

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2007-02-15

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	- bid price	- weight	Value		Duration
									YTW
WN.PR.E	4.8253 %	4.8803 %	0.6248	457,920	24.6100	2 %	98,440	-0.1218 %	15.65
RY.PR.D	4.4928 %	4.5518 %	0.3445	937,142	25.0400	2 %	100,160	0.1200 %	16.24
BNS.PR.L	4.4892 %	4.5131 %	0.2671	1,873,666	25.0600	2 %	100,240	0.0399 %	16.37
ENB.PR.A	5.4348 %	0.4929 %	0.9805	45,295	25.3000	2 %	101,200	0.1980 %	0.08
ELF.PR.G	4.6826 %	4.6301 %	-0.5737	258,110	25.3600	2 %	101,440	0.0394 %	7.11
RY.PR.C	4.5276 %	4.3937 %	0.1623	377,820	25.4000	2 %	101,600	0.0000 %	7.26
W.PR.J	5.5096 %	4.8262 %	1.0604	36,346	25.4100	2 %	101,640	-0.3138 %	1.42
WN.PR.C	5.1121 %	5.0601 %	0.0227	129,941	25.4300	2 %	101,720	-0.2745 %	6.12
CM.PR.I	4.6078 %	4.4854 %	0.0000	1,714,232	25.5000	2 %	102,000	0.0000 %	7.34
POW.PR.A	5.4902 %	4.2958 %	1.5766	59,774	25.5000	2 %	102,000	0.0392 %	0.39
WN.PR.D	5.0960 %	5.0131 %	0.2283	154,205	25.5100	2 %	102,040	-0.3516 %	6.29
RY.PR.B	4.5970 %	4.3991 %	0.3624	331,078	25.5600	2 %	102,240	-0.1563 %	7.07
WN.PR.A	5.6398 %	5.3078 %	2.1157	122,777	25.7100	2 %	102,840	-0.1553 %	3.45
PWF.PR.F	5.0813 %	4.3976 %	0.0000	78,674	25.8300	2 %	103,320	0.0000 %	3.49
SLF.PR.A	4.5974 %	4.3361 %	-0.6659	234,021	25.8300	2 %	103,320	0.0000 %	6.06
POW.PR.B	5.1741 %	4.5437 %	0.2966	88,687	25.8500	2 %	103,400	-0.0773 %	3.47
MFC.PR.B	4.4971 %	4.2424 %	-0.7146	282,918	25.8500	2 %	103,400	-0.1931 %	6.05
SLF.PR.B	4.6332 %	4.3662 %	-0.0596	329,677	25.9000	2 %	103,600	0.0000 %	6.40
GWO.PR.H	4.6724 %	4.3884 %	-0.2398	253,354	25.9500	2 %	103,800	0.3480 %	6.39
CM.PR.H	4.6243 %	4.2438 %	-0.2452	396,178	25.9500	2 %	103,800	0.3480 %	6.08
PWF.PR.G	5.6709 %	4.9866 %	1.6809	38,017	26.0100	2 %	104,040	0.2699 %	3.94
NA.PR.L	4.6581 %	4.2205 %	-1.1141	180,278	26.0300	2 %	104,120	0.0769 %	6.17
BNS.PR.K	4.6048 %	4.1817 %	-0.9383	166,931	26.0600	2 %	104,240	0.0384 %	6.13
PWF.PR.H	5.5077 %	4.8206 %	1.1865	58,333	26.1000	2 %	104,400	-0.0766 %	4.26
RY.PR.W	4.6917 %	4.1804 %	-0.6311	166,614	26.1100	2 %	104,440	-0.0383 %	6.01
POW.PR.C	5.5259 %	4.8013 %	1.1439	63,444	26.2400	2 %	104,960	-0.3040 %	3.46
PWF.PR.K	4.7143 %	4.2467 %	-0.5562	224,522	26.2500	2 %	105,000	0.1908 %	6.46
CM.PR.C	5.6991 %	4.0170 %	2.3523	182,617	26.3200	2 %	105,280	-0.1896 %	0.53
POW.PR.D	4.7474 %	4.2826 %	-0.8031	198,841	26.3300	2 %	105,320	0.1141 %	6.44
TD.PR.O	4.5928 %	4.0590 %	-0.5966	232,690	26.4000	2 %	105,600	0.3802 %	6.49
CU.PR.B	5.6604 %	4.1633 %	1.0937	35,301	26.5000	2 %	106,000	0.1890 %	1.32
CM.PR.E	5.2691 %	4.2778 %	0.4252	98,335	26.5700	2 %	106,280	0.2263 %	1.70
HSB.PR.D	4.6975 %	4.1598 %	-0.9485	141,773	26.6100	2 %	106,440	0.3772 %	6.55

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	Bid	(at Disparity Bid)	Disparity	Trading Value	- bid price	- weight	Value		Duration
									YTW
PWF.PR.L	4.7914 %	4.2701 %	-0.2185	242,400	26.6100	2 %	106,440	-0.4117 %	7.11
W.PR.H	5.1672 %	4.3864 %	-0.7063	46,646	26.6100	2 %	106,440	0.1883 %	5.10
GWO.PR.G	4.8835 %	4.2563 %	-0.3808	176,807	26.6200	2 %	106,480	0.0000 %	5.82
CL.PR.B	5.8608 %	-14.4482 %	1.6327	53,970	26.6600	2 %	106,640	-0.0750 %	0.09
CU.PR.A	5.4287 %	2.9034 %	0.0684	39,366	26.7100	2 %	106,840	0.0749 %	1.09
PWF.PR.I	5.5949 %	3.4951 %	0.9969	72,239	26.8100	2 %	107,240	0.0373 %	1.24
ELF.PR.F	4.9348 %	4.0143 %	-2.2491	31,680	26.8500	2 %	107,400	0.2988 %	2.55
HSB.PR.C	4.7486 %	4.0628 %	-1.0404	120,182	26.8500	2 %	107,400	-0.2600 %	5.49
BMO.PR.H	4.9330 %	3.9133 %	-0.5421	73,419	26.8600	2 %	107,440	0.3737 %	5.25
CM.PR.G	5.0167 %	4.1539 %	-0.1068	174,421	26.9100	2 %	107,640	0.3730 %	3.01
CM.PR.D	5.3379 %	2.9092 %	0.7541	164,286	26.9300	2 %	107,720	0.0743 %	1.24
PWF.PR.E	5.1039 %	4.1050 %	-0.4647	57,862	26.9400	2 %	107,760	0.1487 %	5.16
NA.PR.K	5.4107 %	2.6080 %	0.5947	129,059	27.0300	2 %	108,120	0.1111 %	1.28
BNS.PR.J	4.8540 %	3.9319 %	-0.3951	129,487	27.0500	2 %	108,200	0.1852 %	5.73
TCA.PR.X	5.1584 %	4.2026 %	-1.3419	94,769	54.2800	2 %	108,560	-0.0552 %	5.64
TCA.PR.Y	5.1490 %	4.2300 %	-1.6767	77,814	54.3800	2 %	108,760	0.0000 %	5.91
CM.PR.P	5.0385 %	3.7983 %	-0.4789	122,337	27.2900	2 %	109,160	-0.1464 %	4.97
GWO.PR.F	5.3134 %	2.0683 %	-0.2997	55,520	27.7600	2 %	111,040	0.1082 %	1.62
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.0331 %</u>	<u>3.7633 %</u>	<u>0.0312</u>	<u>227,505</u>			<u>100 5,347,600</u>	<u>0.0359 %</u>	<u>5.06</u>

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