

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2008-06-30

Evaluation Timing : Trade Date

Ticker	Dividend Rate	Current Yield Yield Bid	to-Worst (at Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Modified Duration - YTW
Cash							
SLF.PR.C	1.1125	5.9113 %	5.9545 %	Pfd-1 (low)n	140,484	18.82	14.01
GWO.PR.I	1.1250	5.9777 %	6.0219 %	Pfd-1 (low)n	337,800	18.82	13.91
SLF.PR.D	1.1125	6.0396 %	6.0848 %	Pfd-1 (low)	208,334	18.42	13.82
RY.PR.A	1.1125	5.8769 %	5.9637 %	Pfd-1	266,675	18.93	13.93
MFC.PR.C	1.1250	5.7223 %	5.7749 %	Pfd-1 (low)	280,185	19.66	14.26
SLF.PR.E	1.1250	5.8411 %	5.8834 %	Pfd-1 (low)	192,364	19.26	14.11
CM.PR.J	1.1250	6.4212 %	6.4349 %	Pfd-1	218,231	17.52	13.37
RY.PR.F	1.1125	5.8707 %	5.9573 %	Pfd-1	174,823	18.95	13.94
BNS.PR.L	1.1250	5.8870 %	5.8964 %	Pfd-1	304,850	19.11	14.14
BNS.PR.M	1.1250	5.9024 %	5.9119 %	Pfd-1	409,535	19.06	14.12
RY.PR.G	1.1250	5.9211 %	6.0090 %	Pfd-1	251,461	19.00	13.86
RY.PR.D	1.1250	5.8870 %	5.9740 %	Pfd-1	232,783	19.11	13.91
RY.PR.E	1.1250	5.8962 %	5.9835 %	Pfd-1	250,734	19.08	13.90
BAM.PR.M	1.1875	7.1883 %	7.2521 %	Pfd-2 (low)	223,263	16.52	12.27
CIU.PR.A	1.1500	5.7500 %	5.8233 %	Pfd-2 (high)	41,367	20.00	14.16
RY.PR.C	1.1500	5.8673 %	5.9539 %	Pfd-1	195,733	19.60	13.94
IAG.PR.A	1.1500	5.8051 %	5.8469 %	Pfd-2 (high)n	61,259	19.81	14.17
BAM.PR.N	1.1875	7.1536 %	7.2169 %	Pfd-2 (low)	256,885	16.60	12.31
BMO.PR.J	1.1250	5.8442 %	5.9266 %	Pfd-1	567,523	19.25	13.99
ELF.PR.G	1.1875	6.6864 %	6.7173 %	Pfd-2 (low)	83,845	17.76	12.97
RY.PR.B	1.1750	5.9194 %	6.0073 %	Pfd-1	319,392	19.85	13.86
CM.PR.I	1.1750	6.3411 %	6.3543 %	Pfd-1	380,452	18.53	13.48
GWO.PR.H	1.2125	6.1361 %	6.1827 %	Pfd-1 (low)n	242,104	19.76	13.67
PWF.PR.K	1.2375	6.1111 %	6.2330 %	Pfd-1 (low)n	181,586	20.25	13.50
SLF.PR.A	1.1875	5.9227 %	5.9661 %	Pfd-1 (low)n	283,957	20.05	13.99
SLF.PR.B	1.2000	5.9701 %	6.0143 %	Pfd-1 (low)n	341,398	20.10	13.92
MFC.PR.B	1.1625	5.8038 %	5.8578 %	Pfd-1 (low)n	375,027	20.03	14.13
POW.PR.D	1.2500	6.2035 %	6.2321 %	Pfd-2 (high)n	192,178	20.15	13.63
CM.PR.H	1.2000	6.3191 %	6.3322 %	Pfd-1	304,048	18.99	13.51
POW.PR.A	1.4000	6.0580 %	6.0701 %	Pfd-2 (high)n	59,259	23.11	13.82
BNS.PR.K	1.2000	5.7116 %	5.7212 %	Pfd-1	350,332	21.01	14.41
NA.PR.L	1.2125	6.0474 %	6.1487 %	Pfd-1 (low)	181,365	20.05	13.64

