

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-12-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity	(at Disparity	Trading	-	-	Value		Duration
		Bid)	Bid)	Value	bid	weight			YTW
					price				
CM.PR.J	5.8080 %	5.8190 %	0.5434	690,200	19.3700	2 %	77,480	-5.5176 %	14.26
W.PR.H	6.0814 %	6.0791 %	1.1503	54,925	22.6100	2 %	90,440	-4.3728 %	13.77
CM.PR.I	5.7570 %	5.7677 %	0.4664	770,393	20.4100	2 %	81,640	-4.2932 %	14.34
CM.PR.G	5.8190 %	5.8205 %	0.5395	270,161	23.2000	2 %	92,800	-4.2733 %	14.23
W.PR.J	6.1377 %	6.1521 %	1.2466	51,414	22.8100	2 %	91,240	-3.6011 %	13.71
CM.PR.E	5.8824 %	5.8818 %	0.5946	154,647	23.8000	2 %	95,200	-3.1885 %	14.13
CM.PR.P	5.8486 %	5.8079 %	0.5564	193,018	23.5100	2 %	94,040	-3.1811 %	14.14
CM.PR.H	5.7034 %	5.7139 %	0.4936	583,424	21.0400	2 %	84,160	-2.9220 %	14.42
CM.PR.D	5.8554 %	5.8534 %	0.2065	185,162	24.5500	2 %	98,200	-1.0511 %	14.17
CIU.PR.A	5.5879 %	5.6592 %	1.3156	137,773	20.5800	2 %	82,320	-0.8193 %	14.41
BMO.PR.H	5.3427 %	5.3151 %	0.1294	144,553	24.8000	2 %	99,200	-0.0806 %	14.69
BNS.PR.N	5.3332 %	5.3291 %	0.0518	855,260	24.6100	2 %	98,440	0.3684 %	15.00
PWF.PR.E	5.5310 %	5.5371 %	-0.7197	110,293	24.8600	2 %	99,440	0.9748 %	14.30
BMO.PR.K	5.2902 %	5.3949 %	0.2050	898,024	24.8100	2 %	99,240	1.0591 %	14.72
BNS.PR.K	5.2840 %	5.2822 %	0.4248	298,435	22.7100	2 %	90,840	1.2840 %	15.09
BNS.PR.J	5.2923 %	5.1988 %	-0.1684	191,804	24.8000	2 %	99,200	1.5278 %	14.97
RY.PR.F	5.2951 %	5.3668 %	0.7716	342,141	21.0100	2 %	84,040	1.6941 %	14.87
POW.PR.B	5.6915 %	5.7011 %	0.0000	151,247	23.5000	2 %	94,000	1.7543 %	14.38
RY.PR.D	5.3091 %	5.3811 %	1.0674	498,592	21.1900	2 %	84,760	1.8750 %	14.84
BMO.PR.J	5.3191 %	5.3884 %	0.8895	734,101	21.1500	2 %	84,600	1.9277 %	14.84
TD.PR.P	5.2605 %	5.3413 %	0.0094	1,798,073	24.9500	2 %	99,800	2.1704 %	14.84
TD.PR.O	5.2308 %	5.3130 %	0.4421	416,437	23.1800	2 %	92,720	2.2497 %	14.89
RY.PR.C	5.2656 %	5.3314 %	0.8756	301,757	21.8400	2 %	87,360	2.3430 %	14.91
NA.PR.K	5.8829 %	5.9661 %	0.3737	164,953	24.8600	2 %	99,440	2.3888 %	13.88
IAG.PR.A	5.5556 %	5.5942 %	0.0956	136,116	20.7000	2 %	82,800	2.4752 %	14.56
RY.PR.E	5.2767 %	5.3480 %	0.9057	533,203	21.3200	2 %	85,280	2.5987 %	14.90
RY.PR.G	5.2570 %	5.3278 %	0.8631	400,326	21.4000	2 %	85,600	2.8352 %	14.93
POW.PR.A	5.7120 %	5.7225 %	-0.0855	80,275	24.5100	2 %	98,040	3.0200 %	14.35
PWF.PR.F	5.4191 %	5.5004 %	-0.7274	178,141	24.2200	2 %	96,880	3.0200 %	14.57
RY.PR.B	5.2691 %	5.3334 %	0.6456	399,120	22.3000	2 %	89,200	3.2407 %	14.90
SLF.PR.C	5.3460 %	5.3818 %	-0.4079	421,284	20.8100	2 %	83,240	3.4809 %	14.90
BNS.PR.M	5.2301 %	5.2371 %	0.4629	755,649	21.5100	2 %	86,040	3.4816 %	15.19
SLF.PR.D	5.3460 %	5.3818 %	-0.4079	462,062	20.8100	2 %	83,240	3.5323 %	14.90

