

HIMI Index - Ratchet

HIMI Account Number: J00000001

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
BCE.PR.S	4.2756 %	4.2842 %	0.2472	39,428	24.7100	50 %	98,840	-0.3629 %	16.90
BC.PR.E	4.2165 %	4.0699 %	0.0000	24,218	25.1300	50 %	100,520	0.2393 %	4.10
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.2458 %	4.1761 %	0.1226	31,759		100 %	199,360	-0.0592 %	10.44
Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved									

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)		Trading	-	-	Value		Duration
		Bid)		Value	bid	weight			YTW
					price				
RY.PR.C	4.5365 %	4.4863 %	0.4990	1,690,990	25.3500	2 %	101,400	0.1580 %	7.36
ELF.PR.G	4.6734 %	4.6302 %	-0.1846	985,770	25.4100	2 %	101,640	0.1972 %	7.24
W.PR.J	5.4880 %	4.8099 %	1.3497	49,516	25.5100	2 %	102,040	0.1177 %	1.61
MFC.PR.B	4.5553 %	4.3070 %	-0.3637	335,624	25.5200	2 %	102,080	0.8696 %	6.25
ENB.PR.A	5.3774 %	-8.9067 %	0.8671	43,198	25.5700	2 %	102,280	0.2745 %	0.09
CM.PR.H	4.6674 %	4.4439 %	0.1995	367,171	25.7100	2 %	102,840	-0.1941 %	6.20
GWO.PR.H	4.7161 %	4.3906 %	-0.2840	226,114	25.7100	2 %	102,840	0.2730 %	6.60
SLF.PR.B	4.6602 %	4.3177 %	-0.0335	437,067	25.7500	2 %	103,000	0.1556 %	6.61
SLF.PR.A	4.6099 %	4.2360 %	-0.3384	281,514	25.7600	2 %	103,040	0.3897 %	6.27
POW.PR.A	5.4264 %	-0.4111 %	1.5181	65,709	25.8000	2 %	103,200	-0.1161 %	0.08
PWF.PR.K	4.7798 %	4.5020 %	-0.0605	208,683	25.8900	2 %	103,560	0.0386 %	6.58
RY.PR.B	4.5367 %	4.2424 %	0.0000	520,936	25.9000	2 %	103,600	0.3487 %	7.22
POW.PR.B	5.1482 %	4.4987 %	0.6581	105,316	25.9800	2 %	103,920	0.0770 %	3.63
PWF.PR.F	5.0384 %	4.2584 %	-0.0406	79,966	26.0500	2 %	104,200	0.0000 %	3.66
WN.PR.A	5.5662 %	2.1587 %	1.2976	98,110	26.0500	2 %	104,200	0.0000 %	0.12
CL.PR.B	5.9751 %	-0.2999 %	2.4460	44,687	26.1500	2 %	104,600	-0.5703 %	0.17
CM.PR.B	5.7252 %	4.8214 %	3.1397	249,105	26.2000	2 %	104,800	-0.0382 %	0.25
BNS.PR.K	4.5767 %	4.1306 %	-0.3749	223,526	26.2200	2 %	104,880	0.2677 %	6.27
NA.PR.L	4.6190 %	4.1290 %	-1.1756	184,889	26.2500	2 %	105,000	0.3440 %	6.31
POW.PR.D	4.7529 %	4.3441 %	0.0000	259,409	26.3000	2 %	105,200	-0.1519 %	6.57
TD.PR.O	4.6085 %	4.1556 %	0.1796	292,328	26.3100	2 %	105,240	0.2286 %	6.62
RY.PR.W	4.6490 %	4.0751 %	-0.5073	191,074	26.3500	2 %	105,400	0.3045 %	6.16
CM.PR.C	5.6797 %	4.3904 %	2.2070	162,149	26.4100	2 %	105,640	0.0758 %	0.73
PWF.PR.G	5.5787 %	3.9276 %	1.2894	47,490	26.4400	2 %	105,760	0.9160 %	0.69
PWF.PR.H	5.4021 %	3.7856 %	0.6385	46,827	26.6100	2 %	106,440	0.1505 %	1.07
PWF.PR.L	4.7914 %	4.3116 %	0.1054	577,269	26.6100	2 %	106,440	0.0000 %	7.23
W.PR.H	5.1595 %	4.4286 %	-0.3993	50,256	26.6500	2 %	106,600	0.4523 %	5.24
GWO.PR.G	4.8762 %	4.0297 %	-0.5402	184,548	26.6600	2 %	106,640	0.3387 %	2.93
WN.PR.C	4.8689 %	4.3094 %	-0.9254	178,346	26.7000	2 %	106,800	0.2629 %	6.30
WN.PR.D	4.8507 %	4.2740 %	-1.4790	120,720	26.8000	2 %	107,200	0.5251 %	6.47
HSB.PR.D	4.6538 %	4.0673 %	-0.9909	143,651	26.8600	2 %	107,440	0.0000 %	6.69
POW.PR.C	5.3903 %	3.0262 %	0.5382	63,078	26.9000	2 %	107,600	0.1116 %	1.06
HSB.PR.C	4.7205 %	4.0127 %	-0.9326	126,390	27.0100	2 %	108,040	-0.2585 %	4.90
BMO.PR.H	4.0056 %	3.8843 %	0.1004	80,050	27.0100	2 %	108,040	0.4462 %	5.40

