

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-07-02

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value		Duration
					Value	bid	weight			-
						price				YTW
PWF.PR.I	5.9976 %	6.1049 %	-0.4901	Pfd-1(low)n	87,206	25.0100	25 %	100,040	-0.1597 %	13.64
GWO.PR.F	5.8882 %	5.8962 %	-1.1595	Pfd-1(low)n	58,205	25.0500	25 %	100,200	-0.8314 %	3.79
CU.PR.A	5.7769 %	5.8394 %	-0.1991	Pfd-2(high)	52,423	25.1000	25 %	100,400	0.0000 %	14.09
CL.PR.B	6.1516 %	5.6338 %	-0.2470	Pfd-1(low)n	57,666	25.4000	25 %	101,600	-0.1965 %	2.37
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.9542 %</u>	<u>5.8677 %</u>	<u>-0.5228</u>		<u>63,838</u>		<u>100 %</u>	<u>402,240</u>	<u>-0.2964 %</u>	<u>8.45</u>

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