

HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-11-21

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			YTW
					price				
BNA.PR.C	5.9103 %	7.9912 %	2.7777	152,238	18.4000	5 %	73,600	-0.8086 %	8.28
BNA.PR.B	5.6255 %	6.8731 %	0.0000	26,486	22.0000	6 %	88,000	-4.3478 %	6.67
FTU.PR.A	5.8594 %	7.9206 %	0.8796	33,437	8.9600	6 %	89,600	-1.7544 %	4.35
WFS.PR.A	5.4916 %	6.9445 %	0.3515	128,865	9.5600	7 %	95,600	-0.8299 %	3.22
PIC.PR.A	5.8238 %	6.3948 %	0.2474	145,050	14.8100	7 %	98,738	3.3496 %	2.68
ALB.PR.A	4.2929 %	4.5676 %	-1.1232	116,006	24.7500	7 %	99,000	0.0000 %	3.04
FFN.PR.A	5.2764 %	5.4227 %	-0.1384	54,642	9.9500	7 %	99,500	0.3024 %	5.85
SBN.PR.A	5.2764 %	5.3700 %	-0.3157	69,965	9.9500	7 %	99,500	-0.5000 %	5.87
FBS.PR.B	4.7691 %	5.1232 %	-0.2943	138,370	9.9600	7 %	99,600	-0.4000 %	3.64
MUH.PR.A	5.4890 %	6.0020 %	0.0000	33,364	15.0300	7 %	100,205	0.0000 %	0.19
FTN.PR.A	5.2291 %	5.0516 %	-0.0001	82,898	10.0400	7 %	100,400	0.1996 %	1.00
BNA.PR.A	6.2247 %	6.0351 %	-0.0641	60,870	25.1000	7 %	100,400	0.4000 %	2.61
LBS.PR.A	5.2187 %	5.2693 %	-0.1617	110,110	10.0600	7 %	100,600	-0.0993 %	5.11
DFN.PR.A	5.2135 %	5.2135 %	-0.2584	104,989	10.0700	7 %	100,700	-0.8858 %	5.86
LFE.PR.A	5.0971 %	4.6587 %	-0.4824	96,200	10.3000	7 %	103,000	-0.5792 %	4.42
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.3713 %	5.8572 %	0.0395	89,871		100	1,448,443	-0.3494 %	4.09

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