

HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-11-29

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	5.6611 %	7.4834 %	1.3244	169,403	19.2100	5 %	76,840	2.4533 %	8.34
FTU.PR.A	5.8333 %	7.7389 %	0.5443	39,714	9.0000	6 %	90,000	-2.7027 %	4.35
BNA.PR.B	5.3809 %	6.2188 %	0.0000	27,823	23.0000	6 %	92,000	8.4906 %	6.70
FFN.PR.A	5.4517 %	5.9385 %	0.0000	61,599	9.6300	7 %	96,300	0.3125 %	5.83
WFS.PR.A	5.3517 %	6.1723 %	0.1223	128,099	9.8100	7 %	98,100	1.0299 %	3.21
SBN.PR.A	5.3299 %	5.5671 %	-0.2885	66,957	9.8500	7 %	98,500	1.2333 %	5.84
ALB.PR.A	4.2947 %	4.6143 %	-1.1508	121,176	24.7400	7 %	98,960	-0.4026 %	3.02
FBS.PR.B	4.7787 %	4.8911 %	-0.4085	134,124	9.9400	7 %	99,400	0.4040 %	3.66
MUH.PR.A	5.5332 %	11.5519 %	0.0726	34,569	14.9100	7 %	99,405	-0.4673 %	0.17
BNA.PR.A	6.2722 %	6.3847 %	0.0000	61,061	24.9100	7 %	99,640	1.1779 %	2.58
PIC.PR.A	5.7462 %	5.9352 %	0.0435	156,106	15.0100	7 %	100,072	0.7383 %	2.66
FTN.PR.A	5.2239 %	4.6085 %	-0.0429	84,370	10.0500	7 %	100,500	0.5000 %	0.98
DFN.PR.A	5.2187 %	5.1744 %	-0.3622	103,725	10.0600	7 %	100,600	-0.2973 %	5.87
LBS.PR.A	5.1471 %	5.0171 %	-0.3585	104,473	10.2000	7 %	102,000	0.7905 %	5.10
LFE.PR.A	5.1220 %	4.6960 %	-0.5201	99,353	10.2500	7 %	102,500	1.4851 %	4.41
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.3478 %	6.0952 %	-0.0957	92,427		100	1,454,817	0.9467 %	4.10

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