

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-03-14

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	- bid price	- weight	Value	Duration
								YTW
RY.PR.F	4.4949 %	4.5058 %	0.4139	2,647,036	24.7500	10 %	99,000	16.42
SLF.PR.C	4.4769 %	4.4750 %	-0.2891	360,730	24.8500	10 %	99,400	16.50
SLF.PR.D	4.4751 %	4.4735 %	-0.2713	767,921	24.8600	10 %	99,440	16.50
RY.PR.A	4.4697 %	4.4958 %	0.2532	321,338	24.8900	10 %	99,560	16.40
WN.PR.E	4.7691 %	4.7690 %	0.3445	413,374	24.9000	10 %	99,600	15.95
SLF.PR.E	4.5072 %	4.5059 %	-0.1694	1,860,380	24.9600	10 %	99,840	16.44
GWO.PR.I	4.5000 %	4.4958 %	-0.2522	587,997	25.0000	10 %	100,000	6.96
CM.PR.J	4.4910 %	4.5232 %	-0.1416	2,012,052	25.0500	10 %	100,200	16.34
MFC.PR.C	4.4785 %	4.4443 %	-0.3804	409,440	25.1200	10 %	100,480	6.76
IAG.PR.A	4.5726 %	4.5019 %	-2.1390	59,204	25.1500	10 %	100,600	6.77
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	4.5235 %	4.5189 %	-0.2654	942,456		100 %	998,120	13.49

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