

HIMI Index - Interest Bearing

HIMI Account Number: J0000006

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
	Yield	(at	Disparity	Trading	-	-	Value		Duration
	Bid	Bid)	Value	Value	bid	weight			-
					price				YTW
BSD.PR.A	6.3694 %	7.0768 %	-0.3636	48,380	9.4200	24 %	94,200	1.5086 %	6.08
FIG.PR.A	6.3971 %	6.6824 %	-0.7968	138,482	9.7700	25 %	97,700	0.0000 %	5.93
BAM.PR.T	8.3200 %	8.3970 %	0.3611	111,373	24.9400	25 %	99,760	-0.0801 %	10.99
STW.PR.A	5.9821 %	5.6484 %	-0.5222	31,344	10.0300	26 %	100,300	0.0000 %	1.51
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>6.7737 %</u>	<u>6.9490 %</u>	<u>-0.3277</u>	<u>82,512</u>		<u>100 %</u>	<u>391,960</u>	<u>0.3422 %</u>	<u>6.13</u>

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