

HIMI Index - Perpetual (Discount)

HIMI Account Number: J0000009

Data Source : Transaction Files

Evaluation Date : 2007-01-17

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Trading Value	bid price	weight	Value Duration
							YTW
SLF.PR.D	4.5040 %	4.5309 %	-0.0580	1,286,013	24.7000	25 %	98,800 16.34
SLF.PR.C	4.4949 %	4.5212 %	-0.1510	355,194	24.7500	25 %	99,000 16.36
GWO.PR.I	4.5308 %	4.5577 %	-0.0252	598,883	24.8300	25 %	99,320 16.29
BMO.PR.J	4.5072 %	4.5182 %	0.4088	2,635,355	24.9600	25 %	99,840 16.39
Cash						0 %	0
Dividends Due						0 %	0
Income Tax Due						0 %	0
Capital Gains Tax Due						0 %	0
	4.5093 %	4.5320 %	0.0444	1,221,325		100 %	396,960 16.34

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