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Bid)	Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			-
					price				YTW
BMO.PR.H4.9030 %		3.8842 %	-0.4004	80,039	27.0100		2 % 108,040	0.4403 %	5.40
BNS.PR.J4.8594 %		4.0216 %	-0.0976	121,079	27.0200		2 % 108,080	0.2226 %	5.86
ELF.PR.F4.8983 %		3.8841 %	-2.0024	58,877	27.0500		2 % 108,200	0.4456 %	2.73
CM.PR.G4.9871 %		4.0949 %	0.4070	251,501	27.0700		2 % 108,280	-0.1107 %	3.18
CU.PR.A5.3545 %		2.4054 %	0.1115	45,672	27.0800		2 % 108,320	0.1850 %	1.29
CM.PR.E5.1603 %		3.3999 %	-0.0361	101,695	27.1300		2 % 108,520	0.0369 %	1.89
CU.PR.B5.5249 %		2.9048 %	0.5483	55,727	27.1500		2 % 108,600	0.5183 %	1.52
CM.PR.P5.0551 %		3.9591 %	-0.1231	121,803	27.2000		2 % 108,800	-0.0368 %	5.11
PWF.PR.E5.0274 %		3.8953 %	-0.7275	69,303	27.3500		2 % 109,400	0.1832 %	5.31
CM.PR.D5.2425 %		2.1673 %	0.1121	131,850	27.4200		2 % 109,680	0.0365 %	1.43
PWF.PR.I5.4545 %		2.1704 %	0.1309	77,491	27.5000		2 % 110,000	0.0000 %	1.43
TCA.PR.X5.0679 %		3.9594 %	-2.1673	91,004	55.2500		2 % 110,500	0.4363 %	5.79
TCA.PR.Y5.0633 %		4.0151 %	-1.9134	104,853	55.3000		2 % 110,600	0.1449 %	6.06
NA.PR.K5.2703 %		1.3602 %	-0.2307	129,908	27.7500		2 % 111,000	0.1805 %	1.48
GW0.PR.F5.3153 %		1.8500 %	-0.5257	46,573	27.7500		2 % 111,000	0.0000 %	1.83
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
5.0407 %		3.4149 %	0.0183	207,761			100 5,092,580	0.1714 %	4.06

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number: J0000006

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration	YTW
		Bid)	Value		price				
BSD.PR.A	6.1162 %	6.3091 %	-0.9409	55,415	9.8100	14 %	98,100	-1.1089 %	6.51
FCN.PR.A	6.1881 %	6.2975 %	-0.6288	40,296	10.1000	14 %	101,000	0.6979 %	3.73
BAM.PR.S	8.2445 %	8.4523 %	1.2633	106,969	25.3200	14 %	101,280	-0.0395 %	10.82
STW.PR.A	5.9113 %	5.7855 %	-0.5729	44,620	10.1500	14 %	101,500	-0.0984 %	2.78
ENB.PR.D	7.6142 %	3.9153 %	0.0014	128,144	25.6100	14 %	102,440	-0.0390 %	0.29
MST.PR.A	6.2863 %	5.5627 %	-0.5691	30,008	10.3400	15 %	103,400	0.2910 %	2.56
BAM.PR.T	8.0209 %	5.1304 %	0.1955	88,721	25.8700	15 %	103,480	-0.1158 %	0.63
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	6.9179 %	5.9131 %	-0.1750	70,697		100 %	711,200	-0.0537 %	3.87

