

HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2007-04-27

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	Trading Value	Value	bid price	weight	Value	Duration	YTW
BNA.PR.C	4.3587 %	4.4619 %	0.6835	460,141	24.9500	8 %	99,800	0.1606 %	9.07
CFS.PR.A	4.2289 %	4.1829 %	0.1326	119,617	10.0500	8 %	100,500	0.0000 %	4.29
MUH.PR.A	5.4600 %	4.4667 %	0.0000	22,492	15.1100	8 %	100,738	0.0662 %	0.75
FBS.PR.B	4.6844 %	3.5546 %	0.1328	324,119	10.1400	8 %	101,400	0.0000 %	0.70
FTN.PR.A	5.1420 %	3.7851 %	0.0000	74,556	10.2100	8 %	102,100	0.0980 %	1.54
BNA.PR.A	6.1007 %	5.7753 %	0.7317	37,085	25.6100	8 %	102,440	0.0000 %	3.05
ASC.PR.A	5.0774 %	4.4201 %	0.0354	19,761	10.3400	8 %	103,400	0.0968 %	3.67
FFN.PR.A	5.0095 %	4.5136 %	0.2496	129,961	10.4800	8 %	104,800	0.0000 %	6.31
DFN.PR.A	4.9810 %	4.4214 %	0.3164	462,005	10.5400	9 %	105,400	0.2854 %	6.31
LBS.PR.A	4.9763 %	4.3365 %	0.3151	229,465	10.5500	9 %	105,500	1.1505 %	5.58
PIC.PR.A	5.4348 %	3.9773 %	0.1075	168,763	15.8700	9 %	105,805	0.1262 %	3.19
WFS.PR.A	4.9157 %	3.6085 %	-0.0797	108,353	10.6800	9 %	106,800	0.0937 %	3.74
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.0336 %</u>	<u>4.2900 %</u>	<u>0.2173</u>	<u>179,611</u>		<u>100</u>	<u>1,238,684</u>	<u>0.1756 %</u>	<u>4.02</u>

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