

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2007-01-24

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Bid)		Value	bid	weight		YTW
						price			
RY.PR.A	4.4751 %	4.4649 %	0.1270	Pfd-1	354,565	24.8600	2 %	99,440	16.53
IAG.PR.A	4.6185 %	4.6493 %	-1.6060	Pfd-2(high)n	56,622	24.9000	2 %	99,600	16.11
BAM.PR.M	4.7519 %	4.7871 %	0.1693	Pfd-2(low)	1,223,858	24.9900	2 %	99,960	15.85
MFC.PR.C	4.4964 %	4.5353 %	-0.2318	Pfd-1(low)	372,683	25.0200	2 %	100,080	16.30
BNS.PR.L	4.4874 %	4.4798 %	0.2588	Pfd-12	643,576	25.0700	2 %	100,280	7.60
WN.PR.E	4.7348 %	4.7688 %	0.0382	Pfd-2(low)	358,895	25.0800	2 %	100,320	15.89
RY.PR.D	4.4821 %	4.5240 %	0.3434	Pfd-11	1,379,497	25.1000	2 %	100,400	16.32
ELF.PR.G	4.6826 %	4.5912 %	-0.2795	Pfd-2(low)	327,197	25.3600	2 %	101,440	7.17
CM.PR.I	4.6333 %	4.5241 %	0.0800	Pfd-1(low)	1,798,985	25.3600	2 %	101,440	7.39
RY.PR.C	4.5276 %	4.3577 %	0.1654	Pfd-1	569,871	25.4000	2 %	101,600	7.33
W.PR.J	5.5053 %	4.5561 %	1.0573	Pfd-2(low)	38,566	25.4300	2 %	101,720	0.54
MFC.PR.B	4.5642 %	4.4459 %	-0.4037	Pfd-1(low)n	262,738	25.4700	2 %	101,880	6.10
POW.PR.A	5.4859 %	3.5509 %	1.5222	Pfd-2(high)n	55,371	25.5200	2 %	102,080	0.45
RY.PR.B	4.5667 %	4.2681 %	0.0476	Pfd-1	329,395	25.7300	2 %	102,920	7.14
ENB.PR.A	5.3419 %	-8.0819 %	0.4168	Pfd-2(low)	46,129	25.7400	2 %	102,960	0.08
SLF.PR.A	4.6117 %	4.3467 %	-0.6926	Pfd-1(low)n	225,253	25.7500	2 %	103,000	6.12
SLF.PR.B	4.6602 %	4.4185 %	0.0000	Pfd-1(low)n	317,546	25.7500	2 %	103,000	6.45
CM.PR.H	4.6512 %	4.2976 %	-0.1269	Pfd-1(low)	353,894	25.8000	2 %	103,200	6.13
GWO.PR.H	4.6996 %	4.4384 %	-0.4443	Pfd-1(low)n	215,349	25.8000	2 %	103,200	6.44
PWF.PR.F	5.0793 %	4.3120 %	-0.0712	Pfd-1(low)n	87,005	25.8400	2 %	103,360	3.55
WN.PR.A	5.6093 %	5.0603 %	1.5602	Pfd-2(low)	92,885	25.8500	2 %	103,400	3.52
NA.PR.L	4.6797 %	4.2546 %	-1.2500	Pfd-1(low)	157,458	25.9100	2 %	103,640	6.23
BNS.PR.K	4.6314 %	4.2352 %	-0.5836	Pfd-1	178,036	25.9100	2 %	103,640	6.19
CM.PR.B	5.7781 %	4.9600 %	3.3501	Pfd-1(low)	266,806	25.9600	2 %	103,840	2.83
POW.PR.B	5.1423 %	4.2539 %	0.2385	Pfd-2(high)n	99,064	26.0100	2 %	104,040	1.82
PWF.PR.G	5.6644 %	4.8772 %	1.4965	Pfd-1(low)n	37,962	26.0400	2 %	104,160	3.21
PWF.PR.K	4.7505 %	4.3260 %	-0.6140	Pfd-1(low)n	204,641	26.0500	2 %	104,200	6.52
WN.PR.C	4.9808 %	4.5859 %	-0.8732	Pfd-2(low)	119,164	26.1000	2 %	104,400	6.21
PWF.PR.H	5.5034 %	4.7317 %	0.9846	Pfd-1(low)n	47,294	26.1200	2 %	104,480	3.54
HSB.PR.D	4.7856 %	4.4064 %	-0.2971	Pfd-1	133,699	26.1200	2 %	104,480	6.59
RY.PR.W	4.6863 %	4.1199 %	-0.8769	Pfd-1	156,576	26.1400	2 %	104,560	6.08
WN.PR.D	4.9675 %	4.5596 %	-1.0488	Pfd-2(low)	106,523	26.1700	2 %	104,680	6.38
CM.PR.C	5.7230 %	4.3270 %	2.1040	Pfd-1(low)	138,580	26.2100	2 %	104,840	0.58
ED.PR.C	4.6242 %	4.1272 %	0.0001	Pfd-1	257,122	26.2200	2 %	104,880	6.55

