

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-05-09

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	- bid price	- Value	Duration
						weight		YTW
WN.PR.E	4.9895 %	5.0434 %	0.7762	Pfd-2(low)	333,308	23.8000	5 %95,200	15.38
SLF.PR.D	4.5744 %	4.6183 %	-0.1852	Pfd-1(low)	548,871	24.3200	5 %97,280	16.15
SLF.PR.C	4.5688 %	4.6120 %	-0.2749	Pfd-1(low)n	282,772	24.3500	5 %97,400	16.16
RY.PR.A	4.5501 %	4.5500 %	0.0536	Pfd-1	264,974	24.4500	5 %97,800	16.35
BAM.PR.N	4.8469 %	4.8708 %	-0.0644	Pfd-2(low)	2,408,418	24.5000	5 %98,000	15.73
RY.PR.F	4.5408 %	4.5958 %	0.4340	Pfd-1	976,077	24.5000	5 %98,000	16.17
RY.PR.G	4.5881 %	4.6110 %	0.5460	Pfd-12	911,789	24.5200	5 %98,080	16.20
RY.PR.D	4.5825 %	4.5829 %	0.2519	Pfd-1	384,352	24.5500	5 %98,200	16.29
CM.PR.J	4.5806 %	4.6031 %	-0.3346	Pfd-1(low)	770,935	24.5600	5 %98,240	16.21
BAM.PR.M	4.8351 %	4.8851 %	-0.0553	Pfd-2(low)	408,979	24.5600	5 %98,240	15.66
GWO.PR.I	4.5547 %	4.5972 %	-0.4554	Pfd-1(low)n	444,390	24.7000	5 %98,800	16.18
RY.PR.E	4.5455 %	4.5452 %	0.0689	Pfd-1	451,199	24.7500	5 %99,000	16.36
MFC.PR.C	4.5381 %	4.5886 %	-0.5429	Pfd-1(low)	338,209	24.7900	5 %99,160	16.18
IAG.PR.A	4.6371 %	4.6796 %	-1.9577	Pfd-2(high)n	57,681	24.8000	5 %99,200	16.03
SLF.PR.E	4.5290 %	4.5711 %	-0.5972	Pfd-1(low)	865,581	24.8400	5 %99,360	16.23
BNS.PR.L	4.5253 %	4.5441 %	0.0886	Pfd-1	885,044	24.8600	5 %99,440	16.33
BNS.PR.M	4.5235 %	4.5612 %	0.2037	Pfd-11	1,779,396	24.8700	5 %99,480	16.26
RY.PR.C	4.6185 %	4.6187 %	-0.3031	Pfd-1	197,233	24.9000	5 %99,600	16.22
CIU.PR.A	4.6055 %	4.6350 %	-0.3851	Pfd-2(high)	1,547,671	24.9700	5 %99,880	16.14
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
4.6168 %	4.6472 %	-0.1468			835,451		101,870,360	16.12

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