

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2007-03-02

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			-
					price				YTW
BCE.PR.G	4.3138 %	3.8182 %	0.5746	294,786	25.2100	20 %	100,840	0.1987 %	17.20
BCE.PR.A	5.3960 %	3.1280 %	-0.0432	76,533	25.2500	20 %	101,000	0.0793 %	0.57
BCE.PR.C	5.4528 %	3.7251 %	-0.1315	71,558	25.4000	20 %	101,600	-0.3922 %	1.05
BCE.PR.Z	5.2334 %	2.9640 %	-0.3013	74,271	25.4100	20 %	101,640	0.5938 %	0.81
BCE.PR.R	4.4527 %	3.9890 %	-0.2889	49,154	25.4900	20 %	101,960	0.3939 %	3.51
	Cash					0 %	0		
	Dividends Due					0 %	0		
	Income Tax Due					0 %	0		
	Capital Gains Tax Due					0 %	0		
	<u>4.9699 %</u>	<u>3.5252 %</u>	<u>-0.0392</u>	<u>112,983</u>		<u>100 %</u>	<u>507,040</u>	<u>0.1750 %</u>	<u>4.61</u>

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