

HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2008-06-19

Evaluation Timing : Trade Date

| Ticker                | Current Yield | Yield-to-Worst | Price (at Disparity) | DBRS Rating | Average Trading Value | Holdings - bid price | Holdings - weight | Market Value | Performance | Modified Duration - YTW |
|-----------------------|---------------|----------------|----------------------|-------------|-----------------------|----------------------|-------------------|--------------|-------------|-------------------------|
| BNA.PR.C              | 5.5684 %      | 7.4368 %       | 1.2520               | Pfd-2 (low) | 97,187                | 19.5300              | 5 %               | 78,120       | -3.3168 %   | 8.03                    |
| BNA.PR.B              | 6.1419 %      | 8.4948 %       | 2.2039               | Pfd-2 (low) | 42,628                | 20.1500              | 6 %               | 80,600       | 0.6494 %    | 6.17                    |
| WFS.PR.A              | 5.5263 %      | 7.1079 %       | 0.2803               | Pfd-2       | 117,182               | 9.5000               | 6 %               | 95,000       | -2.0619 %   | 2.77                    |
| HPF.PR.A              | 6.0309 %      | 6.7359 %       | 0.4981               | Pfd-2 (low) | 26,134                | 24.2500              | 7 %               | 97,000       | 0.0000 %    | 3.58                    |
| FBS.PR.B              | 4.8174 %      | 5.2511 %       | -0.1628              | Pfd-2       | 114,894               | 9.8600               | 7 %               | 98,600       | 0.1015 %    | 3.19                    |
| ALB.PR.A              | 4.3103 %      | 4.9179 %       | -0.4319              | Pfd-2 (low) | 81,206                | 24.6500              | 7 %               | 98,600       | -0.0406 %   | 2.52                    |
| SBN.PR.A              | 5.2658 %      | 5.3295 %       | -0.3932              | Pfd-2 (low) | 40,043                | 9.9700               | 7 %               | 99,700       | -0.1002 %   | 5.47                    |
| FTN.PR.A              | 5.2395 %      | 5.1205 %       | 0.0411               | Pfd-2       | 60,896                | 10.0200              | 7 %               | 100,200      | 0.0000 %    | 0.44                    |
| BNA.PR.A              | 6.2197 %      | 6.1647 %       | 0.0402               | Pfd-2 (low) | 39,546                | 25.1200              | 7 %               | 100,480      | 0.0398 %    | 2.11                    |
| SBC.PR.A              | 5.1877 %      | 5.2191 %       | -0.1513              | Pfd-2       | 61,276                | 10.1200              | 7 %               | 101,200      | 0.0989 %    | 3.91                    |
| LFE.PR.A              | 5.1471 %      | 4.8284 %       | -0.3390              | Pfd-2 (low) | 62,445                | 10.2000              | 7 %               | 102,000      | 0.0000 %    | 3.96                    |
| FFN.PR.A              | 5.1220 %      | 4.8700 %       | -0.6411              | Pfd-2 (low) | 54,331                | 10.2500              | 7 %               | 102,500      | 0.0000 %    | 5.47                    |
| DF.PR.A               | 5.1220 %      | 4.8700 %       | -0.5950              | Pfd-2       | 98,529                | 10.2500              | 7 %               | 102,500      | 0.4902 %    | 5.47                    |
| DFN.PR.A              | 5.1170 %      | 4.8518 %       | -0.6050              | Pfd-2       | 68,295                | 10.2600              | 7 %               | 102,600      | -0.1946 %   | 5.47                    |
| LBS.PR.A              | 5.1170 %      | 4.9295 %       | -0.4166              | Pfd-2       | 79,713                | 10.2600              | 7 %               | 102,600      | 0.0976 %    | 4.68                    |
| Cash                  |               |                |                      |             |                       |                      | 0 %               | 0            |             |                         |
| Dividends Due         |               |                |                      |             |                       |                      | 0 %               | 0            |             |                         |
| Income Tax Due        |               |                |                      |             |                       |                      | 0 %               | 0            |             |                         |
| Capital Gains Tax Due |               |                |                      |             |                       |                      | 0 %               | 0            |             |                         |
|                       | 5.3123 %      | 5.6669 %       | -0.0142              |             | 69,455                |                      | 100               | 1,461,700    | -0.2410 %   | 4.15                    |

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