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	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
ID.PR.U4.0243 %	4.1212 %	4.0243 %	-0.0881	PIQ-1	257,132	26.2200		2 % 104,880	6.55
POW.PR.C5.5196 %	4.6416 %	5.5196 %	1.0926	Pfd-2(high)n	58,612	26.2700		2 % 105,080	0.92
POW.PR.D4.7474 %	4.2429 %	4.7474 %	-0.5514	Pfd-2(high)n	219,167	26.3300		2 % 105,320	6.50
CL.PR.B5.9230 %	-6.3947 %	5.9230 %	2.0959	Pfd-1(low)n	51,193	26.3800		2 % 105,520	0.08
CM.PR.E5.2731 %	4.1745 %	5.2731 %	0.1914	Pfd-1(low)	85,271	26.5500		2 % 106,200	1.76
PWF.PR.L4.7914 %	4.2342 %	4.7914 %	0.0000	Pfd-1(low)	309,858	26.6100		2 % 106,440	7.17
W.PR.H5.1498 %	4.2691 %	5.1498 %	-0.8470	Pfd-2(low)	49,391	26.7000		2 % 106,800	5.16
HSB.PR.C4.7735 %	4.1121 %	4.7735 %	-0.9195	Pfd-1	112,634	26.7100		2 % 106,840	6.25
BMO.PR.H4.9588 %	4.2036 %	4.9588 %	-0.0153	Pfd-1	77,516	26.7200		2 % 106,880	5.24
PWF.PR.I5.6075 %	3.5073 %	5.6075 %	0.9551	Pfd-1(low)n	67,919	26.7500		2 % 107,000	1.30
GWO.PR.G4.8598 %	4.1142 %	4.8598 %	-0.7210	Pfd-1(low)n	172,300	26.7500		2 % 107,000	3.62
CM.PR.D5.3618 %	3.1208 %	5.3618 %	0.7786	Pfd-1(low)	144,345	26.8100		2 % 107,240	1.30
CM.PR.G5.0223 %	4.1091 %	5.0223 %	0.0000	Pfd-1(low)	197,158	26.8800		2 % 107,520	3.07
TCA.PR.X5.1948 %	4.2828 %	5.1948 %	-0.8201	Pfd-2(low)	100,581	53.9000		2 % 107,800	5.70
ELF.PR.F4.9165 %	3.7781 %	4.9165 %	-2.3407	Pfd-2(low)n	40,380	26.9500		2 % 107,800	2.61
PWF.PR.E5.0964 %	4.0289 %	5.0964 %	-0.6678	Pfd-1(low)n	55,291	26.9800		2 % 107,920	5.22
CU.PR.A5.3604 %	2.8221 %	5.3604 %	0.1822	Pfd-2(high)	45,044	27.0500		2 % 108,200	1.14
BNS.PR.J4.8432 %	3.8523 %	4.8432 %	-0.4767	Pfd-1	131,746	27.1100		2 % 108,440	5.79
CM.PR.P5.0719 %	3.8856 %	5.0719 %	-0.3969	Pfd-1(low)	116,411	27.1100		2 % 108,440	5.03
TCA.PR.Y5.1613 %	4.2278 %	5.1613 %	-1.5369	Pfd-2(low)	81,482	54.2500		2 % 108,500	5.97
CU.PR.B5.5249 %	3.2251 %	5.5249 %	0.5027	Pfd-2(high)	39,354	27.1500		2 % 108,600	1.37
NA.PR.K5.3473 %	1.6097 %	5.3473 %	0.0000	Pfd-1(low)	141,494	27.3500		2 % 109,400	1.34
GWO.PR.F5.2848 %	1.6722 %	5.2848 %	-0.6566	Pfd-1(low)n	61,054	27.9100		2 % 111,640	1.68
Cash								0 % 0	
Dividends Due								0 % 0	
Income Tax Due								0 % 0	
Capital Gains Tax Due								0 % 0	
	5.0114 %	3.7541 %	0.0015		268,696			100 5,855,700	5.54

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