

HIMI Index - Fixed-Reset
HIMI Account Number: J0000010

Data Source : Transaction Files

Evaluation Date : 2009-02-04

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Average Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Trading Value	bid price	weight	Value Duration
						YTW
BMO.PR.M5.7978 %	4.6723 %	315,085	21.5600	3 %	86,240	15.59
BMO.PR.N6.4128 %	6.1195 %	1,123,185	25.3400	4 %	101,360	13.46
BNS.PR.P5.6741 %	4.9465 %	315,138	22.0300	3 %	88,120	15.28
BNS.PR.Q5.7870 %	4.7447 %	285,820	21.6000	3 %	86,400	15.41
BNS.PR.R5.8005 %	4.9567 %	369,619	21.5500	3 %	86,200	15.15
BNS.PR.S6.2500 %	6.1230 %	607,040	25.0000	4 %	100,000	13.55
BNS.PR.T6.2801 %	6.3242 %	2,560,015	24.8800	4 %	99,520	13.43
BNS.PR.X6.2903 %	6.4771 %	2,699,436	24.8400	4 %	99,360	4.47
CM.PR.K6.1494 %	5.3159 %	320,095	21.7500	3 %	87,000	14.44
CM.PR.L6.5261 %	6.6522 %	2,665,816	24.9000	4 %	99,600	4.46
GWO.PR.J6.0000 %	5.4981 %	713,258	25.0000	4 %	100,000	14.28
IAG.PR.C7.0391 %	6.6122 %	614,920	22.0200	3 %	88,080	12.67
NA.PR.N5.8784 %	4.8687 %	130,591	22.8600	4 %	91,440	15.31
NA.PR.O6.6212 %	6.7813 %	1,932,865	24.9200	4 %	99,680	12.85
NA.PR.P6.6505 %	6.8657 %	2,362,621	24.8100	4 %	99,240	4.30
PWF.PR.M6.0000 %	5.6065 %	702,160	25.0000	4 %	100,000	14.15
RY.PR.I5.7208 %	4.9075 %	568,391	21.8500	3 %	87,400	15.31
RY.PR.L6.0843 %	5.4394 %	688,842	23.0100	4 %	92,040	14.50
RY.PR.N6.2276 %	5.8666 %	1,323,453	25.0900	4 %	100,360	13.80
RY.PR.P6.2078 %	6.2258 %	2,544,926	25.1700	4 %	100,680	4.35
RY.PR.R6.2751 %	6.4239 %	2,741,389	24.9000	4 %	99,600	4.36
TD.PR.A5.6180 %	4.8580 %	308,151	22.2500	3 %	89,000	15.37
TD.PR.C6.0345 %	5.4704 %	802,088	23.2000	4 %	92,800	14.44
TD.PR.E6.2450 %	6.3706 %	2,642,744	25.0200	4 %	100,080	4.47
TD.PR.G6.2979 %	6.4981 %	2,684,264	24.8100	4 %	99,240	13.29
TD.PR.S5.7471 %	4.6154 %	165,715	21.7500	3 %	87,000	15.67
TD.PR.Y5.8567 %	4.7341 %	211,476	21.7700	3 %	87,080	15.43
Cash				0 %	0	
Dividends Due				0 %	0	
Income Tax Due				0 %	0	
Capital Gains Tax Due				0 %	0	

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