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
CAC.PR.A	5.3024 %	3.8127 %	0.1399	27,197	25.4600	11 %	101,840	0.5529 %	0.57
DIV.PR.A	5.6289 %	-1.6194 %	0.5710	34,587	25.7600	11 %	103,040	0.0388 %	0.17
CGI.PR.C	3.7428 %	3.3790 %	-1.5011	12,111	26.0500	11 %	104,200	0.5403 %	7.99
FTN.PR.A	5.0239 %	2.8882 %	-0.0423	80,166	10.4500	11 %	104,500	0.3842 %	1.91
DFN.PR.A	4.9528 %	3.1317 %	-0.0375	85,107	10.6000	11 %	106,000	0.5693 %	2.79
WFS.PR.A	4.9250 %	3.9048 %	0.1462	88,335	10.6600	11 %	106,600	-0.0937 %	4.04
FFN.PR.A	4.8883 %	2.6558 %	-0.1978	48,532	10.7400	11 %	107,400	1.4164 %	2.79
PIC.PR.A	5.3340 %	3.7476 %	0.2420	149,213	16.1700	11 %	107,805	0.6223 %	3.51
LBS.PR.A	4.8566 %	4.0073 %	0.3833	737,175	10.8100	11 %	108,100	0.0926 %	5.87
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.9606 %	2.8921 %	-0.0315	142,601		100 %	949,485	0.4596 %	3.31

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number: J00000004

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration	YTW
		Bid)			price				
RY.PR.K	4.5988 %	-8.6175 %	0.0020	95,549	25.5500	5 %	102,200	0.0000 %	0.08
BMO.PR.G	4.6458 %	-21.2209 %	-0.4237	58,022	25.8300	5 %	103,320	0.0387 %	0.09
BMO.PR.I	4.5832 %	-24.6027 %	-0.3456	55,147	25.9100	5 %	103,640	0.3874 %	0.09
CM.PR.A	5.0076 %	2.8385 %	0.3997	114,904	26.4600	5 %	105,840	-0.3765 %	0.97
MFC.PR.A	3.8519 %	3.2621 %	-0.2654	159,174	26.6100	5 %	106,440	0.0000 %	7.61
CM.PR.R	4.6402 %	2.6533 %	0.0000	31,807	26.6800	5 %	106,720	-0.6331 %	1.44
GWO.PR.E	4.3876 %	2.3204 %	-0.4514	75,666	26.7800	5 %	107,120	0.6767 %	2.30
PWF.PR.D	4.8255 %	1.7514 %	0.0000	28,279	26.9400	6 %	107,760	0.0371 %	0.97
PWF.PR.J	4.3551 %	2.2112 %	-0.5641	37,507	26.9800	6 %	107,920	0.2974 %	1.44
WN.PR.B	4.7668 %	2.2797 %	-0.3209	64,364	27.0100	6 %	108,040	0.0370 %	2.41
GWO.PR.X	4.3796 %	2.5692 %	-0.4628	151,995	27.4000	6 %	109,600	0.1462 %	2.74
BAM.PR.I	4.9927 %	2.9790 %	-0.0929	24,469	27.5400	6 %	110,160	0.3279 %	2.47
TD.PR.N	4.1727 %	2.1059 %	-0.9610	60,159	27.5600	6 %	110,240	0.0000 %	2.36
BAM.PR.H	5.2083 %	2.2431 %	-0.0935	136,202	27.6000	6 %	110,400	0.1815 %	1.81
TD.PR.M	4.2557 %	2.1255 %	-0.8889	57,956	27.6100	6 %	110,440	0.0000 %	2.36
IGM.PR.A	5.1102 %	2.1814 %	-0.0666	184,346	28.1300	6 %	112,520	0.4284 %	2.50
ACO.PR.A	5.0759 %	1.1837 %	-1.4024	40,933	28.3200	6 %	113,280	0.7829 %	1.98
BAM.PR.J	4.7535 %	3.9096 %	0.6066	88,788	28.4000	6 %	113,600	-0.0352 %	6.15
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
4.6481 %		-0.8322 %	-0.2986	81,579		100 %	1,949,240	0.1305 %	2.24

