

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-12-13

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		YTW
						price			
BNA.PR.C	5.6759 %	7.5500 %	1.6764	Pfd-2 (low)	209,754	19.1600	5 %	76,640	8.29
BNA.PR.B	5.5152 %	6.6315 %	0.3370	Pfd-2 (low)	37,889	22.4400	6 %	89,760	6.63
FTU.PR.A	5.5556 %	6.6469 %	0.3212	Pfd-2	48,418	9.4500	6 %	94,500	4.34
ALB.PR.A	4.2808 %	4.5640 %	-1.2094	Pfd-2 (low)	136,745	24.8200	7 %	99,280	2.98
WFS.PR.A	5.2711 %	5.3302 %	-0.0123	Pfd-2	151,052	9.9600	7 %	99,600	3.22
FBS.PR.B	4.7691 %	4.8869 %	-0.3841	Pfd-2	131,296	9.9600	7 %	99,600	3.63
FFN.PR.A	5.2658 %	5.3665 %	-0.2344	Pfd-2	66,229	9.9700	7 %	99,700	5.82
MUH.PR.A	5.5147 %	5.7519 %	0.0000	NOT RATED	40,181	14.9600	7 %	99,738	4.41
PIC.PR.A	5.7309 %	5.9190 %	0.2109	Pfd-2	174,628	15.0500	7 %	100,338	2.62
SBN.PR.A	5.2239 %	5.1713 %	-0.5614	Pfd-2 (low)	83,175	10.0500	7 %	100,500	5.85
BNA.PR.A	6.2000 %	6.0193 %	-0.1679	Pfd-2 (low)	56,921	25.2000	7 %	100,800	2.55
LBS.PR.A	5.1724 %	5.1535 %	-0.2658	Pfd-2	99,138	10.1500	7 %	101,500	5.05
FTN.PR.A	5.1420 %	3.0958 %	-0.1656	Pfd-2	95,979	10.2100	7 %	102,100	0.94
DFN.PR.A	5.1170 %	4.8643 %	-0.5244	Pfd-2	106,048	10.2600	7 %	102,600	5.84
LFE.PR.A	5.0000 %	4.1770 %	-0.7735	Pfd-2 (low)	126,899	10.5000	7 %	105,000	4.39
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.2866 %</u>	<u>5.3536 %</u>	<u>-0.1528</u>		<u>103,316</u>		<u>100</u>	<u>1,471,657</u>	<u>4.36</u>

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