

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2008-05-30

Evaluation Timing : Trade Date

Ticker	Dividend Rate	Current Yield Yield Bid	to-Worst (at Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Performance	Modified Duration	YTW
BAM.PR.M	1.1875	6.5463 %	6.6845 %	Pfd-2 (low)	232,313	18.1400	-7.4218 %	12.87	
BAM.PR.N	1.1875	6.5391 %	6.6770 %	Pfd-2 (low)	311,082	18.1600	-7.0614 %	12.88	
BMO.PR.H	1.3250	5.5139 %	5.4863 %	Pfd-1	125,684	24.0300	-6.3670 %	14.54	
BMO.PR.J	1.1250	5.5364 %	5.5784 %	Pfd-1	481,104	20.3200	-5.2657 %	14.58	
BMO.PR.K	1.3125	5.7415 %	5.7793 %	Pfd-1	286,485	22.8600	-4.1995 %	14.25	
BNS.PR.J	1.3125	5.4348 %	5.4276 %	Pfd-1	172,404	24.1500	-4.3248 %	14.57	
BNS.PR.K	1.2000	5.4299 %	5.4927 %	Pfd-1	268,238	22.1000	-3.5881 %	14.65	
BNS.PR.L	1.1250	5.4087 %	5.4770 %	Pfd-1	299,046	20.8000	-6.7728 %	14.70	
BNS.PR.M	1.1250	5.3905 %	5.4585 %	Pfd-1	430,200	20.8700	-7.3286 %	14.73	
BNS.PR.N	1.3125	5.4688 %	5.5281 %	Pfd-1	309,680	24.0000	-2.7572 %	14.59	
CIU.PR.A	1.1500	5.7644 %	5.8034 %	Pfd-2 (high)	33,078	19.9500	0.2506 %	14.24	
CM.PR.D	1.4375	5.7847 %	5.8495 %	Pfd-1	131,482	24.8500	-5.0091 %	14.07	
CM.PR.E	1.4000	5.9247 %	5.9946 %	Pfd-1	158,870	23.6300	-2.1967 %	13.86	
CM.PR.G	1.3500	5.8926 %	5.9648 %	Pfd-1	232,199	22.9100	-4.6013 %	13.91	
CM.PR.H	1.2000	5.8027 %	5.8816 %	Pfd-1	300,914	20.6800	-6.7381 %	14.06	
CM.PR.I	1.1750	5.8255 %	5.9049 %	Pfd-1	369,777	20.1700	-6.7098 %	14.03	
CM.PR.J	1.1250	5.6933 %	5.7695 %	Pfd-1	227,456	19.7600	-9.9507 %	14.23	
CM.PR.P	1.3750	5.8711 %	5.9039 %	Pfd-1	178,011	23.4200	-5.6519 %	13.90	
CU.PR.A	1.4500	5.8093 %	5.8351 %	Pfd-2 (high)	35,319	24.9600	0.5609 %	14.15	
ELF.PR.F	1.3250	6.1714 %	6.2737 %	Pfd-2 (low)n	47,378	21.4700	-5.0710 %	13.47	
ELF.PR.G	1.1875	6.2434 %	6.3479 %	Pfd-2 (low)	59,219	19.0200	-5.0863 %	13.36	
ENB.PR.A	1.3750	5.6468 %	5.6703 %	Pfd-2 (low)	64,403	24.3500	-0.9856 %	14.41	
GWO.PR.G	1.3000	5.5842 %	5.5793 %	Pfd-1 (low)n	195,509	23.2800	-9.2354 %	14.61	
GWO.PR.H	1.2125	5.3889 %	5.3859 %	Pfd-1 (low)n	256,682	22.5000	-12.1778 %	14.92	
GWO.PR.I	1.1250	5.3495 %	5.3545 %	Pfd-1 (low)n	337,459	21.0300	-10.5088 %	15.00	
HSB.PR.C	1.2750	5.6566 %	5.7549 %	Pfd-1	72,354	22.5400	-6.3033 %	14.19	
HSB.PR.D	1.2500	5.6079 %	5.7057 %	Pfd-1	92,035	22.2900	-8.2868 %	14.27	
IAG.PR.A	1.1500	5.6483 %	5.6546 %	Pfd-2 (high)n	64,961	20.3600	-2.7014 %	14.52	
MFC.PR.B	1.1625	5.4020 %	5.4181 %	Pfd-1 (low)n	371,803	21.5200	-6.9238 %	14.88	
MFC.PR.C	1.1250	5.3318 %	5.3474 %	Pfd-1 (low)	235,646	21.1000	-6.8246 %	14.99	
NA.PR.K	1.4625	5.9187 %	5.9660 %	Pfd-1 (low)	140,324	24.7100	-6.0704 %	13.93	
NA.PR.L	1.2125	5.8859 %	5.9461 %	Pfd-1 (low)	193,419	20.6000	-2.6699 %	14.00	
POW.PR.A	1.4000	5.6680 %	5.7431 %	Pfd-2 (high)n	47,477	24.7000	-4.9966 %	14.21	

