

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2007-11-21

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	weight			YTW
					price				
RY.PR.K	4.6981 %	3.9303 %	0.0053	102,130	25.0100	6 %	100,040	0.0000 %	0.08
BMO.PR.I	4.7443 %	2.7749 %	0.0000	48,360	25.0300	6 %	100,120	0.0400 %	0.09
MFC.PR.A	4.0354 %	3.8416 %	-1.3229	145,477	25.4000	6 %	101,600	0.3556 %	6.88
PWF.PR.J	4.6060 %	4.3699 %	-0.3659	42,504	25.5100	6 %	102,040	0.0392 %	4.97
GWO.PR.E	4.5755 %	4.0915 %	-0.7011	159,215	25.6800	6 %	102,720	0.1170 %	3.14
CM.PR.R	4.7966 %	4.4618 %	-0.3370	44,218	25.8100	6 %	103,240	0.0775 %	4.75
BAM.PR.H	5.5502 %	5.0763 %	0.0076	82,548	25.9000	6 %	103,600	0.0000 %	3.81
BAM.PR.I	5.3089 %	4.9921 %	-0.0765	34,863	25.9000	6 %	103,600	-0.1927 %	5.14
CM.PR.A	5.0844 %	-5.4377 %	-0.5366	64,072	26.0600	6 %	104,240	0.0384 %	0.08
ACO.PR.A	5.5119 %	4.4481 %	-0.1542	30,620	26.0800	6 %	104,320	-1.5849 %	1.99
TD.PR.N	4.4061 %	3.8617 %	-0.8085	49,267	26.1000	6 %	104,400	-0.0383 %	5.38
TD.PR.M	4.5019 %	3.9346 %	-0.6360	60,752	26.1000	6 %	104,400	-0.3817 %	5.17
GWO.PR.X	4.5455 %	3.8805 %	-1.0666	112,059	26.4000	6 %	105,600	-0.3774 %	5.08
PWF.PR.D	4.9224 %	-10.3039 %	-0.8553	32,706	26.4100	6 %	105,640	0.0379 %	0.08
BAM.PR.J	5.1040 %	4.8145 %	0.0000	88,225	26.4500	6 %	105,800	0.5321 %	7.91
IGM.PR.A	5.3839 %	4.3783 %	-0.3604	140,801	26.7000	6 %	106,800	-0.3731 %	1.60
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.8639 %</u>	<u>2.6780 %</u>	<u>-0.4520</u>	<u>77,362</u>		<u>100</u>	<u>1,658,160</u>	<u>-0.1088 %</u>	<u>3.52</u>

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