u>1,077,888</u>			<u>101,215,320</u>	<u>14.07</u>

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