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Floater

HIMI Account Number: J00000003

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading		bid	weight	Value		Duration
		Bid)	Value		price				YTW
BAM.PR.K	4.2237 %	4.2586 %	0.6485	73,613	24.8600	19 %	99,440	-0.0402 %	16.77
BAM.PR.B	4.2169 %	4.2516 %	1.2536	147,621	24.9000	19 %	99,600	0.2012 %	16.78
PWF.PR.A	4.1241 %	-21.0107 %	0.3906	25,551	25.4600	20 %	101,840	0.0000 %	0.09
TOC.PR.B	4.0761 %	-33.3302 %	-0.4002	28,646	25.7600	20 %	103,040	0.0000 %	0.09
AL.PR.E	5.6075 %	-67.5178 %	-0.7103	42,846	26.7500	21 %	107,000	0.2624 %	0.10
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.4625 %	-23.3922 %	0.2190	62,948		100 %	510,920	0.0863 %	6.59

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value		Duration
		Bid)	Value		price				YTW
BC.PR.B	4.3138 %	3.9952 %	-0.2247	49,648	25.2100	14 %	100,840	0.0000 %	16.91
BCE.PR.Z	5.2561 %	3.9351 %	-0.0551	64,369	25.3000	14 %	101,200	0.0000 %	1.05
BCE.PR.A	5.3769 %	3.3811 %	-0.3247	86,343	25.3400	14 %	101,360	0.1977 %	0.82
BAM.PR.G	4.2832 %	4.1026 %	-0.1642	32,476	25.3900	14 %	101,560	0.1578 %	4.46
BCE.PR.R	4.4597 %	4.0851 %	-0.6859	34,416	25.4500	14 %	101,800	-0.0393 %	16.74
BCE.PR.C	5.4399 %	3.8681 %	-0.3415	91,317	25.4600	14 %	101,840	0.1968 %	1.28
BC.PR.C	4.5058 %	3.4267 %	-1.0244	351,617	25.8000	14 %	103,200	-0.3091 %	17.61
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.8046 %</u>	<u>3.8268 %</u>	<u>-0.4048</u>	<u>102,080</u>		<u>100 %</u>	<u>711,800</u>	<u>0.0284 %</u>	<u>8.43</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Discount)

HIMI Account Number: J0000009

Data Source : Transaction Files

Evaluation Date : 2006-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Performance	Modified
	Bid	(at Bid)	Disparity	Trading	-	-	Value		Duration
				Value	bid	weight			YTW
					price				
SLF.PR.D	4.5782 %	4.5700 %	0.3108	1,930,046	24.3000	11 %	97,200	0.0000 %	16.34
SLF.PR.C	4.5224 %	4.5128 %	-0.0610	414,557	24.6000	11 %	98,400	0.1221 %	16.44
GWO.PR.I	4.5620 %	4.5528 %	0.0590	552,481	24.6600	11 %	98,640	0.3255 %	16.36
BAM.PR.M	4.7844 %	4.8085 %	0.3488	2,903,149	24.8200	11 %	99,280	-0.3213 %	15.84
IAG.PR.A	4.6185 %	4.6063 %	-1.5957	54,752	24.9000	11 %	99,600	-0.4000 %	16.27
RY.PR.A	4.4536 %	4.4681 %	0.2089	336,723	24.9800	11 %	99,920	0.1202 %	16.48
MFC.PR.C	4.5000 %	4.4940 %	-0.3131	444,584	25.0000	11 %	100,000	0.1603 %	6.97
CM.PR.I	4.6720 %	4.6787 %	0.4364	2,772,249	25.1500	11 %	100,600	0.1992 %	7.45
WN.PR.E	4.7160 %	4.7788 %	0.1305	451,189	25.1800	11 %	100,720	0.0795 %	15.82
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	4.6011 %	4.6082 %	-0.0533	1,094,641		100 %	894,360	0.0318 %	14.20

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved