

HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-09-17

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
MUH.PR.A	5.4745 %	4.9129 %	0.0056	Pfd-2	28,179	15.0700	8 %	100,472	0.36
FFN.PR.A	4.9482 %	3.4302 %	-0.2315	Pfd-2	48,629	10.6100	8 %	106,100	6.20
FBS.PR.B	4.7264 %	2.5863 %	-0.2383	Pfd-2	128,179	10.0500	8 %	100,500	0.32
FTN.PR.A	5.2083 %	3.7382 %	-0.0043	Pfd-2	74,529	10.0800	8 %	100,800	1.17
DFN.PR.A	5.0000 %	3.5704 %	-0.1158	Pfd-2	141,563	10.5000	8 %	105,000	6.19
LBS.PR.A	5.0872 %	3.8545 %	0.0000	Pfd-2	97,780	10.3200	8 %	103,200	5.37
WFS.PR.A	5.1724 %	3.8173 %	0.0000	Pfd-2	102,715	10.1500	8 %	101,500	3.47
PIC.PR.A	5.5077 %	3.6030 %	-0.0620	Pfd-2	156,859	15.6600	8 %	104,405	2.87
BNA.PR.A	6.2371 %	5.0074 %	0.0474	Pfd-2 (low)	49,523	25.0500	8 %	100,200	2.77
LFE.PR.A	5.0191 %	3.4374 %	-0.2559	Pfd-2 (low)	73,030	10.4600	8 %	104,600	4.65
ALB.PR.A	4.2500 %	3.4416 %	-0.8580	Pfd-2 (low)	114,928	25.0000	8 %	100,000	3.22
BNA.PR.C	4.8441 %	4.5045 %	0.9151	Pfd-2 (low)	126,933	22.4500	7 %	89,800	9.07
SBN.PR.A	5.1320 %	3.8885 %	-0.0376	Pfd-2 (low)	105,326	10.2300	8 %	102,300	6.19
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	

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