

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2007-02-06

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
BNA.PR.C	4.3675 %	4.4427 %	0.7766	Pfd-2	1,677,556	24.9000	7 %	99,600	9.23
CFS.PR.A	4.2247 %	4.1405 %	0.2425	Pfd-1	964,969	10.0600	7 %	100,600	4.47
MUH.PR.A	5.3886 %	3.4666 %	0.0000	Pfd-2	27,079	15.3100	7 %	102,072	0.96
DIV.PR.A	5.6442 %	-10.0246 %	0.0476	Pfd-2	43,056	25.6900	7 %	102,760	0.08
FBS.PR.B	4.6072 %	2.1520 %	0.0100	Pfd-2	882,349	10.3100	7 %	103,100	0.91
FTN.PR.A	5.0725 %	3.2408 %	-0.0130	Pfd-2	55,731	10.3500	7 %	103,500	1.74
SXT.PR.A	5.4921 %	-9.9157 %	-0.0077	Pfd-2 (low)	24,436	25.9500	7 %	103,800	0.19
PAY.PR.A	5.2864 %	2.8305 %	-0.1700	Pfd-1 (low)	25,472	26.0100	7 %	104,040	1.42
DFN.PR.A	5.0239 %	3.5774 %	0.0000	Pfd-2	71,057	10.4500	7 %	104,500	2.62
FFN.PR.A	5.0000 %	3.3928 %	-0.0405	Pfd-2	27,770	10.5000	7 %	105,000	2.62
BNA.PR.A	5.9497 %	-5.2809 %	0.3051	Pfd-2	27,863	26.2600	7 %	105,040	0.08
WFS.PR.A	4.9905 %	4.1142 %	0.0780	Pfd-2	114,618	10.5200	7 %	105,200	3.90
LBS.PR.A	4.9296 %	4.2249 %	0.4025	Pfd-2	377,041	10.6500	7 %	106,500	5.73
PIC.PR.A	5.3505 %	3.6486 %	0.0666	Pfd-2	175,010	16.1200	7 %	107,472	3.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
5.0992 %	1.0016 %	0.1196			314,869		100 %	1,453,184	2.65

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