

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
					<u>price</u>			
BCE.PR.S	2.5172 %	2.5003 %	0.1292	65,127	24.8500	100 %	99,400	21.05
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>2.5172 %</u>	<u>2.5003 %</u>	<u>0.1292</u>	<u>65,127</u>		<u>100 %</u>	<u>99,400</u>	<u>21.05</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
AIT.PR.A	5.2913 %	2.7098 %	-0.3644	48,652	25.7500	12 %	103,000	19.39
BNN.PR.G	5.4135 %	2.6894 %	-0.6349	26,059	26.0000	12 %	104,000	19.33
BCE.PR.R	5.8822 %	2.1858 %	-1.7712	35,872	26.2400	12 %	104,960	2.22
BC.PR.C	5.2457 %	2.3103 %	-1.4807	55,421	26.4500	13 %	105,800	20.27
BCE.PR.A	5.1415 %	2.3166 %	-1.8717	194,888	26.5000	13 %	106,000	19.88
BCE.PR.Z	5.0087 %	2.3598 %	-1.6709	66,281	26.5500	13 %	106,200	19.73
BCE.PR.C	5.2048 %	2.3021 %	-1.9910	114,278	26.6100	13 %	106,440	19.68
BC.PR.B	4.9250 %	1.2191 %	-1.9732	76,426	26.6500	13 %	106,600	1.76
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.2625 %</u>	<u>2.2584 %</u>	<u>-1.4760</u>	<u>77,530</u>		<u>100 %</u>	<u>843,000</u>	<u>15.27</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
								YTW
TCA.PR.X	5.5978 %	5.5347 %	0.1847	128,052	50.0200	3 %	100,040	14.38
W.PR.J	5.5666 %	5.5345 %	-0.0737	70,087	25.1500	3 %	100,600	3.59
TCA.PR.Y	5.5611 %	5.4920 %	-0.0120	203,344	50.3500	3 %	100,700	14.43
POW.PR.B	5.2907 %	5.2167 %	-0.4785	247,615	25.2800	3 %	101,120	5.39
PWF.PR.E	5.4219 %	5.3194 %	0.0429	87,854	25.3600	3 %	101,440	6.83
POW.PR.A	5.4988 %	5.1779 %	0.1737	148,725	25.4600	3 %	101,840	3.52
PWF.PR.F	5.1471 %	4.9097 %	-0.9228	267,077	25.5000	3 %	102,000	5.44
RY.PR.O	5.3690 %	4.7772 %	-0.1534	86,675	25.6100	3 %	102,440	3.71
CM.PR.P	5.3544 %	5.1328 %	-0.1210	256,912	25.6800	3 %	102,720	6.68
ENB.PR.A	5.3398 %	4.8569 %	-1.0342	53,690	25.7500	3 %	103,000	3.08
PWF.PR.H	5.5825 %	5.2904 %	0.4875	165,405	25.7500	3 %	103,000	6.05
BMO.PR.H	5.1257 %	4.9787 %	-0.4134	191,266	25.8500	3 %	103,400	6.87
BNS.PR.J	5.0754 %	4.8242 %	-0.7982	299,509	25.8600	3 %	103,440	7.38
CM.PR.D	5.5502 %	5.2254 %	0.4940	299,295	25.9000	3 %	103,600	6.31
CM.PR.E	5.4054 %	5.1031 %	-0.0130	330,643	25.9000	3 %	103,600	6.66
PWF.PR.G	5.6644 %	5.2212 %	0.6334	172,024	26.0400	3 %	104,160	5.77
WN.PR.A	5.5280 %	5.0645 %	-0.7251	147,988	26.2300	3 %	104,920	5.35
POW.PR.C	5.5238 %	5.0593 %	-0.0698	187,420	26.2500	3 %	105,000	6.04
GWO.PR.F	5.6169 %	5.2494 %	0.4237	82,177	26.2600	3 %	105,040	6.52
SLA.PR.E	6.1787 %	1.7260 %	1.1149	69,261	26.3000	3 %	105,200	0.97
CM.PR.C	5.6797 %	5.0863 %	0.5941	409,451	26.4100	3 %	105,640	5.79
CU.PR.A	5.4883 %	5.0825 %	-0.1338	109,532	26.4200	3 %	105,680	6.15
PWF.PR.I	5.6711 %	5.1264 %	0.5029	252,064	26.4500	3 %	105,800	6.28
