

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2008-01-07

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	- bid price	- weight	Value		Duration
									YTW
BAM.PR.J	5.3892 %	5.4224 %	0.8695	125,500	25.0500	6 %	100,200	0.2000 %	7.81
BMO.PR.I	4.7160 %	2.6289 %	0.0225	59,529	25.1800	6 %	100,720	0.0397 %	0.08
RY.PR.K	4.6461 %	-2.3350 %	-0.1646	91,331	25.2900	7 %	101,160	0.3173 %	0.08
CM.PR.R	4.8246 %	4.4580 %	-0.2697	44,536	25.6600	7 %	102,640	0.0390 %	4.67
BAM.PR.I	5.3502 %	5.0055 %	-0.2228	44,323	25.7000	7 %	102,800	-0.1942 %	5.08
CM.PR.A	5.1536 %	3.4652 %	-0.2184	69,107	25.7100	7 %	102,840	0.1168 %	0.08
PWF.PR.J	4.5613 %	4.2825 %	-0.5176	43,243	25.7600	7 %	103,040	0.0000 %	4.84
MFC.PR.A	3.9760 %	3.6930 %	-1.6842	143,524	25.7800	7 %	103,120	-0.0388 %	6.76
BAM.PR.H	5.5588 %	4.9000 %	-0.1664	80,236	25.8600	7 %	103,440	0.0000 %	3.74
TD.PR.N	4.4214 %	3.8120 %	-0.5910	34,263	26.0100	7 %	104,040	0.4247 %	5.31
GWO.PR.X	4.6136 %	4.0448 %	-0.7397	113,717	26.0100	7 %	104,040	-0.1536 %	5.00
TD.PR.M	4.5140 %	3.8648 %	-0.4737	50,858	26.0300	7 %	104,120	0.0384 %	5.10
GWO.PR.E	4.4933 %	2.6973 %	-1.4837	129,068	26.1500	7 %	104,600	0.4610 %	1.27
PWF.PR.D	4.9187 %	-3.9962 %	-0.7045	24,032	26.4300	7 %	105,720	0.0757 %	0.08
IGM.PR.A	5.2064 %	1.5848 %	-1.8384	146,910	27.6100	7 %	110,440	-0.0362 %	1.50
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.8233 %	2.8874 %	-0.5570	80,208		100 %	1,552,920	0.0854 %	3.42

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