

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-03-20

Evaluation Timing : Trade Date

Ticker	Yield Disparity	Average Holdings Trading Value	Modified - Duration bid price	- YTW
TCA.PR.Y	-0.0037	83,385	50.6000	16.18
TCA.PR.X	-0.0035	99,305	50.5000	16.16
ENB.PR.A	-0.0025	44,187	24.8400	16.38
PWF.PR.E	-0.0018	84,052	24.8300	16.19
GWO.PR.F	-0.0017	43,562	25.8300	4.11
POW.PR.C	-0.0007	78,847	24.9900	3.44
TD.PR.Q	-0.0006	1,545,519	25.1600	16.22
BNS.PR.O	-0.0005	1,671,662	25.1400	16.21
PWF.PR.H	0.0000	97,535	24.8200	15.86
NA.PR.K	0.0001	116,107	24.9600	15.81
PWF.PR.I	0.0005	73,529	25.4100	3.72
PWF.PR.G	0.0007	93,973	25.1200	15.74
CM.PR.D	0.0010	164,764	24.9000	15.88
CL.PR.B	0.0026	55,326	25.2400	2.63
CU.PR.A	0.0034	34,199	24.8500	15.91
CU.PR.B	0.0036	41,199	25.2500	3.81
FAL.PR.H	0.0039	37,251	25.0000	0.11

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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