

HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-04-03

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Yield	(at Disparity	(at Disparity	Trading	-	-	Value		Duration
	Bid	Bid)	Bid)	Value	bid	weight			-
					price				YTW
BNA.PR.C	4.3500 %	4.4077 %	0.8433	642,222	25.0000	8 %	100,000	0.0000 %	9.14
CFS.PR.A	4.2079 %	4.0048 %	0.2091	218,123	10.1000	8 %	101,000	0.0000 %	4.36
MUH.PR.A	5.4063 %	4.5386 %	0.1234	27,154	15.2600	8 %	101,738	0.0656 %	0.80
FBS.PR.B	4.6296 %	1.7058 %	0.0201	426,320	10.2600	8 %	102,600	0.0000 %	0.77
BNA.PR.A	6.0889 %	5.4264 %	0.6736	39,393	25.6600	8 %	102,640	-0.9266 %	1.49
FFN.PR.A	5.0529 %	3.6928 %	0.0000	44,174	10.3900	8 %	103,900	-0.1921 %	2.49
FTN.PR.A	5.0239 %	2.4259 %	-0.1451	79,049	10.4500	8 %	104,500	0.0000 %	1.60
DFN.PR.A	5.0095 %	3.3416 %	-0.0424	64,244	10.4800	8 %	104,800	-0.2854 %	2.49
ASC.PR.A	4.9763 %	3.7993 %	-0.0023	24,453	10.5500	8 %	105,500	0.0000 %	3.75
LBS.PR.A	4.9389 %	4.1509 %	0.3336	275,826	10.6300	9 %	106,300	-0.1878 %	5.65
PIC.PR.A	5.3705 %	3.9398 %	0.1561	172,041	16.0600	9 %	107,072	0.1871 %	3.21
WFS.PR.A	4.9020 %	3.4720 %	-0.0627	105,739	10.7100	9 %	107,100	-0.3721 %	3.81
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.9994 %</u>	<u>3.7382 %</u>	<u>0.1722</u>	<u>174,820</u>			<u>100 1,247,150</u>	<u>-0.1428 %</u>	<u>3.29</u>

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