

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2008-06-02

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	5.2384 %	6.6295 %	0.9046	Pfd-2 (low)	100,154	20.7600	6 %	83,040	-0.3361 %	8.18
BNA.PR.B	5.5748 %	6.8576 %	1.1474	Pfd-2 (low)	33,259	22.2000	6 %	88,800	0.5435 %	6.33
HPF.PR.A	6.0938 %	7.0886 %	1.1636	Pfd-2 (low)	31,068	24.0000	6 %	96,000	0.0000 %	3.60
FBS.PR.B	4.8223 %	5.2072 %	-0.0635	Pfd-2	113,220	9.8500	7 %	98,500	0.5102 %	3.23
ALB.PR.A	4.3103 %	4.8288 %	-0.2466	Pfd-2 (low)	74,242	24.6500	7 %	98,600	0.2033 %	2.57
WFS.PR.A	5.2448 %	5.5727 %	0.1881	Pfd-2	122,619	10.0100	7 %	100,100	-0.5958 %	2.79
FTN.PR.A	5.2448 %	4.8391 %	0.0419	Pfd-2	66,996	10.0100	7 %	100,100	-0.1994 %	0.49
BNA.PR.A	6.2000 %	5.8817 %	0.1701	Pfd-2 (low)	38,240	25.2000	7 %	100,800	0.2387 %	2.15
SBN.PR.A	5.2083 %	5.1620 %	-0.3013	Pfd-2 (low)	35,137	10.0800	7 %	100,800	0.2985 %	5.50
DF.PR.A	5.1673 %	4.9918 %	-0.3555	Pfd-2	128,484	10.1600	7 %	101,600	0.0985 %	5.51
LBS.PR.A	5.1471 %	5.0066 %	-0.2298	Pfd-2	72,048	10.2000	7 %	102,000	0.7905 %	4.72
DFN.PR.A	5.1370 %	4.8828 %	-0.4155	Pfd-2	75,260	10.2200	7 %	102,200	0.1961 %	5.52
FFN.PR.A	5.1370 %	4.8828 %	-0.4542	Pfd-2 (low)	56,874	10.2200	7 %	102,200	0.1961 %	5.52
LFE.PR.A	5.1070 %	4.5735 %	-0.3076	Pfd-2 (low)	72,888	10.2800	7 %	102,800	0.0974 %	4.01
SBC.PR.A	5.0971 %	4.7071 %	-0.2253	Pfd-2	73,969	10.3000	7 %	103,000	-0.0970 %	3.97
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.2447 %</u>	<u>5.3732 %</u>	<u>0.0437</u>		<u>73,028</u>		<u>100</u>	<u>1,480,540</u>	<u>0.1323 %</u>	<u>4.22</u>

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