

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2007-01-09

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
CAC.PR.A	5.3678 %	4.5118 %	0.0362	23,174	25.1500	10 %	100,600	0.1992 %	0.47
FBS.PR.B	4.5938 %	1.6893 %	0.1301	996,434	10.3400	10 %	103,400	-0.1931 %	0.99
DIV.PR.A	5.6049 %	-22.7123 %	0.1073	34,713	25.8700	10 %	103,480	1.2128 %	0.09
SXT.PR.A	5.4815 %	-7.7483 %	0.0000	24,227	26.0000	10 %	104,000	0.0000 %	0.26
FTN.PR.A	5.0336 %	2.9220 %	-0.0111	54,366	10.4300	10 %	104,300	0.0000 %	1.81
FFN.PR.A	4.9905 %	3.3795 %	0.0000	38,346	10.5200	10 %	105,200	-0.4730 %	2.69
DFN.PR.A	4.9296 %	2.9172 %	-0.0524	77,127	10.6500	10 %	106,500	0.2825 %	2.69
LBS.PR.A	4.8974 %	4.0552 %	0.5339	433,599	10.7200	10 %	107,200	-0.2791 %	5.81
WFS.PR.A	4.8701 %	3.4170 %	0.0000	93,133	10.7800	10 %	107,800	-0.1852 %	3.99
PIC.PR.A	5.3208 %	3.7950 %	0.2605	120,353	16.2100	10 %	108,072	0.4337 %	3.40
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.1069 %	-0.3268 %	0.1017	189,349		100 %	1,050,552	0.0979 %	2.25

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