

HIMI Index - Interest Bearing

HIMI Account Number: J0000006

Data Source : Transaction Files

Evaluation Date : 2007-05-15

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market Performance	Modified
	Bid	(at Disparity)	Trading Value	bid price	weight	Value	Duration
							YTW
FIG.PR.A	6.2251 %	6.3541 %	-0.9251	136,699	10.0400	20 % 100,400	0.0000 % 5.98
BAM.PR.T	8.2016 %	7.5337 %	0.5130	89,975	25.3000	20 % 101,200	-0.1184 % 0.20
BSD.PR.A	5.9113 %	5.9633 %	-1.1936	46,656	10.1500	20 % 101,500	0.5946 % 6.19
STW.PR.A	5.8708 %	5.3303 %	-0.7245	33,474	10.2200	20 % 102,200	0.0979 % 2.41
MST.PR.A	6.3477 %	5.7106 %	-0.5079	23,128	10.2400	20 % 102,400	0.0978 % 2.18
Cash						0 % 0	
Dividends Due						0 % 0	
Income Tax Due						0 % 0	
Capital Gains Tax Due						0 % 0	
	6.5097 %	6.1752 %	-0.5676	65,698		100 % 507,700	0.1347 % 3.39

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