

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2007-11-05

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	bid price	weight	Value	Duration	YTW
NA.PR.K	5.8711 %	5.8893 %	0.2228	129,137	24.9100	9 %	99,640	-0.3998 %	14.09
TCA.PR.X	5.5777 %	5.5156 %	-2.0344	93,592	50.2000	9 %	100,400	0.0000 %	14.39
FAL.PR.H	6.4356 %	5.7309 %	1.7741	36,571	25.2500	9 %	101,000	-0.1976 %	0.47
PWF.PR.G	5.8416 %	5.6661 %	0.2096	78,936	25.2500	9 %	101,000	0.3178 %	3.37
CM.PR.D	5.6818 %	5.5147 %	-0.3951	120,099	25.3000	9 %	101,200	-0.0790 %	3.99
CM.PR.E	5.5292 %	5.3677 %	-0.9648	149,189	25.3200	9 %	101,280	0.3567 %	4.39
PWF.PR.I	5.8985 %	5.6287 %	0.2114	70,786	25.4300	9 %	101,720	-0.0393 %	3.97
CL.PR.B	6.0445 %	5.3552 %	0.9165	59,040	25.8500	9 %	103,400	0.0000 %	2.90
CU.PR.A	5.6049 %	4.8449 %	-0.5912	56,759	25.8700	9 %	103,480	0.8554 %	3.90
CU.PR.B	5.7915 %	5.0561 %	0.0000	54,934	25.9000	9 %	103,600	0.8637 %	4.07
GWO.PR.F	5.6731 %	5.1568 %	-0.6248	41,559	26.0000	9 %	104,000	0.5803 %	4.29
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.8132 %</u>	<u>5.4261 %</u>	<u>-0.1154</u>	<u>80,650</u>		<u>100</u>	<u>1,120,720</u>	<u>0.2095 %</u>	<u>5.41</u>

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