

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2007-05-17

Evaluation Timing : Trade Date

Ticker	Current Yield Bid	Next ex-Date	Yield-to-Worst (at Disparity Bid)	Price	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
BNA.PR.C	4.4479 %	2007-05-28	4.7168 %	0.6106	Pfd-2(low)	364,641	24.4500	7 %	97,800	8.97
ALB.PR.A	4.2466 %	2007-08-11	3.9715 %	-0.4237	Pfd-2(low)	128,770	25.0200	7 %	100,080	0.85
BNA.PR.A	6.2099 %	2007-08-17	5.9611 %	0.4999	Pfd-2(low)	42,291	25.1600	8 %	100,640	3.03
PAY.PR.A	5.4542 %	2007-06-11	4.6320 %	0.0013	Pfd-1(low)	26,848	25.2100	8 %	100,840	1.17
CFS.PR.A	4.1996 %	2007-06-28	4.0714 %	0.0506	Pfd-1	76,270	10.1200	8 %	101,200	4.24
FBS.PR.B	4.6296 %	2007-06-01	2.0206 %	-0.0236	Pfd-2	289,471	10.2600	8 %	102,600	0.65
FTN.PR.A	5.0971 %	2007-05-26	3.3247 %	-0.0700	Pfd-2	69,500	10.3000	8 %	103,000	1.48
SBN.PR.A	5.0384 %	2007-06-27	4.6300 %	0.3692	Pfd-2(low)	1,064,089	10.4200	8 %	104,200	6.25
WFS.PR.A	5.0239 %	2007-06-13	4.2589 %	0.0000	Pfd-2	98,925	10.4500	8 %	104,500	3.68
PIC.PR.A	5.4762 %	2007-07-12	4.2917 %	0.2280	Pfd-2	174,702	15.7500	8 %	105,005	3.13
LBS.PR.A	4.9763 %	2007-06-28	4.3795 %	0.2139	Pfd-2	216,932	10.5500	8 %	105,500	5.52
FFN.PR.A	4.9528 %	2007-05-26	4.3680 %	0.0946	Pfd-2	109,226	10.6000	8 %	106,000	6.26
DFN.PR.A	4.9296 %	2007-05-26	4.2915 %	0.2545	Pfd-2	331,034	10.6500	8 %	106,500	6.27
Cash								0 %	0	
Dividends Due								0 %	0	
Income Tax Due								0 %	0	
Capital Gains Tax Due								0 %	0	
4.9781 %			4.2215 %	0.1385		231,241		100 %	1,337,865	3.97

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