

HIMI Index - Interest Bearing

HIMI Account Number: J0000006

Data Source : Transaction Files

Evaluation Date : 2007-01-23

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
FCN.PR.A	6.2500 %	6.3997 %	-0.6067	46,672	10.0000	16 %	100,000	0.0000 %	3.64
BSD.PR.A	5.9701 %	6.0702 %	-1.2225	51,612	10.0500	16 %	100,500	0.0000 %	6.39
ENB.PR.D	7.7535 %	7.0955 %	0.3787	163,639	25.1500	17 %	100,600	0.1194 %	0.14
BAM.PR.T	8.1213 %	5.0391 %	0.3573	102,712	25.5500	17 %	102,200	-0.1953 %	0.50
STW.PR.A	5.8423 %	5.0890 %	-0.8117	53,454	10.2700	17 %	102,700	0.0975 %	2.68
MST.PR.A	6.2802 %	5.1948 %	-0.6826	29,563	10.3500	17 %	103,500	0.3880 %	2.45
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	6.7022 %	5.8066 %	-0.4314	74,426		100 %	609,500	0.0693 %	2.63

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