

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-02-14

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
SLF.PR.D	4.4841 %	4.5308 %	-0.1180	984,088	24.8100	9 %	99,240	16.30
SLF.PR.E	4.5290 %	4.5507 %	-0.0327	2,599,753	24.8400	9 %	99,360	16.31
SLF.PR.C	4.4787 %	4.5249 %	-0.1866	435,235	24.8400	9 %	99,360	16.31
CM.PR.J	4.5235 %	4.5352 %	-0.1048	2,699,243	24.8700	9 %	99,480	16.36
RY.PR.A	4.4589 %	4.4641 %	0.0564	376,624	24.9500	9 %	99,800	16.50
GWO.PR.I	4.5036 %	4.5512 %	-0.1323	691,548	24.9800	9 %	99,920	16.26
IAG.PR.A	4.6000 %	4.6469 %	-1.8002	56,194	25.0000	9 %	100,000	16.08
BAM.PR.M	4.7481 %	4.8006 %	0.1081	1,030,548	25.0100	9 %	100,040	15.80
BMO.PR.J	4.4946 %	4.5265 %	0.2937	2,055,133	25.0300	9 %	100,120	16.34
RY.PR.E	4.4910 %	4.5213 %	0.1726	1,893,338	25.0500	9 %	100,200	16.35
MFC.PR.C	4.4714 %	4.5255 %	-0.3390	403,227	25.1600	9 %	100,640	16.29
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.5258 %</u>	<u>4.5617 %</u>	<u>-0.1895</u>	<u>1,201,276</u>		<u>100</u>	<u>1,098,160</u>	<u>16.26</u>

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