

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2007-03-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modi
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value		Dura
		Bid)	Bid)		Value	bid	weight			
						price				
BAM.PR.M	4.7311 %	4.7227 %	0.2038	Pfd-2 (low)	695,586	25.1000	2 %	100,400	-14.3876 %	
RY.PR.E	4.4732 %	4.5362 %	0.2135	Pfd-1	769,031	25.1500	2 %	100,600	-7.5593 %	1
BMO.PR.J	4.4678 %	4.5322 %	0.2319	Pfd-1	1,121,762	25.1800	2 %	100,720	-7.1542 %	1
IAG.PR.A	4.5635 %	4.5013 %	-2.2386	Pfd-2 (high)n	52,904	25.2000	2 %	100,800	-7.6587 %	
RY.PR.D	4.4466 %	4.5366 %	0.1580	Pfd-1	535,279	25.3000	2 %	101,200	-7.6940 %	1
ELF.PR.G	4.6918 %	4.5685 %	-1.3738	Pfd-2 (low)	160,360	25.3100	2 %	101,240	-11.9081 %	
CM.PR.I	4.6351 %	4.4841 %	0.0918	Pfd-1 (low)	1,033,162	25.3500	2 %	101,400	-7.8798 %	
ENB.PR.A	5.4241 %	4.2035 %	1.0634	Pfd-2 (low)	51,017	25.3500	2 %	101,400	0.4536 %	
W.PR.J	5.5162 %	3.5380 %	1.1709	Pfd-2 (low)	34,683	25.3800	2 %	101,520	-0.0783 %	
POW.PR.A	5.5118 %	2.5689 %	1.8377	Pfd-2 (high)n	78,323	25.4000	2 %	101,600	-0.3116 %	
RY.PR.C	4.5010 %	4.3811 %	-0.1689	Pfd-1	251,009	25.5500	2 %	102,200	-6.9665 %	
MFC.PR.B	4.5499 %	4.3322 %	-0.8886	Pfd-1 (low)n	228,314	25.5500	2 %	102,200	-5.3795 %	
RY.PR.B	4.5720 %	4.3924 %	0.3163	Pfd-1	334,533	25.7000	2 %	102,800	-6.0999 %	
WN.PR.A	5.6202 %	4.9643 %	1.7409	Pfd-2 (low)	106,879	25.8000	2 %	103,200	-2.6191 %	
WN.PR.C	5.0388 %	4.7055 %	-0.2317	Pfd-2 (low)	147,852	25.8000	2 %	103,200	-12.1464 %	
WN.PR.D	5.0388 %	4.7189 %	-0.2327	Pfd-2 (low)	144,525	25.8000	2 %	103,200	-12.3741 %	
CM.PR.H	4.6440 %	4.2111 %	-0.1854	Pfd-1 (low)	399,067	25.8400	2 %	103,360	-6.3295 %	
GWO.PR.H	4.6887 %	4.3386 %	-0.2233	Pfd-1 (low)n	257,578	25.8600	2 %	103,440	-6.6285 %	
BNS.PR.K	4.6350 %	4.1849 %	-0.8702	Pfd-1	171,832	25.8900	2 %	103,560	-4.7017 %	
PWF.PR.F	5.0676 %	4.4777 %	0.0000	Pfd-1 (low)n	92,138	25.9000	2 %	103,600	-1.6974 %	
SLF.PR.A	4.5814 %	4.1709 %	-0.8864	Pfd-1 (low)n	237,993	25.9200	2 %	103,680	-5.8855 %	
SLF.PR.B	4.6261 %	4.2399 %	-0.6245	Pfd-1 (low)n	248,674	25.9400	2 %	103,760	-5.8321 %	
POW.PR.D	4.8077 %	4.3735 %	-0.0358	Pfd-2 (high)n	233,842	26.0000	2 %	104,000	-5.8670 %	
POW.PR.B	5.1403 %	1.4675 %	0.0746	Pfd-2 (high)n	110,827	26.0200	2 %	104,080	-3.5563 %	
CM.PR.C	5.7582 %	4.2787 %	2.9116	Pfd-1 (low)	217,380	26.0500	2 %	104,200	0.9828 %	
NA.PR.L	4.6403 %	4.2386 %	-1.3707	Pfd-1 (low)	157,756	26.1300	2 %	104,520	-5.4362 %	
PWF.PR.H	5.4929 %	4.8988 %	1.1183	Pfd-1 (low)n	42,038	26.1700	2 %	104,680	-0.7824 %	
PWF.PR.K	4.7269 %	4.3716 %	0.0000	Pfd-1 (low)n	261,648	26.1800	2 %	104,720	-6.1899 %	
RY.PR.W	4.6720 %	4.1897 %	-0.9733	Pfd-1	142,538	26.2200	2 %	104,880	-4.0797 %	
ELF.PR.F	5.0438 %	4.3911 %	-1.6413	Pfd-2 (low)n	28,523	26.2700	2 %	105,080	-5.4819 %	
GWO.PR.G	4.9448 %	4.3472 %	-0.0759	Pfd-1 (low)n	182,456	26.2900	2 %	105,160	-3.9813 %	
W.PR.H	5.2281 %	4.4650 %	-0.4126	Pfd-2 (low)	44,036	26.3000	2 %	105,200	-3.2895 %	
POW.PR.C	5.5091 %	3.6357 %	0.7655	Pfd-2 (high)n	60,955	26.3200	2 %	105,280	-1.7135 %	

