

HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2006-12-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Performance	Modified Duration	YTW
CAC.PR.A	5.3892 %	5.0487 %	0.0033	25,156	25.0500	11 %	100,200	0.0000 %	0.50	
DIV.PR.A	5.6818 %	-8.0603 %	0.5409	32,268	25.5200	11 %	102,080	-0.0783 %	0.09	
FBS.PR.B	4.5805 %	1.3537 %	0.0364	1,152,768	10.3700	11 %	103,700	0.0000 %	1.02	
FTN.PR.A	5.0529 %	3.0856 %	0.0000	57,815	10.3900	11 %	103,900	-0.5742 %	1.84	
DFN.PR.A	4.9669 %	3.1656 %	-0.0045	79,793	10.5700	11 %	105,700	0.0947 %	2.72	
FFN.PR.A	4.9482 %	3.0251 %	-0.0688	40,159	10.6100	11 %	106,100	0.0000 %	2.72	
PIC.PR.A	5.3772 %	4.0725 %	0.4276	129,253	16.0400	11 %	106,939	-0.0623 %	3.42	
WFS.PR.A	4.8974 %	3.5314 %	0.0000	96,136	10.7200	11 %	107,200	0.0000 %	4.02	
LBS.PR.A	4.8165 %	3.7470 %	0.2710	487,364	10.9000	12 %	109,000	1.0195 %	5.86	
Cash						0 %	0			
Dividends Due						0 %	0			
Income Tax Due						0 %	0			
Capital Gains Tax Due						0 %	0			
	5.0751 %	2.1402 %	0.1342	234,234		100 %	944,819	0.0496 %	2.51	

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