

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-04-05

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Trading Value	bid price	weight	Value	Duration
								YTW
RY.PR.F	4.4949 %	4.5224 %	0.3131	12,036,551	24.7500	9 %	99,000	16.35
SLF.PR.C	4.4931 %	4.5082 %	-0.2396	340,723	24.7600	9 %	99,040	16.40
SLF.PR.D	4.4877 %	4.5030 %	-0.2473	641,353	24.7900	9 %	99,160	16.41
CM.PR.J	4.5326 %	4.5278 %	-0.1402	1,207,736	24.8200	9 %	99,280	16.40
BNS.PR.M	4.5235 %	4.5350 %	0.3549	2,699,002	24.8700	9 %	99,480	16.36
WN.PR.E	4.7729 %	4.7913 %	0.3446	347,206	24.8800	9 %	99,520	15.88
SLF.PR.E	4.5108 %	4.5264 %	-0.2075	1,399,995	24.9400	9 %	99,760	16.37
BNS.PR.L	4.5054 %	4.4979 %	0.1535	931,723	24.9700	9 %	99,880	16.46
RY.PR.A	4.4500 %	4.4922 %	0.0352	326,727	25.0000	9 %	100,000	16.38
MFC.PR.C	4.4964 %	4.5197 %	-0.3170	363,595	25.0200	9 %	100,080	16.36
GWO.PR.I	4.4946 %	4.5174 %	-0.2974	516,598	25.0300	9 %	100,120	6.90
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	4.5238 %	4.5401 %	-0.0228	981,834		100	1,095,320	15.48

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