

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-01-09

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Price	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	Spread	Spread	Spread	Trading	-	-	Value		Duration
			spot	average		Value	bid	weight			YTW
PWF.PR.H	5.7964 %	5.8001 %	0.0925	0.20	0.19	86,910	24.8000	8 %	99,200	-0.2012 %	14.24
FAL.PR.H	6.5000 %	6.5522 %	1.9153	0.25	0.25	37,204	25.0000	8 %	100,000	0.0000 %	13.12
PWF.PR.G	5.8765 %	5.7099 %	0.0000	0.49	0.32	68,368	25.1000	8 %	100,400	0.0797 %	3.24
ENB.PR.A	5.4455 %	0.4700 %	-1.0365	0.10	0.14	62,135	25.2500	8 %	101,000	0.0000 %	0.08
TCA.PR.Y	5.5435 %	5.3762 %	-2.9668	0.19	0.18	90,474	50.5100	8 %	101,020	-0.0198 %	5.26
TCA.PR.X	5.5336 %	5.3321 %	-3.1023	0.28	0.35	92,761	50.6000	8 %	101,200	0.4965 %	4.98
PWF.PR.I	5.9148 %	5.5757 %	0.1479	0.32	0.25	82,527	25.3600	8 %	101,440	-0.5490 %	3.86
CU.PR.A	5.6952 %	5.5129 %	0.6209	0.28	0.26	47,733	25.4600	8 %	101,840	-1.3178 %	3.71
CL.PR.B	6.0964 %	5.4361 %	0.7406	0.52	0.38	46,869	25.6300	8 %	102,520	-1.8384 %	2.77
POW.PR.C	5.6464 %	5.0514 %	-0.7102	0.25	0.25	76,473	25.6800	8 %	102,720	0.0000 %	3.55
CU.PR.B	5.8050 %	5.3475 %	1.1530	0.01	0.11	43,151	25.8400	8 %	103,360	0.8981 %	3.89
GWO.PR.F	5.6405 %	4.8805 %	-0.8299	0.30	0.37	51,487	26.1500	9 %	104,600	0.3839 %	3.40
Cash								0 %	0		
Dividends Due								0 %	0		
Income Tax Due								0 %	0		
Capital Gains Tax Due								0 %	0		
	<u>5.7902 %</u>	<u>5.0853 %</u>	<u>-0.3314</u>	<u>0.27</u>	<u>0.26</u>	<u>786,091</u>	<u>29.5994</u>	<u>100</u>	<u>1,219,300</u>	<u>-0.1715 %</u>	<u>5.14</u>

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