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance	Modified Duration	YTW
PWF.PR.G	5.6020 %		4.7690 %	1.3447	Pfd-1 (low)	n	37,459	26.3300	2 %	105,320	-0.3438 %
TD.PR.O	4.5841 %		4.1075 %	-0.4564	Pfd-1		240,097	26.4500	2 %	105,800	-5.4802 %
CM.PR.E	5.2930 %		4.0665 %	0.4524	Pfd-1 (low)		108,471	26.4500	2 %	105,800	-1.6935 %
HSB.PR.C	4.8168 %		4.1876 %	-1.0342	Pfd-1		98,353	26.4700	2 %	105,880	-3.1880 %
HSB.PR.D	4.7205 %		4.1337 %	-1.0729	Pfd-1		133,554	26.4800	2 %	105,920	-3.6443 %
CU.PR.A	5.4614 %		3.8788 %	0.5407	Pfd-2 (high)		50,155	26.5500	2 %	106,200	-3.1514 %
CM.PR.D	5.4102 %		3.2461 %	1.3313	Pfd-1 (low)		208,389	26.5700	2 %	106,280	-1.9149 %
CM.PR.P	5.1672 %		4.1554 %	0.0321	Pfd-1 (low)		104,442	26.6100	2 %	106,440	-2.5779 %
CM.PR.G	5.0695 %		4.2597 %	-0.0355	Pfd-1 (low)		160,465	26.6300	2 %	106,520	-3.1466 %
BNS.PR.J	4.9250 %		4.0659 %	0.1308	Pfd-1		163,111	26.6500	2 %	106,600	-3.4212 %
PWF.PR.L	4.7842 %		4.3235 %	-0.5039	Pfd-1 (low)		198,439	26.6500	2 %	106,600	-6.0818 %
CL.PR.B	5.8743 %	-24.1127 %	1.4058	1.4058	Pfd-1 (low)	n	62,060	26.6900	2 %	106,760	-2.6384 %
NA.PR.K	5.4714 %		3.8412 %	1.0968	Pfd-1 (low)		132,875	26.7300	2 %	106,920	-0.6024 %
PWF.PR.I	5.6075 %		4.0793 %	1.1796	Pfd-1 (low)	n	84,187	26.7500	2 %	107,000	-1.3393 %
TCA.PR.X	5.1852 %		4.1477 %	-1.3514	Pfd-2 (low)		85,456	54.0000	2 %	108,000	-5.2042 %
BMO.PR.H	4.9038 %		3.8916 %	-0.5967	Pfd-1		98,520	27.0200	2 %	108,080	-3.1192 %
CU.PR.B	5.5494 %		2.9125 %	0.3176	Pfd-2 (high)		52,680	27.0300	2 %	108,120	-3.9157 %
TCA.PR.Y	5.1613 %		4.1345 %	-1.5896	Pfd-2 (low)		81,603	54.2500	2 %	108,500	-4.9932 %
PWF.PR.E	5.0440 %		3.9692 %	-0.7980	Pfd-1 (low)	n	70,027	27.2600	2 %	109,040	-3.9335 %
GWO.PR.F	5.3423 %		1.7055 %	-0.3444	Pfd-1 (low)	n	62,950	27.6100	2 %	110,440	-1.5336 %
	Cash								0 %	0	
	Dividends Due								0 %	0	
	Income Tax Due								0 %	0	
	Capital Gains Tax Due								0 %	0	
	<u>5.0216 %</u>		<u>3.5631 %</u>	<u>-0.0110</u>			<u>202,319</u>		<u>100 %</u>	<u>5,541,100</u>	<u>-4.5368 %</u>

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