

HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2008-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			-
					price				YTW
BSD.PR.A	6.3091 %	7.0777 %	0.0963	62,018	9.5100	24 %	95,100	-1.1435 %	5.68
FIG.PR.A	6.3971 %	6.8217 %	-0.0989	111,966	9.7700	25 %	97,700	0.1025 %	5.52
STW.PR.A	5.9940 %	6.1387 %	-0.1009	49,924	10.0100	25 %	100,100	0.0000 %	1.79
MST.PR.A	6.4420 %	6.1643 %	-0.0276	25,608	10.0900	26 %	100,900	0.0000 %	1.56
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	6.2849 %	6.5415 %	-0.0340	62,007		100 %	393,800	-0.2507 %	3.60

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