

HIMI Index - Op Ret

HIMI Account Number: J00000004

Data Source : Transaction Files

Evaluation Date : 2008-02-20

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading		bid	weight	Value		Duration
		Bid)	Value		price				YTW
BMO.PR.I	4.7311 %	-0.9060 %	-0.0726	62,929	25.1000	6 %	100,400	0.0000 %	0.08
RY.PR.K	4.6757 %	-1.9261 %	-0.1629	88,699	25.1300	6 %	100,520	0.3194 %	0.08
BAM.PR.H	5.6506 %	5.5218 %	0.0109	58,287	25.4400	7 %	101,760	-0.6250 %	3.61
BAM.PR.J	5.2611 %	5.1909 %	0.4903	97,979	25.6600	7 %	102,640	0.4305 %	7.72
CM.PR.R	4.8078 %	4.4981 %	-0.0240	38,606	25.7500	7 %	103,000	-0.1938 %	4.55
PWF.PR.J	4.5613 %	4.1487 %	-0.6518	45,377	25.7600	7 %	103,040	0.0000 %	4.78
BAM.PR.I	5.3212 %	5.0162 %	-0.3059	45,925	25.8400	7 %	103,360	0.0387 %	4.96
MFC.PR.A	3.9621 %	3.7070 %	-1.5551	130,353	25.8700	7 %	103,480	0.0000 %	6.64
CM.PR.A	5.1001 %	-1.7619 %	-0.3269	107,754	25.9800	7 %	103,920	0.2702 %	0.08
GWO.PR.E	4.5192 %	3.4844 %	-1.1099	131,729	26.0000	7 %	104,000	0.3861 %	1.15
TD.PR.N	4.3977 %	3.7961 %	-0.9744	38,984	26.1500	7 %	104,600	-0.4189 %	5.19
TD.PR.M	4.4558 %	3.5921 %	-1.1091	52,374	26.3700	7 %	105,480	0.0379 %	1.23
PWF.PR.D	4.9057 %	-14.4994 %	-0.9795	35,904	26.5000	7 %	106,000	0.3788 %	0.09
IGM.PR.A	5.3578 %	3.8214 %	-0.5719	128,870	26.8300	7 %	107,320	0.2616 %	1.37
GWO.PR.X	4.4659 %	2.9774 %	-1.7094	109,693	26.8700	7 %	107,480	0.1864 %	1.62
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.8107 %	1.7671 %	-0.6112	78,379		100	1,557,000	0.0728 %	2.87

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