

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2006-11-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
CAC.PR.A	5.3339 %	4.8148 %	0.1365	27,720	25.3100	11 %	101,240	0.0395 %	0.57
DIV.PR.A	5.6311 %	-1.3470 %	0.4951	35,500	25.7500	11 %	103,000	0.1556 %	0.17
CGI.PR.C	3.7630 %	3.4446 %	-1.4069	12,229	25.9100	11 %	103,640	0.9018 %	7.99
FTN.PR.A	5.0529 %	3.1850 %	0.0000	81,032	10.3900	11 %	103,900	-0.1555 %	1.91
DFN.PR.A	4.9905 %	3.4004 %	0.0000	88,357	10.5200	11 %	105,200	0.6071 %	2.79
WFS.PR.A	4.9157 %	3.8527 %	0.0978	88,714	10.6800	11 %	106,800	0.1876 %	4.05
PIC.PR.A	5.3671 %	3.9202 %	0.2931	150,486	16.0700	11 %	107,139	-0.5569 %	3.51
LBS.PR.A	4.8837 %	4.0994 %	0.4464	752,462	10.7500	11 %	107,500	-0.9217 %	5.87
FFN.PR.A	4.8611 %	2.4494 %	-0.2739	48,595	10.8000	11 %	108,000	0.4981 %	2.80
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.9767 %	3.0970 %	-0.0219	144,946		100 %	946,419	0.0806 %	3.32

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved