

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2008-04-24

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value		Duration
					Value	bid	weight			YTW
						price				
BNA.PR.B	6.0371 %	8.2550 %	2.7454	Pfd-2 (low)	42,119	20.5000	6 %	82,000	0.4410 %	6.24
BNA.PR.C	5.2945 %	6.8379 %	0.4722	Pfd-2 (low)	97,803	20.5400	6 %	82,160	-1.0597 %	8.15
FTU.PR.A	5.7947 %	7.8585 %	0.7248	Pfd-2	30,610	9.0600	7 %	90,600	0.8909 %	4.03
FBS.PR.B	4.8618 %	5.6530 %	-0.0237	Pfd-2	103,825	9.7700	7 %	97,700	0.1025 %	3.30
ALB.PR.A	4.3103 %	5.0613 %	-0.4184	Pfd-2 (low)	87,563	24.6500	7 %	98,600	0.0000 %	2.64
WFS.PR.A	5.3191 %	5.8602 %	0.1175	Pfd-2	153,631	9.8700	7 %	98,700	0.0000 %	2.90
PIC.PR.A	5.8120 %	6.2183 %	0.3224	Pfd-2	226,431	14.8400	7 %	98,938	-0.4027 %	2.33
FTN.PR.A	5.2500 %	5.6330 %	0.0664	Pfd-2	75,994	10.0000	7 %	100,000	0.0000 %	0.59
FFN.PR.A	5.2500 %	5.3442 %	-0.2929	Pfd-2	51,696	10.0000	7 %	100,000	-0.0999 %	5.56
BNA.PR.A	6.2396 %	6.5921 %	0.2154	Pfd-2 (low)	40,249	25.0400	7 %	100,160	0.0400 %	2.22
LBS.PR.A	5.2187 %	5.1860 %	-0.2764	Pfd-2	78,451	10.0600	7 %	100,600	0.0000 %	4.82
SBN.PR.A	5.2135 %	5.1593 %	-0.4674	Pfd-2 (low)	33,382	10.0700	7 %	100,700	0.1990 %	5.58
DFN.PR.A	5.1877 %	5.1250 %	-0.4129	Pfd-2	80,382	10.1200	7 %	101,200	-0.5894 %	5.57
LFE.PR.A	5.0481 %	4.3754 %	-0.5496	Pfd-2 (low)	87,717	10.4000	8 %	104,000	0.7752 %	4.09
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.3344 %</u>	<u>5.8793 %</u>	<u>0.1141</u>		<u>85,525</u>			<u>100 1,355,358</u>	<u>0.0258 %</u>	<u>4.07</u>

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