

HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2008-07-18

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Rating		Trading	-	-	Value		Duration
		Bid)			Value	bid	weight			YTW
						price				
BNA.PR.C	6.1268 %	8.7519 %	2.2833 Pfd-2 (low)		76,490	17.7500	5 %	71,000	-0.3369 %	7.77
BNA.PR.B	6.0607 %	8.3825 %	1.2197 Pfd-2 (low)		42,722	20.4200	6 %	81,680	0.6903 %	6.10
WFS.PR.A	5.9659 %	10.2421 %	0.9348 Pfd-2 (low)		108,959	8.8000	7 %	88,000	-0.4525 %	2.66
FFN.PR.A	5.5792 %	6.4863 %	-0.2127 Pfd-2 (low)		48,006	9.4100	7 %	94,100	0.7495 %	5.36
ALB.PR.A	4.4493 %	6.3986 %	0.0000 Pfd-2 (low)		68,214	23.8800	7 %	95,520	-0.7069 %	2.43
FBS.PR.B	4.9531 %	6.2928 %	-0.1051 Pfd-2 (low)		92,096	9.5900	7 %	95,900	0.4188 %	3.10
DF.PR.A	5.4688 %	6.1038 %	-0.3824 Pfd-2		63,607	9.6000	7 %	96,000	-0.5181 %	5.37
LBS.PR.A	5.3299 %	5.6225 %	-0.4973 Pfd-2		76,545	9.8500	7 %	98,500	1.3374 %	4.64
FTN.PR.A	5.3245 %	9.5423 %	0.1521 Pfd-2		62,072	9.8600	7 %	98,600	-0.1013 %	0.37
DFN.PR.A	5.2977 %	5.4990 %	-0.6924 Pfd-2		68,386	9.9100	8 %	99,100	-0.7014 %	5.39
SBC.PR.A	5.2553 %	5.3198 %	-0.4670 Pfd-2		55,586	9.9900	8 %	99,900	-0.1000 %	3.88
SBN.PR.A	5.2448 %	5.2510 %	-0.8434 Pfd-2 (low)		34,736	10.0100	8 %	100,100	0.4012 %	5.42
BNA.PR.A	6.1975 %	6.1773 %	-0.1743 Pfd-2 (low)		38,066	25.2100	8 %	100,840	0.0000 %	1.22
LFE.PR.A	5.2032 %	5.0988 %	-0.5655 Pfd-2 (low)		59,152	10.0900	8 %	100,900	-0.5911 %	3.90
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.4388 %</u>	<u>6.7057 %</u>	<u>-0.0236</u>		<u>63,443</u>		<u>100</u>	<u>1,320,140</u>	<u>0.0067 %</u>	<u>4.02</u>

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