

HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-11-06

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			-
					price				YTW
BNA.PR.C	5.3492 %	6.9057 %	1.8808	130,890	20.3300	5 %	81,320	-1.5496 %	8.37
BNA.PR.B	5.0187 %	5.3085 %	-0.4969	31,100	24.6600	7 %	98,640	-0.5645 %	6.75
ALB.PR.A	4.3016 %	4.9271 %	-0.4009	110,174	24.7000	7 %	98,800	-0.7634 %	3.04
SBN.PR.A	5.2395 %	5.2862 %	-0.0633	69,721	10.0200	7 %	100,200	-1.2808 %	5.89
FBS.PR.B	4.7217 %	4.7916 %	-0.2347	144,606	10.0600	7 %	100,600	0.0000 %	3.69
MUH.PR.A	5.4636 %	2.9665 %	-0.0505	34,937	15.1000	7 %	100,672	0.3989 %	0.24
FTN.PR.A	5.2135 %	4.5575 %	0.0004	70,292	10.0700	7 %	100,700	0.1990 %	1.04
BNA.PR.A	6.2000 %	6.3846 %	0.0086	50,804	25.2000	7 %	100,800	-1.5625 %	2.61
LBS.PR.A	5.1929 %	5.1298 %	0.0000	108,583	10.1100	7 %	101,100	0.0000 %	5.15
WFS.PR.A	5.1775 %	5.0301 %	0.0337	122,038	10.1400	7 %	101,400	-0.0985 %	3.28
PIC.PR.A	5.6669 %	5.2815 %	0.1681	155,292	15.2200	7 %	101,472	-0.5879 %	2.73
DFN.PR.A	5.1622 %	5.0061 %	-0.0829	118,543	10.1700	7 %	101,700	-0.5865 %	5.91
FTU.PR.A	5.1622 %	4.9061 %	-0.0206	30,354	10.1700	7 %	101,700	0.1970 %	4.45
FFN.PR.A	5.1220 %	4.8709 %	-0.1629	51,428	10.2500	7 %	102,500	0.0000 %	5.92
LFE.PR.A	5.0971 %	4.6155 %	-0.2597	95,903	10.3000	7 %	103,000	0.0972 %	4.46
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.2054 %</u>	<u>5.0396 %</u>	<u>-0.0022</u>	<u>87,815</u>		<u>100</u>	<u>1,494,603</u>	<u>-0.3894 %</u>	<u>4.18</u>

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