

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2006-11-20

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	Value	Duration
		Bid)	Bid)		Value	bid	Weight	YTW
						price		
SLF.PR.D	4.6316 %	4.6165 %	0.3566	Pfd-1(low)	1,914,680	24.0200	11 % 96,080	16.26
SLF.PR.C	4.5763 %	4.5599 %	0.0000	Pfd-1(low)n	353,580	24.3100	11 % 97,240	16.37
BAM.PR.M	4.8292 %	4.8459 %	0.5227	Pfd-2(low)	2,646,049	24.5900	11 % 98,360	15.79
RY.PR.A	4.5040 %	4.5122 %	0.2421	Pfd-1	306,605	24.7000	11 % 98,800	16.41
GWO.PR.I	4.5547 %	4.6074 %	0.0047	Pfd-1(low)n	497,172	24.7000	11 % 98,800	16.15
MFC.PR.C	4.5272 %	4.5173 %	-0.3626	Pfd-1(low)	376,268	24.8500	11 % 99,400	16.43
CM.PR.I	4.7227 %	4.7442 %	0.5908	Pfd-1(low)	2,707,954	24.8800	11 % 99,520	15.96
IAG.PR.A	4.6074 %	4.6582 %	-1.6849	Pfd-2(high)n	57,864	24.9600	11 % 99,840	16.06
WN.PR.E	4.7576 %	4.8134 %	0.1780	Pfd-2(low)	421,576	24.9600	11 % 99,840	15.77
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>4.6346 %</u>	<u>4.6531 %</u>	<u>-0.0199</u>		<u>1,028,052</u>		<u>100 % 887,880</u>	<u>16.13</u>

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