

HIMI Index - Ratchet

HIMI Account Number: J0000001

Data Source : Transaction Files

Evaluation Date : 2007-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Performance	Modified Duration
	Bid	Bid)	(at Disparity)		Value	bid price	weight			YTW
BCE.PR.S	4.5905 %	4.6298 %	0.7539	Pfd-2(low)	32,035	23.0100	50 %	92,040	-0.6048 %	16.32
BCE.PR.H	4.5228 %	4.5923 %	0.8646	Pfd-2(low)	52,666	23.2500	50 %	93,000	-0.6410 %	16.48
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>4.5565 %</u>	<u>4.6109 %</u>	<u>0.8095</u>		<u>42,404</u>		<u>100 %</u>	<u>185,040</u>	<u>-0.6230 %</u>	<u>16.40</u>

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