

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2007-02-15

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	Bid	(at Disparity)	Trading	bid	weight	Value		Duration
				Value	price				YTW
BSD.PR.A	5.9642 %	6.1149 %	-1.1163	59,382	10.0600	20 %	100,600	0.2991 %	6.32
FIG.PR.A	6.1881 %	-4.5847 %	-1.2225	64,574	10.1000	20 %	101,000	0.3976 %	0.08
BAM.PR.T	8.0991 %	5.1314 %	0.4901	93,274	25.6200	20 %	102,480	0.3525 %	0.44
STW.PR.A	5.8537 %	5.2868 %	-0.7099	48,848	10.2500	20 %	102,500	0.2935 %	2.62
MST.PR.A	6.2802 %	5.3316 %	-0.6076	28,040	10.3500	20 %	103,500	0.0000 %	2.39
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>6.4794 %</u>	<u>3.4733 %</u>	<u>-0.6297</u>	<u>58,743</u>		<u>100 %</u>	<u>510,080</u>	<u>0.2675 %</u>	<u>2.36</u>

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