

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2008-05-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value		Duration
		Bid)			Value	bid	weight			YTW
						price				
RY.PR.K	4.6906 %	3.0619 %	0.0000	Pfd-1	161,063	25.0500	6 %	100,200	0.0000 %	0.08
BMO.PR.I	4.7367 %	1.6591 %	0.0241	Pfd-1	96,655	25.0700	6 %	100,280	0.0399 %	0.08
BAM.PR.J	5.3785 %	5.4947 %	0.1975	Pfd-2(low)	108,575	25.1000	6 %	100,400	0.1996 %	7.52
MFC.PR.A	4.0259 %	3.7991 %	-1.8624	Pfd-1(low)n	149,447	25.4600	7 %	101,840	-0.5469 %	6.50
BAM.PR.I	5.3150 %	4.9905 %	-0.7382	Pfd-2(low)	52,536	25.8700	7 %	103,480	0.1936 %	4.76
GWO.PR.E	4.5349 %	3.6652 %	-1.3711	Pfd-1(low)n	114,503	25.9100	7 %	103,640	-0.4228 %	1.82
PWF.PR.J	4.5349 %	3.9763 %	-1.1457	Pfd-1(low)n	37,584	25.9100	7 %	103,640	-0.6899 %	1.90
BAM.PR.H	5.5288 %	4.8749 %	-0.3617	Pfd-2(low)	69,981	26.0000	7 %	104,000	0.5025 %	1.35
TD.PR.N	4.4214 %	3.8916 %	-1.2800	Pfd-1	43,537	26.0100	7 %	104,040	-0.3448 %	4.98
CM.PR.R	4.7415 %	-7.0401 %	-0.8184	Pfd-1	40,076	26.1100	7 %	104,440	0.1919 %	0.08
CM.PR.A	5.0747 %	-6.3816 %	-0.5080	Pfd-1	142,007	26.1100	7 %	104,440	0.1534 %	0.08
PWF.PR.D	4.9751 %	3.2679 %	-0.6721	Pfd-1(low)n	59,071	26.1300	7 %	104,520	0.0766 %	0.50
TD.PR.M	4.4882 %	3.8257 %	-1.3022	Pfd-1	52,822	26.1800	7 %	104,720	-0.2667 %	4.77
GWO.PR.X	4.5334 %	3.7567 %	-1.4813	Pfd-1(low)n	71,888	26.4700	7 %	105,880	-0.1509 %	4.68
IGM.PR.A	5.3399 %	3.2133 %	-1.0487	Pfd-2(high)n	143,316	26.9200	7 %	107,680	-0.0742 %	1.12
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.8224 %</u>	<u>2.3926 %</u>	<u>-0.8308</u>		<u>89,315</u>		<u>100</u>	<u>1,553,200</u>	<u>-0.0762 %</u>	<u>2.68</u>

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