

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2008-02-14

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.C	5.4511 %	7.2048 %	1.8864	Pfd-2 (low)	158,952	19.9500	5 %	79,800	1.1663 %	8.17
BNA.PR.B	5.6771 %	7.2667 %	1.8464	Pfd-2 (low)	45,122	21.8000	6 %	87,200	0.2299 %	6.41
MUH.PR.A	5.9013 %	7.2529 %	0.8003	NOT RATED	31,440	13.9800	6 %	93,205	0.9386 %	4.27
FTU.PR.A	5.4068 %	6.0361 %	0.2349	Pfd-2	48,101	9.7100	7 %	97,100	0.1031 %	4.22
ALB.PR.A	4.2671 %	4.7405 %	-0.8387	Pfd-2 (low)	96,379	24.9000	7 %	99,600	0.2012 %	2.81
FBS.PR.B	4.7691 %	5.1307 %	-0.2162	Pfd-2	125,278	9.9600	7 %	99,600	-0.4000 %	3.45
FTN.PR.A	5.2239 %	4.7292 %	0.0000	Pfd-2	74,770	10.0500	7 %	100,500	0.0996 %	0.78
PIC.PR.A	5.6931 %	5.4764 %	0.0934	Pfd-2	273,557	15.1500	7 %	101,005	0.0661 %	2.49
LBS.PR.A	5.1622 %	5.0280 %	-0.2139	Pfd-2	93,137	10.1700	7 %	101,700	0.0000 %	4.95
BNA.PR.A	6.1151 %	5.8673 %	-0.1972	Pfd-2 (low)	50,857	25.5500	7 %	102,200	0.5510 %	2.38
SBN.PR.A	5.1370 %	4.8786 %	-0.5176	Pfd-2 (low)	54,179	10.2200	7 %	102,200	-0.1953 %	5.73
WFS.PR.A	5.1220 %	4.6801 %	-0.1513	Pfd-2	174,407	10.2500	7 %	102,500	-0.3887 %	3.06
FFN.PR.A	5.1020 %	4.8137 %	-0.4156	Pfd-2	59,374	10.2900	7 %	102,900	0.7835 %	5.72
DFN.PR.A	5.0872 %	4.7569 %	-0.4484	Pfd-2	94,700	10.3200	7 %	103,200	0.2915 %	5.72
LFE.PR.A	5.0048 %	4.1717 %	-0.6096	Pfd-2 (low)	96,897	10.4900	7 %	104,900	-0.0952 %	4.25
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	5.2653 %	5.4111 %	0.0338		98,519		100	1,477,610	0.2062 %	4.23

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