

HIMI Index - Ratchet

HIMI Account Number: J0000001

Data Source : Transaction Files

Evaluation Date : 2007-06-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	Trading Value	price	bid	weight	Value	Duration	YTW
BCE.PR.S	5.7515 %	5.8093 %	2.5472	27,611	22.5000	50 %	90,000	0.0890 %	14.33
BCE.PR.H	5.6637 %	5.7467 %	1.8281	25,344	22.7400	50 %	90,960	0.0000 %	14.49
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>5.7074 %</u>	<u>5.7778 %</u>	<u>2.1857</u>	<u>26,472</u>		<u>100 %</u>	<u>180,960</u>	<u>0.0442 %</u>	<u>14.41</u>

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