

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2007-08-27

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				
BMO.PR.G	4.8077 %	5.0283 %	0.0147	68,283	24.9600	6 %	99,840	-0.0400 %	0.72
RY.PR.K	4.7000 %	4.7671 %	0.0073	95,478	25.0000	6 %	100,000	-0.2394 %	0.96
BMO.PR.I	4.7462 %	4.5054 %	0.0000	60,302	25.0200	6 %	100,080	0.0400 %	0.32
MFC.PR.A	4.0354 %	3.8565 %	-1.0338	151,260	25.4000	6 %	101,600	0.0000 %	7.05
GWO.PR.E	4.5773 %	4.1607 %	-0.4926	79,342	25.6700	6 %	102,680	-0.1167 %	3.34
CM.PR.R	4.8059 %	4.5423 %	-0.1278	30,281	25.7600	6 %	103,040	0.1945 %	4.92
PWF.PR.J	4.5490 %	4.1510 %	-0.6283	43,212	25.8300	6 %	103,320	0.0387 %	5.15
BAM.PR.J	5.2204 %	5.1169 %	0.6933	103,564	25.8600	6 %	103,440	0.2326 %	8.00
TD.PR.N	4.4402 %	4.0379 %	-0.3875	40,896	25.9000	6 %	103,600	0.0000 %	5.54
CM.PR.A	5.0962 %	3.0503 %	-0.3574	66,569	26.0000	6 %	104,000	0.0000 %	0.26
TD.PR.M	4.4933 %	3.9373 %	-0.5532	69,060	26.1500	6 %	104,600	0.0765 %	5.35
ACO.PR.A	5.4451 %	4.0388 %	-0.6176	29,260	26.4000	6 %	105,600	0.0000 %	2.20
BAM.PR.I	5.1887 %	4.2433 %	-0.6642	32,888	26.5000	6 %	106,000	0.5311 %	1.81
BAM.PR.H	5.3738 %	2.9880 %	-0.9944	91,835	26.7500	6 %	107,000	0.3752 %	1.13
IGM.PR.A	5.3598 %	4.3092 %	-0.3427	171,776	26.8200	6 %	107,280	0.0373 %	1.81
GWO.PR.X	4.4693 %	3.4210 %	-1.4837	137,144	26.8500	6 %	107,400	0.1866 %	2.05
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.8360 %	4.1266 %	-0.4418	79,637		100	1,659,480	0.0848 %	3.16

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