

HIMI Index - Ratchet

HIMI Account Number: J0000001

Data Source : Transaction Files

Evaluation Date : 2007-07-03

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
BCE.PR.H	5.3459 %	5.3253 %	1.5273	26,043	24.1100	50 %	96,440	6.0246 %	14.88
BCE.PR.S	5.3333 %	5.3726 %	1.1101	29,096	24.2600	50 %	97,040	7.8222 %	14.97
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.3396 %	5.3490 %	1.3181	27,574		100 %	193,480	6.9262 %	14.93
Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved									