

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-01-08

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
PWF.PR.H	5.7847 %	5.7872 %	0.0000	87,835	24.8500	8 %	99,400	-0.0421 %	14.26
FAL.PR.H	6.5000 %	6.5501 %	1.9064	36,893	25.0000	8 %	100,000	0.0000 %	13.12
PWF.PR.G	5.8812 %	5.7300 %	0.2959	69,456	25.0800	8 %	100,320	-0.5908 %	3.24
TCA.PR.X	5.5611 %	5.4299 %	-2.7473	93,295	50.3500	8 %	100,700	0.0000 %	4.98
ENB.PR.A	5.4455 %	0.2883 %	-1.0294	62,573	25.2500	8 %	101,000	0.0000 %	0.08
TCA.PR.Y	5.5424 %	5.3696 %	-2.9693	91,069	50.5200	8 %	101,040	0.1785 %	5.26
PWF.PR.I	5.8824 %	5.4272 %	0.0150	83,484	25.5000	8 %	102,000	0.6809 %	3.86
CU.PR.B	5.8571 %	5.5766 %	1.2328	44,617	25.6100	8 %	102,440	0.0000 %	3.89
POW.PR.C	5.6464 %	5.0475 %	-0.8151	79,169	25.6800	8 %	102,720	0.0000 %	3.56
CU.PR.A	5.6202 %	5.1468 %	0.2045	48,201	25.8000	8 %	103,200	0.0000 %	3.72
GWO.PR.F	5.6622 %	4.9717 %	-0.7828	51,209	26.0500	9 %	104,200	0.0000 %	4.18
CL.PR.B	5.9843 %	-9.0331 %	0.4510	46,743	26.1100	9 %	104,440	0.8887 %	0.08
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.7800 %</u>	<u>3.8255 %</u>	<u>-0.3517</u>	<u>66,080</u>		<u>100</u>	<u>1,221,460</u>	<u>0.0957 %</u>	<u>4.98</u>

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