

HIMI Index - F/F

HIMI Account Number: J0000002

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.G	4.5597 %	5.1545 %	0.7206	140,747	23.8500	12 %	95,400	20.3937 %	15.41
BAM.PR.G	4.5483 %	5.3488 %	0.6974	35,843	23.9100	12 %	95,640	0.1256 %	15.04
BCE.PR.T	4.6896 %	5.2576 %	1.1375	29,154	24.0000	12 %	96,000	15.3846 %	15.45
BCE.PR.R	4.7193 %	5.3049 %	1.3622	125,970	24.0500	12 %	96,200	16.9747 %	15.22
BCE.PR.Z	5.5178 %	5.4115 %	1.7079	81,796	24.1000	13 %	96,400	8.7545 %	14.77
BCE.PR.A	5.6302 %	5.3186 %	1.4768	253,634	24.2000	13 %	96,800	9.9500 %	14.93
BCE.PR.I	4.8017 %	5.1063 %	0.6434	159,221	24.2100	13 %	96,840	19.7922 %	15.36
BCE.PR.C	5.6996 %	5.3059 %	1.5687	247,614	24.3000	13 %	97,200	7.2374 %	14.92
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.0230 %</u>	<u>5.2761 %</u>	<u>1.1656</u>	<u>134,587</u>		<u>100 %</u>	<u>770,480</u>	<u>12.3231 %</u>	<u>15.14</u>

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