

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-03-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance	Modified Duration - YTW
RY.PR.F	4.5077 %	4.5309 %	0.4831	Pfd-1	2,252,488	24.6800	10 %	98,720	-7.7925 %	16.35
CM.PR.J	4.5345 %	4.5251 %	-0.0554	Pfd-1 (low)	1,360,432	24.8100	10 %	99,240	-7.6508 %	16.42
SLF.PR.D	4.4751 %	4.4864 %	-0.2589	Pfd-1 (low)	677,064	24.8600	10 %	99,440	-9.8304 %	16.45
GWO.PR.I	4.5235 %	4.5353 %	-0.0769	Pfd-1 (low)n	504,576	24.8700	10 %	99,480	-8.2154 %	16.36
SLF.PR.C	4.4679 %	4.4787 %	-0.3388	Pfd-1 (low)n	327,005	24.9000	10 %	99,600	-9.2012 %	16.46
SLF.PR.E	4.5181 %	4.5300 %	-0.0822	Pfd-1 (low)	1,411,651	24.9000	10 %	99,600	-9.1187 %	16.37
WN.PR.E	4.7672 %	4.7802 %	0.3479	Pfd-2 (low)	360,414	24.9100	10 %	99,640	-17.2742 %	15.91
BNS.PR.L	4.5108 %	4.5011 %	0.2548	Pfd-1	984,538	24.9400	10 %	99,760	-7.5900 %	16.46
RY.PR.A	4.4536 %	4.4906 %	0.1515	Pfd-1	334,965	24.9800	10 %	99,920	-8.7904 %	16.39
MFC.PR.C	4.5000 %	4.5188 %	-0.2194	Pfd-1 (low)	372,238	25.0000	10 %	100,000	-5.9367 %	16.37
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.5258 %</u>	<u>4.5377 %</u>	<u>0.0202</u>		<u>856,832</u>		<u>100 %</u>	<u>995,400</u>	<u>-9.1404 %</u>	<u>16.35</u>

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