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance	Modified Duration	YTW
GWO.PR.I	5.4165 %	5.4532 %	-0.1902	564,619	20.7700	2 %	83,080	3.8500 %	14.79	
BNS.PR.L	5.2204 %	5.2087 %	0.4595	617,152	21.5500	2 %	86,200	3.9214 %	15.18	
SLF.PR.A	5.3855 %	5.4151 %	-0.4495	402,701	22.0500	2 %	88,200	4.0094 %	14.83	
RY.PR.W	5.1995 %	5.2571 %	0.0992	372,238	23.5600	2 %	94,240	4.3401 %	15.02	
RY.PR.A	5.1552 %	5.2042 %	0.2660	384,653	21.5800	2 %	86,320	4.3520 %	15.09	
SLF.PR.E	5.3066 %	5.3419 %	-0.5392	467,382	21.2000	2 %	84,800	4.4335 %	14.97	
MFC.PR.B	5.1415 %	5.1769 %	-1.3696	445,268	22.6100	2 %	90,440	4.4342 %	15.20	
GWO.PR.H	5.4081 %	5.4372 %	-0.4544	297,515	22.4200	2 %	89,680	5.0117 %	14.79	
SLF.PR.B	5.3524 %	5.3806 %	-0.6396	380,694	22.4200	2 %	89,680	5.0117 %	14.88	
MFC.PR.C	5.0767 %	5.1132 %	-1.4527	534,848	22.1600	2 %	88,640	5.5238 %	15.31	
HSB.PR.C	5.4117 %	5.4374 %	0.6430	160,772	23.5600	2 %	94,240	5.6727 %	14.78	
NA.PR.L	5.5850 %	5.6533 %	0.2618	346,471	21.7100	2 %	86,840	5.7477 %	14.34	
PWF.PR.L	5.2548 %	5.3368 %	-1.1558	218,709	23.5500	2 %	94,200	5.8427 %	14.85	
GWO.PR.G	5.4507 %	5.4760 %	-0.8026	417,625	23.8500	2 %	95,400	6.0000 %	14.72	
BAM.PR.M	6.4503 %	6.5025 %	2.1752	477,165	18.4100	2 %	73,640	6.5928 %	13.23	
HSB.PR.D	5.3056 %	5.3300 %	0.0000	162,368	23.5600	2 %	94,240	7.1209 %	14.96	
PWF.PR.L	5.3303 %	5.4147 %	-1.0131	195,691	23.9200	2 %	95,680	7.3609 %	14.72	
POW.PR.D	5.3510 %	5.3619 %	-1.1008	243,811	23.3600	2 %	93,440	7.9315 %	14.93	
BAM.PR.N	6.3300 %	6.3802 %	1.7886	520,182	18.7600	2 %	75,040	8.5971 %	13.40	
ELF.PR.F	6.4320 %	6.4615 %	1.0003	116,454	20.6000	2 %	82,400	8.6403 %	13.31	
ELF.PR.G	6.1849 %	6.2119 %	0.0000	179,908	19.2000	2 %	76,800	15.3607 %	13.66	
Cash						0 %	0			
Dividends Due						0 %	0			
Income Tax Due						0 %	0			
Capital Gains Tax Due						0 %	0			

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