NA.PR.J	6.0446 %	0.8436 %	0.1131	76,465	26.4700	3 %	105,880	1.10
CM.PR.B	5.6604 %	4.9556 %	0.4635	337,492	26.5000	3 %	106,000	4.76
NA.PR.K	5.5189 %	4.9189 %	-0.3471	159,291	26.5000	3 %	106,000	6.36
CU.PR.B	5.6476 %	5.2172 %	0.1422	109,008	26.5600	3 %	106,240	6.27
HSB.PR.A	5.8608 %	1.2534 %	-0.0389	28,921	26.6600	3 %	106,640	1.20
MMF.PR.C	5.6988 %	5.0765 %	0.3180	64,732	26.7600	3 %	107,040	5.37
CL.PR.B	5.7870 %	4.6103 %	0.0063	90,614	27.0000	3 %	108,000	2.31
RY.PR.S	5.4955 %	2.4606 %	-1.1888	178,990	27.7500	3 %	111,000	2.03
Cash						0 %	0	
Dividends Due						0 %	0	
						-	-	

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
								YTW
ECA.PR.A	8.4359 %	7.9968 %	2.4869	183,870	25.1900	10 %	100,760	0.11
ENB.PR.C	7.8555 %	4.1052 %	1.0369	102,538	25.4600	10 %	101,840	0.30
MG.PR.A	8.4824 %	2.8758 %	2.2144	109,594	25.5000	10 %	102,000	0.22
STW.PR.A	5.8480 %	5.5309 %	-0.8815	236,902	10.2600	10 %	102,600	4.60
ENB.PR.B	7.3786 %	-19.8298 %	-0.0022	151,581	25.7500	10 %	103,000	0.09
FCN.PR.A	6.0386 %	2.2522 %	-1.1866	387,804	10.3500	10 %	103,500	0.73
FCF.PR.A	5.7361 %	-37.2676 %	-1.0626	38,261	10.4600	10 %	104,600	0.09
ENB.PR.D	7.3308 %	5.4702 %	-1.0355	129,227	26.6000	10 %	106,400	2.36
BNN.PR.S	7.8037 %	5.6668 %	-0.2527	94,609	26.7500	10 %	107,000	2.25
BNN.PR.T	7.7368 %	5.9304 %	-0.4720	107,479	26.8200	10 %	107,280	2.64
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.2621 %</u>	<u>-1.7309 %</u>	<u>0.0669</u>	<u>153,622</u>		<u>100</u>	<u>1,038,980</u>	<u>1.35</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
								YTW
BNA.PR.B	4.9425 %	5.0454 %	0.1748	773,325	25.0400	7 %	100,160	8.74
ABK.PR.C	4.8593 %	1.8041 %	-0.5721	28,353	62.5600	7 %	102,911	0.68
ASC.PR.A	5.0676 %	4.7776 %	0.1189	131,828	10.3600	7 %	103,600	5.70
CGI.PR.B	4.4694 %	4.2313 %	-0.6585	69,364	26.0100	7 %	104,040	7.72
PAY.PR.A	5.2682 %	4.3342 %	0.3441	36,053	26.1000	7 %	104,400	3.60
DFN.PR.A	5.0191 %	4.2888 %	0.0000	375,964	10.4600	7 %	104,600	4.68
FTN.PR.A	4.9858 %	3.9105 %	0.0000	169,137	10.5300	7 %	105,300	3.90
CAC.PR.A	5.1136 %	3.5527 %	0.0000	27,844	26.4000	7 %	105,600	2.69
WFS.PR.A	4.9528 %	4.3394 %	-0.0079	583,574	10.6000	7 %	106,000	5.79
DIV.PR.A	5.4717 %	-20.2989 %	-0.1003	37,403	26.5000	7 %	106,000	0.09
BNA.PR.A	5.8737 %	4.0643 %	0.3505	56,433	26.6000	7 %	106,400	0.25
CVF.PR.A	5.6285 %	-26.0351 %	-0.0341	27,116	26.6500	7 %	106,600	0.09
DCF.PR.A	6.5421 %	-30.3116 %	-0.2775	26,121	26.7500	7 %	107,000	0.09
PIC.PR.A	5.2947 %	4.2043 %	-0.0344	107,227	16.2900	7 %	108,605	5.29
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.2542 %</u>	<u>-2.3838 %</u>	<u>-0.0495</u>	<u>172,814</u>		<u>100</u>	<u>1,471,217</u>	<u>3.50</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
