

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2007-01-10

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Trading Value	bid price	Value	Duration
					weight		YTW
BNA.PR.C	4.3957 %	4.4775 %	1.6592	2,698,631	24.7400	9 % 98,960	9.30
CAC.PR.A	5.3785 %	4.9718 %	0.0251	22,860	25.1000	9 % 100,400	0.46
DIV.PR.A	5.6311 %	-17.4490 %	0.2499	34,740	25.7500	9 % 103,000	0.09
FBS.PR.B	4.5938 %	1.6940 %	0.0707	982,115	10.3400	9 % 103,400	0.99
SXT.PR.A	5.4794 %	-7.9736 %	-0.0495	23,271	26.0100	9 % 104,040	0.26
FTN.PR.A	5.0239 %	2.8190 %	-0.0471	53,950	10.4500	9 % 104,500	1.80
FFN.PR.A	4.9810 %	3.3113 %	0.0000	38,507	10.5400	9 % 105,400	2.69
DFN.PR.A	4.9528 %	3.0973 %	-0.0284	76,693	10.6000	9 % 106,000	2.69
WFS.PR.A	4.8837 %	3.4898 %	0.0104	92,395	10.7500	9 % 107,500	3.99
LBS.PR.A	4.8837 %	4.0086 %	0.4186	427,132	10.7500	9 % 107,500	5.81
PIC.PR.A	5.3044 %	3.7066 %	0.1926	123,455	16.2600	9 % 108,405	3.40
Cash					0 %	0	
Dividends Due					0 %	0	
Income Tax Due					0 %	0	
Capital Gains Tax Due					0 %	0	
	5.0475 %	0.5834 %	0.2208	403,757	100	1,149,105	2.86

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