

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-01-19

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity)	Rating	Trading Value	bid price	Value	Duration
						weight		YTW
SLF.PR.C	4.4859 %	4.5134 %	-0.2133	Pfd-1(low)n	348,287	24.8000	20 % 99,200	16.37
SLF.PR.D	4.4805 %	4.5082 %	-0.2182	Pfd-1(low)	1,251,638	24.8300	20 % 99,320	16.38
GWO.PR.I	4.5272 %	4.5555 %	-0.0505	Pfd-1(low)n	591,264	24.8500	20 % 99,400	16.29
RY.PR.E	4.5181 %	4.5293 %	0.4763	Pfd-1	2,605,836	24.9000	20 % 99,600	16.37
BMO.PR.J	4.5126 %	4.5252 %	0.4457	Pfd-1	2,609,605	24.9300	20 % 99,720	16.38
	Cash						0 %	0
	Dividends Due						0 %	0
	Income Tax Due						0 %	0
	Capital Gains Tax Due						0 %	0
	<u>4.5049 %</u>	<u>4.5263 %</u>	<u>0.0886</u>		<u>1,482,997</u>		<u>100 % 497,240</u>	<u>16.36</u>

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