

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-10-09

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
				Value	bid	weight		-
					price			YTW
BAM.PR.N	6.0127 %	6.0713 %	1.4477	353,028	19.7500	2 %	79,000	13.81
BAM.PR.M	5.9914 %	6.0496 %	1.4511	191,265	19.8200	2 %	79,280	13.85
ELF.PR.G	5.7229 %	5.7544 %	0.0806	80,649	20.7500	2 %	83,000	14.32
CM.PR.J	5.3444 %	5.3600 %	0.1393	331,720	21.0500	2 %	84,200	14.97
CIU.PR.A	5.4118 %	5.4871 %	0.4146	131,466	21.2500	2 %	85,000	14.67
GWO.PR.I	5.2817 %	5.3274 %	0.0000	406,039	21.3000	2 %	85,200	14.97
SLF.PR.C	5.2206 %	5.2653 %	-0.1113	255,509	21.3100	2 %	85,240	15.08
RY.PR.A	5.2181 %	5.2957 %	0.6087	201,735	21.3200	2 %	85,280	14.97
SLF.PR.E	5.2669 %	5.3123 %	0.0000	321,801	21.3600	2 %	85,440	15.00
RY.PR.G	5.2570 %	5.3356 %	0.5619	352,199	21.4000	2 %	85,600	14.91
BMO.PR.J	5.2448 %	5.3201 %	0.8036	537,930	21.4500	2 %	85,800	14.94
BNS.PR.L	5.2399 %	5.2547 %	0.5161	363,259	21.4700	2 %	85,880	15.15
BNS.PR.M	5.2326 %	5.2473 %	0.4026	498,272	21.5000	2 %	86,000	15.16
SLF.PR.D	5.1720 %	5.2159 %	-0.2705	319,325	21.5100	2 %	86,040	15.16
RY.PR.F	5.1624 %	5.2199 %	0.3589	230,529	21.5500	2 %	86,200	15.05
RY.PR.E	5.2107 %	5.2689 %	0.0000	203,318	21.5900	2 %	86,360	14.96
RY.PR.D	5.1724 %	5.2441 %	0.3368	206,100	21.7500	2 %	87,000	15.05
MFC.PR.C	5.1606 %	5.2074 %	-0.3959	251,118	21.8000	2 %	87,200	15.15
CM.PR.I	5.3653 %	5.3760 %	0.0500	423,702	21.9000	2 %	87,600	14.93
RY.PR.C	5.2131 %	5.2847 %	0.4431	134,414	22.0600	2 %	88,240	14.98
MFC.PR.B	5.2224 %	5.2682 %	-0.2783	244,900	22.2600	2 %	89,040	15.04
SLF.PR.A	5.3275 %	5.3665 %	0.0000	250,533	22.2900	2 %	89,160	14.89
SLF.PR.B	5.3739 %	5.4140 %	0.0000	267,694	22.3300	2 %	89,320	14.81
CM.PR.H	5.3571 %	5.3650 %	0.0000	300,315	22.4000	2 %	89,600	14.94
RY.PR.B	5.2130 %	5.2829 %	0.3250	229,628	22.5400	2 %	90,160	14.97
IAG.PR.A	5.0998 %	5.1311 %	-0.8061	54,488	22.5500	2 %	90,200	15.29
NA.PR.L	5.3627 %	5.4448 %	0.0492	199,861	22.6100	2 %	90,440	14.69
GWO.PR.D	5.2924 %	5.3292 %	-0.2440	202,232	22.9100	2 %	91,640	14.95
POW.PR.D	5.4443 %	5.4657 %	0.0783	139,709	22.9600	2 %	91,840	14.75
PWF.PR.K	5.3548 %	5.3587 %	-0.1983	146,959	23.1100	2 %	92,440	14.95
BNS.PR.K	5.1702 %	5.1739 %	-0.0287	233,465	23.2100	2 %	92,840	15.25
TD.PR.O	5.1640 %	5.1652 %	-0.1447	270,935	23.4800	2 %	93,920	15.27
PWF.PR.L	5.3957 %	5.3993 %	-0.2035	133,307	23.6300	2 %	94,520	14.88

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	- YTW
PWF.PR.F	5.5055 %		5.5043 %	0.0205	122,320	23.8400	2 % 95,360	14.70	
POW.PR.B	5.5846 %		5.6010 %	0.2435	125,332	23.9500	2 % 95,800	14.52	
ELF.PR.F	5.5277 %		5.5451 %	-0.6993	47,705	23.9700	2 % 95,880	14.62	
RY.PR.W	5.1042 %		5.1661 %	-0.3452	141,354	24.0000	2 % 96,000	15.16	
HSB.PR.D	5.1781 %		5.2081 %	-0.2318	111,839	24.1400	2 % 96,560	15.14	
HSB.PR.C	5.2686 %		5.2998 %	0.0000	90,937	24.2000	2 % 96,800	14.99	
BMO.PR.K	5.3571 %		5.3815 %	0.2943	2,490,391	24.5000	2 % 98,000	14.87	
GWO.PR.G	5.2996 %		5.3327 %	-0.8480	238,965	24.5300	2 % 98,120	14.93	
W.PR.J	5.7026 %		5.7228 %	0.0000	39,719	24.5500	2 % 98,200	14.33	
ENB.PR.A	5.5668 %		5.6312 %	-0.4040	58,921	24.7000	2 % 98,800	14.40	
TCA.PR.X	5.6680 %		5.5924 %	-0.9201	81,928	49.4000	2 % 98,800	14.36	
POW.PR.A	5.6543 %		5.6738 %	0.4329	65,352	24.7600	2 % 99,040	14.41	
TCA.PR.Y	5.6497 %		5.5696 %	-1.1099	80,773	49.5600	2 % 99,120	14.38	
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3644 %</u>		<u>5.3970 %</u>	<u>0.0205</u>	<u>264,377</u>		<u>1004,155,160</u>	<u>14.84</u>	

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