Ticker	Dividend Rate	Current Yield	Yield-to-Worst (at Bid)	DBRS Rating	Average Trading Value	Holdings bid price	Modified - Duration - YTW
PWF.PR.L	1.2750	6.0801	%	6.2009	% Pfd-1(low)	111,721	20.97 13.54
TD.PR.O	1.2125	5.7139	%	5.8220	% Pfd-1	401,694	21.22 14.10
RY.PR.W	1.2250	5.5031	%	5.5725	% Pfd-1	265,042	22.26 14.51
GWO.PR.G	1.3000	6.1524	%	6.1992	% Pfd-1(low)n	224,079	21.13 13.65
POW.PR.B	1.3375	6.1778	%	6.2062	% Pfd-2(high)n	104,793	21.65 13.67
PWF.PR.F	1.3125	6.0206	%	6.1393	% Pfd-1(low)n	138,148	21.80 13.63
HSB.PR.D	1.2500	6.2035	%	6.2511	% Pfd-1	106,591	20.15 13.58
HSB.PR.C	1.2750	6.1269	%	6.1733	% Pfd-1	66,677	20.81 13.69
ELF.PR.F	1.3250	6.6085	%	6.6386	% Pfd-2(low)n	46,920	20.05 13.08
W.PR.J	1.4000	6.1511	%	6.1656	% Pfd-2(low)	54,747	22.76 13.69
BMO.PR.K	1.3125	5.9932	%	6.0751	% Pfd-1	257,830	21.90 13.76
BNS.PR.N	1.3125	5.7040	%	5.7048	% Pfd-1	314,179	23.01 14.42
W.PR.H	1.3750	6.0841	%	6.0823	% Pfd-2(low)	59,652	22.60 13.77
CM.PR.G	1.3500	6.2703	%	6.2831	% Pfd-1	205,113	21.53 13.58
CM.PR.P	1.3750	6.3189	%	6.3174	% Pfd-1	178,436	21.76 13.50
BNS.PR.J	1.3125	5.7616	%	5.7335	% Pfd-1	152,991	22.78 14.29
BMO.PR.H	1.3250	5.8889	%	5.9440	% Pfd-1	101,519	22.50 13.89
TD.PR.P	1.3125	5.7040	%	5.8040	% Pfd-1	396,214	23.01 14.11
CM.PR.E	1.4000	6.1511	%	6.1538	% Pfd-1	161,517	22.76 13.74
CM.PR.D	1.4375	6.1828	%	6.1836	% Pfd-1	169,017	23.25 13.69
ENB.PR.A	1.3750	5.7030	%	5.7620	% Pfd-2(low)	66,437	24.11 14.22
PWF.PR.E	1.3750	6.0413	%	6.1283	% Pfd-1(low)n	67,228	22.76 13.56
NA.PR.K	1.4625	6.3012	%	6.3994	% Pfd-1(low)	117,222	23.21 13.26
TCA.PR.X	2.8000	5.8079	%	5.7449	% Pfd-2(low)	92,508	48.21 14.19
TCA.PR.Y	2.8000	5.7971	%	5.7307	% Pfd-2(low)	112,225	48.30 14.21
RY.PR.H	1.4125	5.7233	%	5.8227	% Pfd-1	1,033,706	24.68 14.07
POW.PR.C	1.4500	6.1807	%	6.1966	% Pfd-2(high)n	93,238	23.46 13.65
BNS.PR.O	1.4000	5.7260	%	5.7250	% Pfd-1	532,824	24.45 14.37
PWF.PR.H	1.4375	5.8175	%	5.9147	% Pfd-1(low)n	89,241	24.71 13.93
BMO.PR.L	1.4500	5.8562	%	5.9920	% Pfd-1	913,508	24.76 13.77
TD.PR.Q	1.4000	5.6452	%	5.7397	% Pfd-1	448,938	24.80 14.20
CU.PR.B	1.5000	6.0459	%	6.1132	% Pfd-2(high)	68,911	24.81 13.69
NA.PR.M	1.5000	6.0362	%	6.1622	% Pfd-1(low)	727,766	24.85 13.55
TD.PR.R	1.4000	5.6270	%	5.7756	% Pfd-1	946,329	24.88 14.07
PWF.PR.G	1.4750	5.9095	%	6.0098	% Pfd-1(low)n	77,605	24.96 13.78

Dividends Due

Income Tax Due

Capital Gains Tax Due

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