

HIMI Index - Op Ret

HIMI Account Number: J00000004

Data Source : Transaction Files

Evaluation Date : 2006-12-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading		-	-	Value		Duration
		Bid)	Value	bid	price	weight			YTW
BMO.PR.G	4.7022 %	-3.1426 %	0.0000	53,047	25.5200	6 %	102,080	-0.2346 %	0.08
RY.PR.K	4.5970 %	-4.7583 %	0.0836	114,370	25.5600	6 %	102,240	0.1175 %	0.08
BMO.PR.I	4.5585 %	-26.3849 %	-0.5193	51,486	26.0500	6 %	104,200	1.1650 %	0.09
CM.PR.A	5.0476 %	2.5473 %	0.5776	101,790	26.2500	6 %	105,000	0.0000 %	0.90
WN.PR.B	4.8992 %	3.0171 %	0.0000	55,640	26.2800	6 %	105,120	0.2671 %	2.35
CM.PR.R	4.6894 %	2.7099 %	0.0142	29,150	26.4000	6 %	105,600	0.0000 %	1.38
GWO.PR.E	4.3762 %	2.2851 %	-0.4444	74,296	26.8500	6 %	107,400	0.1492 %	2.22
PWF.PR.J	4.3648 %	2.5039 %	-0.3871	34,435	26.9200	6 %	107,680	-0.1854 %	1.36
MFC.PR.A	3.7977 %	3.0821 %	-0.5103	175,645	26.9900	6 %	107,960	0.3346 %	4.16
PWF.PR.D	4.8148 %	1.6571 %	-0.0001	24,819	27.0000	6 %	108,000	0.1484 %	0.89
BAM.PR.H	5.2849 %	2.4241 %	0.0000	100,613	27.2000	6 %	108,800	0.3320 %	1.75
TD.PR.N	4.2171 %	2.6459 %	-0.4379	66,302	27.2700	6 %	109,080	-1.0881 %	2.28
GWO.PR.X	4.3636 %	2.5081 %	-0.4492	155,053	27.5000	6 %	110,000	0.0000 %	2.66
TD.PR.M	4.2542 %	2.1836 %	-0.8142	55,875	27.6200	6 %	110,480	0.0000 %	2.28
IGM.PR.A	5.1523 %	2.5945 %	0.2987	185,748	27.9000	6 %	111,600	-0.3571 %	2.42
BAM.PR.J	4.7703 %	3.8192 %	0.4008	84,645	28.3000	6 %	113,200	0.2835 %	6.15
ACO.PR.A	4.9913 %	0.3499 %	-2.0218	36,984	28.8000	6 %	115,200	1.0172 %	1.91
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.6412 %	0.0941 %	-0.2559	82,567		100	1,833,640	0.1159 %	1.97

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