

HIMI Index - Fixed-Reset
HIMI Account Number: J0000010

Data Source : Transaction Files

Evaluation Date : 2008-12-11

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Value	Trading	- bid	- weight	Value	Duration
		Bid)		Value	price			YTW
BNS.PR.Q	6.2127 %	5.2834 %	-0.1896	385,883	20.1200	5 %	80,480	14.48
NA.PR.N	6.6360 %	5.6770 %	-0.8209	189,301	20.2500	5 %	81,000	13.90
BNS.PR.R	6.0096 %	5.3416 %	-0.0310	638,338	20.8000	5 %	83,200	14.38
TD.PR.S	5.9382 %	4.9264 %	-1.2060	229,072	21.0500	5 %	84,200	15.08
TD.PR.Y	6.0427 %	5.0409 %	-0.8842	310,293	21.1000	6 %	84,400	14.86
TD.PR.A	5.8685 %	5.2778 %	-0.2199	564,830	21.3000	6 %	85,200	14.54
BMO.PR.M	5.8658 %	4.8868 %	-1.3456	514,191	21.3100	6 %	85,240	15.22
BNS.PR.P	5.8140 %	5.2164 %	-0.4098	324,037	21.5000	6 %	86,000	14.80
RY.PR.I	5.7870 %	5.1545 %	-0.6363	792,998	21.6000	6 %	86,400	14.69
CM.PR.K	6.1494 %	5.5135 %	0.0000	501,733	21.7500	6 %	87,000	14.01
IAG.PR.C	6.5236 %	6.1193 %	-0.0483	1,548,224	23.7600	6 %	95,040	13.50
RY.PR.L	5.7613 %	5.2841 %	-0.7974	1,651,797	24.3000	6 %	97,200	14.70
PWF.PR.M	6.1224 %	5.7386 %	-1.4400	2,084,570	24.5000	6 %	98,000	14.08
GWO.PR.J	6.0976 %	5.6087 %	-1.8825	1,939,142	24.6000	6 %	98,400	14.24
TD.PR.C	5.6112 %	5.1903 %	-1.3491	1,861,708	24.9500	7 %	99,800	14.90
BMO.PR.N	6.5000 %	6.2065 %	2.0925	2,619,687	25.0000	7 %	100,000	13.47
RY.PR.N	6.1759 %	5.8244 %	0.5023	2,599,037	25.3000	7 %	101,200	13.99
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.0659 %</u>	<u>5.4458 %</u>	<u>-0.5005</u>	<u>1,168,186</u>		<u>100</u>	<u>1,532,760</u>	<u>14.39</u>

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