

HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-11-09

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	- bid price	- weight	Value		Duration
									YTW
BNA.PR.C	5.4621 %	7.1670 %	2.2531	134,913	19.9100	5 %	79,640	0.4541 %	8.33
BNA.PR.B	5.0166 %	5.3088 %	-0.5876	27,533	24.6700	7 %	98,680	0.0406 %	6.74
FTU.PR.A	5.2711 %	5.3953 %	0.0679	30,904	9.9600	7 %	99,600	-0.4000 %	4.44
ALB.PR.A	4.2654 %	4.6589 %	-0.7055	113,356	24.9100	7 %	99,640	0.2011 %	3.04
MUH.PR.A	5.4817 %	4.5432 %	0.0000	35,982	15.0500	7 %	100,338	0.0665 %	0.23
FTN.PR.A	5.2239 %	4.7903 %	0.0142	73,965	10.0500	7 %	100,500	0.0000 %	1.03
BNA.PR.A	6.2123 %	6.4825 %	0.4477	52,109	25.1500	7 %	100,600	-0.1984 %	2.60
FBS.PR.B	4.7170 %	4.7390 %	-0.2661	139,285	10.0700	7 %	100,700	0.0000 %	0.18
WFS.PR.A	5.1929 %	5.1343 %	0.0152	129,913	10.1100	7 %	101,100	0.0990 %	3.28
SBN.PR.A	5.1929 %	5.1384 %	-0.1829	69,774	10.1100	7 %	101,100	0.6972 %	5.89
LBS.PR.A	5.1775 %	5.0797 %	-0.0150	107,592	10.1400	7 %	101,400	0.1976 %	5.15
PIC.PR.A	5.6706 %	5.3219 %	0.0000	155,727	15.2100	7 %	101,405	0.2637 %	2.72
DFN.PR.A	5.1120 %	4.8441 %	-0.2072	118,569	10.2700	7 %	102,700	1.0827 %	5.91
FFN.PR.A	5.1120 %	4.8441 %	-0.2072	54,914	10.2700	7 %	102,700	0.8841 %	5.91
LFE.PR.A	5.1070 %	4.6686 %	-0.2652	97,345	10.2800	7 %	102,800	0.0974 %	4.45
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.2114 %	5.1786 %	-0.0072	88,994		100	1,492,903	0.2320 %	3.93

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