

HIMI Index - Op Ret

HIMI Account Number: J00000004

Data Source : Transaction Files

Evaluation Date : 2006-11-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration	YTW
		Bid)			price				
BMO.PR.G	4.6784 %	-13.7398 %	-0.1441	59,015	25.6500	5 %	102,600	0.3129 %	0.09
RY.PR.K	4.5791 %	-13.8451 %	-0.1066	86,955	25.6600	5 %	102,640	0.2344 %	0.09
BMO.PR.I	4.6188 %	-16.4170 %	-0.0313	54,855	25.7100	5 %	102,840	0.2339 %	0.09
CM.PR.A	4.9887 %	2.4333 %	0.3040	113,241	26.5600	5 %	106,240	-0.1504 %	0.98
MFC.PR.A	3.8505 %	3.2548 %	-0.3175	157,108	26.6200	5 %	106,480	-0.0751 %	7.62
CM.PR.R	4.6419 %	2.6693 %	0.0000	30,661	26.6700	5 %	106,680	-0.3363 %	1.44
PWF.PR.J	4.3745 %	2.5122 %	-0.4406	38,301	26.8600	6 %	107,440	0.1118 %	1.45
PWF.PR.D	4.8273 %	1.7797 %	-0.0344	29,509	26.9300	6 %	107,720	0.0371 %	0.98
GWO.PR.E	4.3632 %	2.5488 %	-0.3798	76,259	26.9300	6 %	107,720	0.2233 %	2.28
WN.PR.B	4.7668 %	2.2745 %	-0.3519	69,027	27.0100	6 %	108,040	0.4089 %	2.41
BAM.PR.I	5.0073 %	3.0909 %	-0.0402	25,078	27.4600	6 %	109,840	0.0000 %	2.47
GWO.PR.X	4.3557 %	2.7639 %	-0.4074	152,643	27.5500	6 %	110,200	0.1818 %	2.72
TD.PR.N	4.1712 %	2.0856 %	-1.0457	62,249	27.5700	6 %	110,280	0.0726 %	2.37
TD.PR.M	4.2572 %	2.1360 %	-0.9363	61,270	27.6000	6 %	110,400	0.0000 %	2.36
BAM.PR.H	5.2064 %	2.2163 %	-0.1418	139,496	27.6100	6 %	110,440	0.1814 %	1.81
IGM.PR.A	5.1339 %	2.3627 %	0.0000	186,289	28.0000	6 %	112,000	0.3161 %	2.50
ACO.PR.A	5.0795 %	1.2161 %	-1.4322	38,348	28.3000	6 %	113,200	0.7117 %	1.99
BAM.PR.J	4.7452 %	3.8773 %	0.5009	89,405	28.4500	6 %	113,800	0.3173 %	6.16
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.6497 %	-0.2305 %	-0.2819	81,911		100 %	1,948,560	0.1564 %	2.24

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