

HIMI Index - Fixed-Reset
 HIMI Account Number:J0000010

Data Source : Transaction Files

Evaluation Date : 2008-11-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Modified
	Yield Bid	(at Disparity Bid)	(at Disparity)	Trading Value	bid price	Value	Duration
					weight		YTW
CM.PR.K	6.6708 %	6.3474 %	1.9501	573,902	20.0500	6 % 80,200	13.01
BNS.PR.Q	6.1275 %	5.5560 %	0.1777	403,036	20.4000	6 % 81,600	14.25
TD.PR.S	6.1185 %	5.4395 %	-0.0421	238,964	20.4300	6 % 81,720	14.41
BNS.PR.R	6.0976 %	5.7613 %	0.5595	709,467	20.5000	6 % 82,000	13.92
TD.PR.Y	6.1893 %	5.5157 %	0.0000	317,177	20.6000	6 % 82,400	14.27
TD.PR.A	5.9524 %	5.6856 %	0.1533	638,768	21.0000	6 % 84,000	14.08
RY.PR.I	5.8824 %	5.5876 %	0.1813	872,294	21.2500	6 % 85,000	14.23
BMO.PR.M	5.8824 %	5.2430 %	-0.6147	589,210	21.2500	6 % 85,000	14.80
BNS.PR.P	5.8548 %	5.5943 %	0.0000	328,503	21.3500	7 % 85,400	14.36
NA.PR.N	6.1614 %	5.5799 %	-1.5040	216,043	21.8100	7 % 87,240	14.25
IAG.PR.C	6.5678 %	6.4393 %	0.3770	2,223,500	23.6000	7 % 94,400	13.22
RY.PR.L	5.8947 %	5.6951 %	0.2146	2,115,960	23.7500	7 % 95,000	14.21
PWF.PR.M	6.2946 %	6.1751 %	-0.1772	2,508,992	23.8300	7 % 95,320	13.60
GWO.PR.J	6.2241 %	6.0062 %	-0.7712	2,539,636	24.1000	7 % 96,400	13.80
TD.PR.C	5.7899 %	5.6409 %	0.0184	2,142,507	24.1800	7 % 96,720	14.33
Cash						0 %	0
Dividends Due						0 %	0
Income Tax Due						0 %	0
Capital Gains Tax Due						0 %	0
	<u>6.1129 %</u>	<u>5.7594 %</u>	<u>0.0188</u>	<u>1,150,302</u>		<u>101,312,400</u>	<u>14.04</u>

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