

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2008-06-16

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
BNA.PR.B 6.5034 %	9.4347 %	2.6604	40,918	19.0300	5 %	76,120	-6.0711 %	6.11	
BNA.PR.C 5.7087 %	7.7454 %	1.1061	92,790	19.0500	5 %	76,200	-5.4591 %	7.99	
WFS.PR.A 5.4124 %	6.3252 %	0.2265	121,304	9.7000	7 %	97,000	0.5181 %	2.78	
HPF.PR.A 6.0284 %	6.7085 %	0.4251	27,797	24.2600	7 %	97,040	0.0000 %	3.59	
FBS.PR.B 4.8272 %	5.3018 %	-0.1566	106,668	9.8400	7 %	98,400	0.4082 %	3.20	
ALB.PR.A 4.3086 %	4.8857 %	-0.4715	77,074	24.6600	7 %	98,640	0.0406 %	2.53	
SBN.PR.A 5.2448 %	5.2468 %	-0.4490	37,249	10.0100	7 %	100,100	-0.3980 %	5.48	
FTN.PR.A 5.2343 %	4.8022 %	0.0000	62,176	10.0300	7 %	100,300	-0.2982 %	0.45	
BNA.PR.A 6.2247 %	6.1790 %	0.0315	39,350	25.1000	7 %	100,400	-0.1988 %	2.11	
SBC.PR.A 5.1471 %	5.0047 %	-0.2540	60,779	10.2000	7 %	102,000	0.3937 %	3.92	
LBS.PR.A 5.1420 %	5.0264 %	-0.3886	75,768	10.2100	7 %	102,100	-0.0978 %	4.68	
DFN.PR.A 5.1220 %	4.8626 %	-0.6108	69,678	10.2500	7 %	102,500	-0.8704 %	5.48	
FFN.PR.A 5.1220 %	4.8626 %	-0.6569	54,001	10.2500	7 %	102,500	0.0000 %	5.48	
LFE.PR.A 5.1220 %	4.6929 %	-0.4115	61,761	10.2500	7 %	102,500	0.0000 %	3.97	
DF.PR.A 5.1170 %	4.8445 %	-0.6208	100,355	10.2600	7 %	102,600	0.5882 %	5.48	
Cash					0 %	0			
Dividends Due					0 %	0			
Income Tax Due					0 %	0			
Capital Gains Tax Due					0 %	0			
5.3243 %	5.6242 %	-0.0378	68,502		100	1,458,400	-0.5980 %	4.14	

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