

HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2006-11-16

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)		Trading Value	- bid price	- weight	Value		Duration
									YTW
SLF.PR.D	4.5876 %	4.6319 %	0.3730	1,972,601	24.2500	12 %	97,000	-0.0412 %	16.12
SLF.PR.C	4.5224 %	4.5711 %	0.0000	357,609	24.6000	12 %	98,400	0.2445 %	16.22
RY.PR.A	4.5132 %	4.5185 %	0.3019	320,509	24.6500	12 %	98,600	-0.0406 %	16.40
GWO.PR.I	4.5528 %	4.6023 %	0.0496	503,540	24.7100	12 %	98,840	-0.2019 %	16.16
CM.PR.I	4.7322 %	4.7506 %	0.6614	2,734,014	24.8300	13 %	99,320	-0.3212 %	15.95
MFC.PR.C	4.5090 %	4.4960 %	-0.4402	376,867	24.9500	13 %	99,800	-0.3196 %	16.48
WN.PR.E	4.7595 %	4.8121 %	0.2792	417,278	24.9500	13 %	99,800	0.0802 %	15.78
IAG.PR.A	4.5982 %	4.6455 %	-1.7992	57,437	25.0100	13 %	100,040	0.2003 %	16.09
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.5971 %</u>	<u>4.6287 %</u>	<u>-0.0752</u>	<u>839,160</u>		<u>100 %</u>	<u>791,800</u>	<u>-0.0501 %</u>	<u>16.15</u>

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