

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2008-07-25

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance	Modified Duration	YTW
BAM.PR.J	6.0403 %	7.0271 %	2.3862	Pfd-2 (low)	102,252	22.3500	5 %	89,400	0.2242 %	7.29	
BAM.PR.O	5.3169 %	6.5758 %	1.1136	Pfd-2 (low)	1,103,268	23.5100	5 %	94,040	0.0000 %	4.29	
BAM.PR.I	5.6678 %	6.2751 %	0.0000	Pfd-2 (low)	55,098	24.2600	6 %	97,040	0.2065 %	4.63	
BAM.PR.H	5.8483 %	6.4379 %	0.2490	Pfd-2 (low)	67,842	24.5800	6 %	98,320	0.0000 %	3.27	
RY.PR.K	4.7208 %	5.7637 %	0.0000	Pfd-1	114,155	24.8900	6 %	99,560	-0.0803 %	0.08	
MFC.PR.A	4.0642 %	4.0451 %	-2.3334	Pfd-1 (low)n	141,581	25.2200	6 %	100,880	-0.2768 %	6.33	
BMO.PR.I	4.7030 %	2.2195 %	-0.1295	Pfd-1	143,041	25.2500	6 %	101,000	0.0396 %	0.08	
CM.PR.R	4.8454 %	4.5649 %	-1.1145	Pfd-1	29,505	25.5500	6 %	102,200	0.0000 %	4.23	
GWO.PR.E	4.5667 %	3.7293 %	-2.0860	Pfd-1 (low)n	106,019	25.7300	6 %	102,920	0.0000 %	2.58	
PWF.PR.D	5.0525 %	4.4441 %	-1.0826	Pfd-1 (low)n	34,046	25.7300	6 %	102,920	0.5864 %	3.82	
CM.PR.A	5.1377 %	1.7896 %	-0.8730	Pfd-1	121,074	25.7900	6 %	103,160	0.1165 %	0.35	
PWF.PR.J	4.5525 %	3.9001 %	-1.9378	Pfd-1 (low)n	39,866	25.8100	6 %	103,240	0.3499 %	1.76	
TD.PR.N	4.4470 %	3.9046 %	-2.0803	Pfd-1	37,722	25.8600	6 %	103,440	0.0000 %	4.87	
IGM.PR.A	5.5288 %	4.9534 %	-0.9966	Pfd-2 (high)n	127,520	26.0000	6 %	104,000	0.5803 %	4.27	
TD.PR.M	4.5175 %	3.8492 %	-2.0642	Pfd-1	48,799	26.0100	6 %	104,040	0.0000 %	4.67	
GWO.PR.X	4.5541 %	3.6138 %	-2.2673	Pfd-1 (low)n	67,219	26.3500	6 %	105,400	0.0000 %	2.14	
ACO.PR.A	5.4430 %	3.6863 %	-1.1514	Pfd-2 (low)	28,266	26.4100	6 %	105,640	0.0379 %	1.37	
Cash							0 %	0			
Dividends Due							0 %	0			
Income Tax Due							0 %	0			
Capital Gains Tax Due							0 %	0			
	<u>4.9879 %</u>	<u>4.4721 %</u>	<u>-0.8912</u>		<u>134,727</u>		<u>100</u>	<u>1,717,200</u>	<u>0.1054 %</u>	<u>3.26</u>	

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