

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2008-03-20

Evaluation Timing : Trade Date

Ticker	Yield Disparity	Average Trading Value	Holdings Modified - Duration bid - price	YTW
MFC.PR.B	-0.0029	349,539	22.4400	17.02
MFC.PR.C	-0.0029	356,322	21.8600	17.08
BNS.PR.J	-0.0027	167,298	24.8500	16.60
TD.PR.O	-0.0019	276,615	23.3100	16.82
TD.PR.P	-0.0014	560,293	24.4000	16.52
PWF.PR.L	-0.0009	107,203	23.3100	16.38
POW.PR.A	-0.0007	67,072	24.6200	16.23
POW.PR.B	-0.0007	136,688	23.8300	16.34
SLF.PR.A	-0.0007	262,286	21.9100	16.61
SLF.PR.D	-0.0007	221,561	20.7500	16.71
SLF.PR.C	-0.0007	231,192	20.7500	16.71
POW.PR.D	-0.0003	169,864	22.4800	16.43
BNS.PR.N	-0.0003	379,921	24.0200	16.38
RY.PR.W	-0.0002	280,147	22.8100	16.61
BNS.PR.K	-0.0002	186,296	22.5300	16.60
PWF.PR.K	-0.0002	241,861	22.5400	16.34
TD.PR.R	-0.0001	2,775,403	24.9000	16.25
GWO.PR.G	-0.0001	248,499	23.2000	16.31
HSB.PR.C	-0.0001	96,751	23.3000	16.52
SLF.PR.B	-0.0001	247,828	21.8500	16.49
IAG.PR.A	0.0000	91,347	20.7700	16.43
RY.PR.A	0.0000	304,788	21.0600	16.77
PWF.PR.F	0.0000	124,929	23.5700	16.21
HSB.PR.D	0.0000	98,727	22.8700	16.60
ELF.PR.G	0.0000	77,580	19.4100	15.32
W.PR.J	0.0000	48,258	24.0500	15.75
RY.PR.B	0.0000	275,991	22.0200	16.67
W.PR.H	0.0000	59,798	23.7500	15.76
GWO.PR.H	0.0000	187,320	21.9300	16.44
RY.PR.G	0.0000	296,950	21.1200	16.69
SLF.PR.E	0.0000	291,941	20.5800	16.54
RY.PR.E	0.0002	306,784	21.0500	16.66
BNS.PR.L	0.0005	388,284	21.1800	16.64
RY.PR.D	0.0006	387,488	21.0600	16.67

Ticker	Yield Disparity	Average Trading Value	Holdings - bid price	Modified - Duration - YTW
KY.PR.D	0.0006	507,480	21.0600	16.67
BNS.PR.M	0.0007	450,203	21.0900	16.60
GWO.PR.I	0.0008	302,196	20.3000	16.42
RY.PR.F	0.0010	211,157	20.6100	16.58
RY.PR.C	0.0010	162,023	21.2700	16.56
BMO.PR.K	0.0010	367,309	23.2700	16.19
ELF.PR.F	0.0015	60,031	21.1000	15.09
NA.PR.L	0.0017	235,041	21.3100	16.09
BMO.PR.H	0.0017	161,255	23.2600	16.07
BMO.PR.J	0.0022	546,398	20.1500	16.29
BAM.PR.M	0.0024	329,917	19.8100	15.73
CM.PR.G	0.0030	243,507	22.8100	15.66
CM.PR.J	0.0032	339,672	19.8000	16.03
CM.PR.E	0.0032	170,024	23.7500	15.69
CIU.PR.A	0.0035	40,437	20.6000	16.32
CM.PR.H	0.0040	368,443	20.6600	15.83
CM.PR.P	0.0042	154,365	23.0100	15.54
CM.PR.I	0.0045	571,253	20.1100	15.78
BAM.PR.N	0.0051	461,932	18.9600	15.33

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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