Ticker	Dividend Rate	Current Yield Bid	Yield-to-Worst (at Bid)	DBRS Rating	Average Holdings Trading Value	Performance - bid price	Modified Duration - YTW			
POW.PR.B	1.3375	5.6770	%	5.7510	% Pfd-2 (high)n	98,355	23.5600	-6.7172	%	14.20
POW.PR.D	1.2500	5.6155	%	5.6969	% Pfd-2 (high)n	170,639	22.2600	-8.1254	%	14.30
PWF.PR.E	1.3750	5.5511	%	5.5295	% Pfd-1 (low)n	77,764	24.7700	-8.1147	%	14.37
PWF.PR.F	1.3125	5.5946	%	5.6492	% Pfd-1 (low)n	134,901	23.4600	-7.0759	%	14.38
PWF.PR.K	1.2375	5.6122	%	5.6769	% Pfd-1 (low)n	149,766	22.0500	-8.1633	%	14.36
PWF.PR.L	1.2750	5.5243	%	5.5843	% Pfd-1 (low)	101,220	23.0800	-9.1421	%	14.50
RY.PR.A	1.1125	5.4508	%	5.4946	% Pfd-1	254,447	20.4100	-7.2513	%	14.71
RY.PR.B	1.1750	5.5451	%	5.5904	% Pfd-1	273,737	21.1900	-6.3237	%	14.56
RY.PR.C	1.1500	5.6043	%	5.6505	% Pfd-1	186,551	20.5200	-4.4834	%	14.46
RY.PR.D	1.1250	5.5666	%	5.6122	% Pfd-1	223,540	20.2100	-5.4429	%	14.52
RY.PR.E	1.1250	5.5666	%	5.6122	% Pfd-1	235,453	20.2100	-5.5913	%	14.52
RY.PR.F	1.1125	5.4911	%	5.5356	% Pfd-1	168,815	20.2600	-6.4659	%	14.64
RY.PR.G	1.1250	5.6110	%	5.6573	% Pfd-1	282,418	20.0500	-5.2369	%	14.45
RY.PR.H	1.4125	5.6545	%	5.7170	% Pfd-1	1,943,658	24.9800	-1.2010	%	14.29
RY.PR.W	1.2250	5.4908	%	5.5275	% Pfd-1	204,071	22.3100	-0.2241	%	14.63
SLF.PR.A	1.1875	5.4348	%	5.4185	% Pfd-1 (low)n	223,473	21.8500	-8.2380	%	14.83
SLF.PR.B	1.2000	5.4970	%	5.4968	% Pfd-1 (low)n	392,033	21.8300	-7.9249	%	14.75
SLF.PR.C	1.1125	5.4268	%	5.4321	% Pfd-1 (low)n	142,943	20.5000	-8.1951	%	14.87
SLF.PR.D	1.1125	5.4830	%	5.4885	% Pfd-1 (low)	193,070	20.2900	-9.2164	%	14.78
SLF.PR.E	1.1250	5.4985	%	5.5042	% Pfd-1 (low)	191,621	20.4600	-5.8651	%	14.75
TCA.PR.X	2.8000	5.7377	%	5.7325	% Pfd-2 (low)	83,862	48.8000	0.2242	%	14.09
TCA.PR.Y	2.8000	5.7318	%	5.7237	% Pfd-2 (low)	89,049	48.8500	0.3009	%	14.10
TD.PR.O	1.2125	5.3793	%	5.4368	% Pfd-1	292,067	22.5400	-5.8563	%	14.74
TD.PR.P	1.3125	5.4325	%	5.4885	% Pfd-1	376,881	24.1600	-4.7599	%	14.65
W.PR.H	1.3750	5.9293	%	5.9843	% Pfd-2 (low)	54,997	23.1900	-1.0619	%	13.77
W.PR.J	1.4000	5.9524	%	6.0372	% Pfd-2 (low)	44,081	23.5200	-1.7360	%	13.77

Cash

Dividends Due

Income Tax Due

Capital Gains Tax Due

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