				Value	bid	weight		YTW
					price			
MFC.PR.A	4.0196 %	3.9493 %	-0.5617	666,911	25.5000	4 %	102,000	9.04
RY.PR.K	4.5631 %	2.4998 %	0.0400	98,502	25.7500	4 %	103,000	0.15
CM.PR.M	5.4430 %	3.8004 %	0.4936	102,933	25.9600	4 %	103,840	1.05
BMO.PR.F	5.3078 %	-4.7095 %	0.3003	55,972	26.1500	4 %	104,600	0.15
GWO.PR.E	4.4592 %	3.8733 %	-0.4503	99,058	26.3500	4 %	105,400	5.77
TD.PR.N	4.3610 %	3.9226 %	-0.4999	202,392	26.3700	4 %	105,480	7.73
PWF.PR.J	4.4423 %	3.9489 %	-0.4903	113,206	26.4500	4 %	105,800	7.37
TD.PR.M	4.4390 %	3.9551 %	-0.3817	144,143	26.4700	5 %	105,880	7.54
BNN.PR.J	5.0943 %	4.8703 %	0.8542	173,570	26.5000	5 %	106,000	9.71
BMO.PR.I	4.4660 %	2.1643 %	-0.6396	125,906	26.5900	5 %	106,360	1.35
BMO.PR.G	4.5113 %	1.6645 %	-0.6698	93,033	26.6000	5 %	106,400	1.12
TD.PR.J	4.7789 %	1.7193 %	-0.4769	138,010	26.6800	5 %	106,720	0.82
CM.PR.R	4.6332 %	3.7719 %	-0.3529	93,177	26.7200	5 %	106,880	3.50
BNN.PR.I	5.1210 %	4.5049 %	0.0852	90,944	26.8500	5 %	107,400	4.37
GWO.PR.X	4.4444 %	3.8309 %	-0.6108	360,433	27.0000	5 %	108,000	7.44
WN.PR.B	4.7352 %	3.3159 %	-0.3221	79,631	27.1900	5 %	108,760	4.35
ACO.PR.A	5.2636 %	4.4410 %	0.0000	43,838	27.3100	5 %	109,240	5.98
PWF.PR.D	4.7549 %	3.3661 %	-0.7404	59,458	27.3400	5 %	109,360	3.07
CM.PR.T	5.4845 %	0.9834 %	-0.1551	105,662	27.3500	5 %	109,400	1.06
CM.PR.A	4.8340 %	3.1242 %	-0.6868	151,372	27.4100	5 %	109,640	3.07
IGI.PR.A	5.1895 %	4.1960 %	0.0268	204,119	27.7000	5 %	110,800	4.36
BNN.PR.H	5.1523 %	3.5871 %	-0.6634	168,418	27.9000	5 %	111,600	3.78
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.7993 %</u>	<u>3.0426 %</u>	<u>-0.2706</u>	<u>152,315</u>		<u>100</u>	<u>2,352,560</u>	<u>4.21</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
BNF.PR.A	2.8657 %	2.8603 %	1.0117	39,448	22.9000	16 %	91,600	20.00
BNN.PR.B	2.8348 %	2.8260 %	1.0092	298,753	23.1500	16 %	92,600	20.08
TOC.PR.B	2.6569 %	2.6503 %	-0.1032	65,499	24.7000	17 %	98,800	20.55
AL.PR.F	2.8125 %	0.0000 %	0.1038	35,815	25.0000	17 %	100,000	0.08
PWF.PR.A	2.6229 %	-0.9712 %	0.8902	52,397	25.0200	17 %	100,080	0.08
AL.PR.E	3.6197 %	-29.3907 %	1.8089	53,693	25.9000	18 %	103,600	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>2.9083 %</u>	<u>-4.0167 %</u>	<u>0.7888</u>	<u>88,868</u>		<u>100 %</u>	<u>586,680</u>	<u>9.80</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2004-07-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
W.PR.H	5.5243 %	5.4767 %	-0.0293	134,948	24.8900	100 %	99,560	14.45
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.5243 %</u>	<u>5.4767 %</u>	<u>-0.0293</u>	<u>134,948</u>		<u>100 %</u>	<u>99,560</u>	<u>14.45</u>

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