

HIMI Index - Interest Bearing

HIMI Account Number: J0000006

Data Source : Transaction Files

Evaluation Date : 2006-12-14

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Yield	(at	Disparity	Trading	-	-	Value	Duration	-
	Bid	Bid)	Value	Value	bid	weight			YTW
					price				
BAM.PR.S	8.3768 %	7.9566 %	1.2253	120,091	24.9200	14 %	99,680	-0.0401 %	0.13
BSD.PR.A	6.0000 %	6.0460 %	-1.1120	62,411	10.0000	14 %	100,000	1.4199 %	6.50
FCN.PR.A	6.2375 %	6.5818 %	-0.4900	42,187	10.0200	14 %	100,200	-0.2985 %	3.69
ENB.PR.D	7.6802 %	0.2423 %	-0.2073	140,656	25.3900	14 %	101,560	-0.1573 %	0.25
STW.PR.A	5.9055 %	5.8299 %	-0.5408	56,589	10.1600	14 %	101,600	0.0985 %	2.74
BAM.PR.T	8.1564 %	4.8504 %	0.4012	96,392	25.4400	14 %	101,760	-0.6250 %	0.61
MST.PR.A	6.3046 %	5.7643 %	-0.4949	32,016	10.3100	15 %	103,100	-0.3865 %	2.52
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>48.6610 %</u>	<u>5.3143 %</u>	<u>-0.1757</u>	<u>78,518</u>		<u>100 %</u>	<u>707,900</u>	<u>-0.0019 %</u>	<u>2.34</u>

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