

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2007-04-12

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Yield	(at Disparity	Trading	Value	-	-	Value	Duration	-
	Bid	Bid)	Value	bid	price	weight			YTW
BCE.PR.R	4.6119 %	4.2405 %	0.1214	44,069	24.6100	16 %	98,440	-1.0454 %	16.74
BCE.PR.A	5.4873 %	4.0376 %	0.2145	97,577	24.8300	17 %	99,320	-0.7197 %	17.29
BCE.PR.G	4.3745 %	3.7274 %	-0.5093	173,848	24.8600	17 %	99,440	-0.2007 %	17.46
BCE.PR.C	5.5578 %	3.9796 %	0.0000	106,859	24.9200	17 %	99,680	-0.8357 %	17.11
BCE.PR.I	4.6575 %	4.0939 %	-0.3295	33,582	24.9600	17 %	99,840	0.5236 %	16.72
BCE.PR.Z	5.3149 %	4.0089 %	0.0000	88,480	25.0200	17 %	100,080	-0.3584 %	17.31
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.0015 %</u>	<u>4.0143 %</u>	<u>-0.0843</u>	<u>90,778</u>		<u>100 %</u>	<u>596,800</u>	<u>-0.4378 %</u>	<u>17.11</u>

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