

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2007-03-05

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	6.0241 %	6.0824 %	-1.0641	65,481	9.9600	20 %	99,600	0.6061 %	6.37
FIG.PR.A	6.1214 %	-13.6188 %	-1.1541	94,027	10.2100	20 %	102,100	1.0891 %	0.09
STW.PR.A	5.8480 %	5.3498 %	-0.6722	47,462	10.2600	20 %	102,600	0.0976 %	2.57
BAM.PR.T	8.0739 %	4.9697 %	0.4881	82,808	25.7000	20 %	102,800	0.0000 %	0.39
MST.PR.A	6.3046 %	5.6115 %	-0.5054	32,881	10.3100	20 %	103,100	0.0971 %	2.34
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>6.4779 %</u>	<u>1.6732 %</u>	<u>-0.5776</u>	<u>64,473</u>		<u>100 %</u>	<u>510,200</u>	<u>0.3755 %</u>	<u>2.33</u>

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