

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-11-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Holdings	Market Performance	Modified
	Bid	(at Disparity)	Trading Value	bid price	weight	Value	Duration	YTW
RY.PR.C	4.5527 %	4.5318 %	0.5052	1,699,711	25.2600	2 %101,040	0.1189 %	7.37
ELF.PR.G	4.6937 %	4.6873 %	-0.0616	1,029,651	25.3000	2 %101,200	0.1980 %	7.24
W.PR.J	5.5205 %	5.1636 %	1.3623	51,315	25.3600	2 %101,440	-0.3928 %	1.61
MFC.PR.B	4.5660 %	4.3413 %	-0.3044	336,926	25.4600	2 %101,840	0.1968 %	6.26
ENB.PR.A	5.3900 %	-5.9605 %	0.6720	42,427	25.5100	2 %102,040	-0.3905 %	0.09
CM.PR.H	4.6674 %	4.4400 %	0.1118	373,681	25.7100	2 %102,840	-0.1941 %	6.21
SLF.PR.A	4.6152 %	4.2511 %	-0.2534	288,480	25.7300	2 %102,920	0.1947 %	6.28
POW.PR.A	5.4348 %	1.1189 %	1.5336	67,190	25.7600	2 %103,040	0.2335 %	0.08
SLF.PR.B	4.6584 %	4.3083 %	-0.0610	441,713	25.7600	2 %103,040	0.3115 %	6.62
GWO.PR.H	4.6851 %	4.4651 %	-0.2401	229,358	25.8800	2 %103,520	0.3101 %	6.52
PWF.PR.K	4.7743 %	4.4805 %	-0.2866	209,864	25.9200	2 %103,680	0.2708 %	6.59
RY.PR.B	4.5332 %	4.2284 %	0.0205	542,208	25.9200	2 %103,680	0.0000 %	7.22
POW.PR.B	5.1522 %	4.5134 %	0.5207	105,646	25.9600	2 %103,840	0.1157 %	3.64
NA.PR.L	4.6688 %	4.2970 %	-0.8998	189,858	25.9700	2 %103,880	0.3090 %	6.31
WN.PR.A	5.5726 %	2.9760 %	1.2354	99,687	26.0200	2 %104,080	0.5431 %	0.13
PWF.PR.F	5.0384 %	4.2521 %	-0.1384	80,754	26.0500	2 %104,200	0.3467 %	3.66
RY.PR.W	4.6881 %	4.2089 %	-0.2248	194,732	26.1300	2 %104,520	0.0000 %	6.16
CM.PR.B	5.7318 %	4.9102 %	3.1319	258,609	26.1700	2 %104,680	-0.1907 %	2.10
BNS.PR.K	4.5819 %	4.1455 %	-0.3567	226,032	26.1900	2 %104,760	-0.1905 %	6.28
TD.PR.O	4.6190 %	4.1870 %	0.2359	299,167	26.2500	2 %105,000	0.0000 %	6.63
CL.PR.B	5.9388 %	4.8672 %	2.2981	39,898	26.3100	2 %105,240	0.2286 %	0.17
PWF.PR.G	5.5977 %	4.3920 %	1.3617	44,406	26.3500	2 %105,400	0.6494 %	0.69
POW.PR.D	4.7420 %	4.3055 %	-0.3611	244,511	26.3600	2 %105,440	0.0380 %	6.58
CM.PR.C	5.6797 %	4.3575 %	2.1956	164,680	26.4100	2 %105,640	0.0758 %	0.73
WN.PR.C	4.8964 %	4.3961 %	-0.7141	181,380	26.5500	2 %106,200	-0.3004 %	6.30
PWF.PR.H	5.4102 %	3.9077 %	0.5711	47,370	26.5700	2 %106,280	0.0377 %	1.07
WN.PR.D	4.8854 %	4.3815 %	-1.2662	125,785	26.6100	2 %106,440	0.6049 %	6.47
W.PR.H	5.1575 %	4.4168 %	-0.5376	51,321	26.6600	2 %106,640	0.6038 %	5.25
PWF.PR.L	4.7789 %	4.2716 %	0.0590	622,353	26.6800	2 %106,720	-0.1497 %	7.24
HSB.PR.D	4.6642 %	4.0977 %	-1.1005	133,347	26.8000	2 %107,200	0.1121 %	6.69
BMO.PR.H	4.9293 %	3.9704 %	-0.3188	80,986	26.8800	2 %107,520	0.2611 %	5.40
GWO.PR.G	4.8327 %	4.1176 %	-0.6008	185,808	26.9000	2 %107,600	0.2235 %	4.51
POW.PR.C	5.3883 %	2.9754 %	0.4456	60,752	26.9100	2 %107,640	0.1862 %	1.06
ELF.PR.F	4.0165 %	4.0121 %	1.0711	50,066	26.0500	2 %107,800	0.1850 %	2.72

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Bid)	Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			-
					price				YTW
ELF.PR.F4.9103 %		4.0131 %	-1.9711	38,900	20.9500		2 %107,800	0.1839 %	2.73
BNS.PR.J4.8648 %		4.0369 %	-0.1898	123,057	26.9900		2 %107,960	0.1484 %	5.87
CU.PR.A5.3704 %		2.6255 %	0.2041	46,847	27.0000		2 %108,000	0.0000 %	1.29
HSB.PR.C4.7205 %		4.0082 %	-1.0076	125,603	27.0100		2 %108,040	0.1855 %	4.91
CU.PR.B5.5514 %		3.2124 %	0.5592	55,964	27.0200		2 %108,080	0.0741 %	1.52
CM.PR.E5.1641 %		3.4293 %	-0.1131	106,890	27.1100		2 %108,440	0.0738 %	1.89
CM.PR.G4.9724 %		3.9944 %	0.1734	262,376	27.1500		2 %108,600	0.5556 %	3.19
CM.PR.P5.0626 %		3.9839 %	-0.1024	130,876	27.1600		2 %108,640	-0.2937 %	5.12
PWF.PR.E5.0366 %		3.9261 %	-0.7552	70,436	27.3000		2 %109,200	0.0366 %	5.31
CM.PR.D5.2444 %		2.1845 %	0.0848	139,059	27.4100		2 %109,640	0.0365 %	1.44
TCA.PR.X5.1039 %		4.0791 %	-1.8194	90,830	54.8600		2 %109,720	0.0000 %	5.79
PWF.PR.I5.4645 %		2.2894 %	0.1503	77,703	27.4500		2 %109,800	-0.1818 %	1.44
TCA.PR.Y5.0771 %		4.0568 %	-1.8949	105,829	55.1500		2 %110,300	0.4371 %	6.06
NA.PR.K5.2741 %		1.4040 %	-0.2567	122,871	27.7300		2 %110,920	0.6534 %	1.48
GWO.PR.F5.2491 %		1.8799 %	-0.7926	45,314	28.1000		2 %112,400	0.3571 %	1.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
5.0465 %		3.6862 %	0.0068	211,468			1005,086,740	0.1393 %	4.13

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