

HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2007-08-27

Evaluation Timing : Trade Date

| Ticker                | Current Yield   | Yield-to-Worst     | Price          | Average       | Holdings    | Holdings   | Market           | Performance      | Modified    |
|-----------------------|-----------------|--------------------|----------------|---------------|-------------|------------|------------------|------------------|-------------|
|                       | Bid             | (at Disparity Bid) | Value          | Trading Value | - bid price | - weight   | Value            |                  | Duration    |
|                       |                 |                    |                |               |             |            |                  |                  | YTW         |
| BNA.PR.C              | 4.8549 %        | 5.6147 %           | 0.1554         | 149,191       | 22.4000     | 6 %        | 89,600           | -0.4444 %        | 8.76        |
| ALB.PR.A              | 4.3016 %        | 4.6314 %           | -0.6547        | 118,401       | 24.7000     | 7 %        | 98,800           | -0.2423 %        | 3.24        |
| MUH.PR.A              | 5.5000 %        | 6.4238 %           | 0.0702         | 30,085        | 15.0000     | 7 %        | 100,005          | 0.0667 %         | 0.42        |
| CFS.PR.A              | 4.2289 %        | 4.2658 %           | -0.0910        | 22,047        | 10.0500     | 7 %        | 100,500          | 0.0000 %         | 4.00        |
| BNA.PR.A              | 6.2000 %        | 5.9415 %           | 0.0914         | 46,607        | 25.2000     | 7 %        | 100,800          | -0.0397 %        | 2.80        |
| FTU.PR.A              | 5.1929 %        | 5.1143 %           | 0.0000         | 27,588        | 10.1100     | 7 %        | 101,100          | 0.0000 %         | 4.58        |
| WFS.PR.A              | 5.1877 %        | 5.1804 %           | 0.0660         | 103,188       | 10.1200     | 7 %        | 101,200          | -0.0987 %        | 3.43        |
| FTN.PR.A              | 5.1826 %        | 4.4143 %           | -0.0205        | 67,329        | 10.1300     | 7 %        | 101,300          | 0.1978 %         | 1.22        |
| FBS.PR.B              | 4.6844 %        | 3.4952 %           | -0.3018        | 145,084       | 10.1400     | 7 %        | 101,400          | 0.6951 %         | 0.38        |
| LBS.PR.A              | 5.1220 %        | 4.9233 %           | 0.0000         | 114,912       | 10.2500     | 7 %        | 102,500          | -1.9139 %        | 5.29        |
| SBN.PR.A              | 5.1220 %        | 4.8780 %           | -0.1914        | 152,060       | 10.2500     | 7 %        | 102,500          | 0.2935 %         | 6.05        |
| LFE.PR.A              | 5.1070 %        | 4.7434 %           | -0.1684        | 78,018        | 10.2800     | 7 %        | 102,800          | -1.4382 %        | 4.59        |
| PIC.PR.A              | 5.5934 %        | 4.9622 %           | 0.0000         | 167,396       | 15.4200     | 7 %        | 102,805          | -0.8360 %        | 2.89        |
| DFN.PR.A              | 5.0872 %        | 4.8133 %           | -0.0851        | 162,071       | 10.3200     | 7 %        | 103,200          | -0.0968 %        | 6.04        |
| FFN.PR.A              | 5.0432 %        | 4.6668 %           | -0.1751        | 55,497        | 10.4100     | 7 %        | 104,100          | 0.3857 %         | 6.05        |
| Cash                  |                 |                    |                |               |             | 0 %        | 0                |                  |             |
| Dividends Due         |                 |                    |                |               |             | 0 %        | 0                |                  |             |
| Income Tax Due        |                 |                    |                |               |             | 0 %        | 0                |                  |             |
| Capital Gains Tax Due |                 |                    |                |               |             | 0 %        | 0                |                  |             |
|                       | <u>5.0972 %</u> | <u>4.9309 %</u>    | <u>-0.0883</u> | <u>95,761</u> |             | <u>100</u> | <u>1,512,610</u> | <u>-0.2316 %</u> | <u>3.96</u> |

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