

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2007-07-26

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration	YTW
BCE.PR.S	4.9466 %	4.9980 %	0.3403	26,603	24.3100	50 %	97,240	0.5792 %	15.56
BCE.PR.H	5.0089 %	4.9821 %	0.1264	22,692	24.6000	50 %	98,400	0.6135 %	15.37
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.9779 %</u>	<u>4.9900 %</u>	<u>0.2327</u>	<u>24,636</u>		<u>100 %</u>	<u>195,640</u>	<u>0.5965 %</u>	<u>15.46</u>

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