

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2007-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Performance	Modified
	Bid	Bid)	(at Disparity		Value	bid	weight			Duration
						price				YTW
BCE.PR.G	5.0000 %	4.8186 %	2.8590 Pfd-2(low)	167,388	21.7500	16 %	87,000	0.4619 %	15.95	
BCE.PR.R	5.1567 %	4.7041 %	1.4848 Pfd-2(low)	62,839	22.0100	16 %	88,040	-0.4523 %	16.18	
BCE.PR.I	5.2602 %	4.8243 %	2.1906 Pfd-2(low)	68,056	22.1000	16 %	88,400	0.2268 %	15.81	
BCE.PR.Z	5.7171 %	4.3641 %	0.2939 Pfd-2(low)	84,288	23.2600	17 %	93,040	0.0000 %	16.77	
BCE.PR.A	5.8577 %	4.2698 %	0.8200 Pfd-2(low)	179,917	23.2600	17 %	93,040	0.0430 %	16.98	
BCE.PR.C	5.8463 %	4.1748 %	0.1853 Pfd-2(low)	169,203	23.6900	17 %	94,760	0.3814 %	17.03	
Cash						0 %	0			
Dividends Due						0 %	0			
Income Tax Due						0 %	0			
Capital Gains Tax Due						0 %	0			
	<u>5.4842 %</u>	<u>4.5174 %</u>	<u>1.2756</u>	<u>122,596</u>	<u>100</u>	<u>544,280</u>	<u>0.1112 %</u>	<u>16.47</u>		

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