

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2008-05-23

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value		Duration
					Value	bid	weight			YTW
						price				
BNA.PR.C	5.2460 %	6.6253 %	0.4941 Pfd-2 (low)		106,898	20.7300	6 %	82,920	-1.7536 %	8.21
BNA.PR.B	5.6229 %	6.9657 %	1.2421 Pfd-2 (low)		36,501	22.0100	7 %	88,040	0.0000 %	6.34
HPF.PR.A	6.0685 %	6.9166 %	1.2644 Pfd-2 (low)		34,171	24.1000	8 %	96,400	0.4167 %	3.63
ALB.PR.A	4.2825 %	4.5259 %	-0.4773 Pfd-2 (low)		74,879	24.8100	8 %	99,240	0.2019 %	2.60
FBS.PR.B	4.7500 %	5.0645 %	-0.1422 Pfd-2		114,892	10.0000	8 %	100,000	0.5025 %	3.23
FTN.PR.A	5.2395 %	5.2440 %	0.0733 Pfd-2		68,236	10.0200	8 %	100,200	0.0000 %	0.52
BNA.PR.A	6.2247 %	5.9928 %	0.0000 Pfd-2 (low)		40,641	25.1000	8 %	100,400	2.3654 %	2.18
WFS.PR.A	5.2239 %	5.3754 %	0.1062 Pfd-2		121,476	10.0500	8 %	100,500	0.3996 %	2.82
SBN.PR.A	5.2032 %	5.1180 %	-0.2952 Pfd-2 (low)		34,559	10.0900	8 %	100,900	0.1986 %	5.53
FFN.PR.A	5.1471 %	4.9732 %	-0.3744 Pfd-2 (low)		55,751	10.2000	8 %	102,000	0.5917 %	5.52
DFN.PR.A	5.1120 %	4.8467 %	-0.3962 Pfd-2		73,631	10.2700	8 %	102,700	0.0975 %	5.52
LBS.PR.A	5.0971 %	4.7700 %	-0.3110 Pfd-2		70,929	10.3000	8 %	103,000	0.4878 %	4.76
LFE.PR.A	5.0725 %	4.4775 %	-0.3302 Pfd-2 (low)		80,841	10.3500	8 %	103,500	1.1730 %	4.03
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	5.2469 %	5.4137 %	0.0420		70,188		100	1,279,800	0.3944 %	4.16

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