

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS</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>Rating</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>
BCE.PR.S	2.7501 %	2.7307 %	0.0000	Pfd-2	85,455	25.0600	100 %	100,240	20.41
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>2.7501 %</u>	<u>2.7307 %</u>	<u>0.0000</u>		<u>85,455</u>		<u>100 %</u>	<u>100,240</u>	<u>20.41</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	-	-	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>		<u>Bid)</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BCE.PR.R	6.1226 %	2.8037 %	0.0000	Pfd-2	34,822	25.2100	14 %	100,840	1.23
BC.PR.B	5.1572 %	2.6013 %	-0.3594	Pfd-2 (high)	31,018	25.4500	14 %	101,800	0.73
AIT.PR.A	5.3160 %	2.8941 %	-0.4447	Pfd-2 (low)	53,567	25.6300	14 %	102,520	19.37
BC.PR.C	5.4072 %	2.6459 %	-0.5857	Pfd-2 (high)	61,579	25.6600	14 %	102,640	0.97
BCE.PR.A	5.1905 %	2.6687 %	-0.7738	Pfd-2	93,557	26.2500	14 %	105,000	1.97
BCE.PR.Z	5.0371 %	2.5823 %	-1.1196	Pfd-2	57,740	26.4000	15 %	105,600	2.20
BCE.PR.C	5.2264 %	2.7116 %	-0.8874	Pfd-2	90,076	26.5000	15 %	106,000	19.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3469 %</u>	<u>2.7004 %</u>	<u>-0.6016</u>		<u>60,671</u>		<u>100 %</u>	<u>724,400</u>	<u>6.56</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
NA.PR.L	4.8481 %	4.8775 %	-0.2501	Pfd-2 (high)n	507,530	25.0100	3 %	100,040	15.71
ELF.PR.F	5.2600 %	5.3171 %	-0.4867	Pfd-2 (low)n	44,958	25.1900	3 %	100,760	6.58
HSB.PR.A	6.1637 %	3.7321 %	2.4274	Pfd-1 (low)	38,327	25.3500	3 %	101,400	0.16
BNS.PR.K	4.7244 %	4.6669 %	-0.7436	Pfd-1 (low)n	617,343	25.4000	3 %	101,600	7.09
W.PR.J	5.4773 %	5.0730 %	0.1723	Pfd-2 (low)	46,237	25.5600	3 %	102,240	2.69
RY.PR.W	4.7852 %	4.5991 %	-0.6893	Pfd-1 (low)n	643,708	25.6000	3 %	102,400	6.98
WN.PR.D	5.0584 %	4.9048 %	-0.4033	Pfd-2 (low)	1,538,088	25.7000	3 %	102,800	7.26
WN.PR.C	5.0485 %	4.9332 %	-0.3719	Pfd-2 (low)	727,079	25.7500	3 %	103,000	7.06
GWO.PR.G	5.0388 %	4.7014 %	-0.1339	Pfd-2 (high)n	270,461	25.8000	3 %	103,200	6.85
ENB.PR.A	5.3274 %	1.7393 %	-0.5688	Pfd-2 (low)	32,860	25.8100	3 %	103,240	0.33
PWF.PR.F	5.0695 %	4.6104 %	-0.8198	Pfd-2 (high)n	91,074	25.8900	3 %	103,560	4.62
W.PR.H	5.3068 %	5.0543 %	-0.2461	Pfd-2 (low)	51,005	25.9100	3 %	103,640	6.07
HSB.PR.C	4.9133 %	4.7225 %	-0.2872	Pfd-1 (low)n	250,947	25.9500	3 %	103,800	7.10
POW.PR.A	5.3950 %	4.2493 %	0.6661	Pfd-2n	81,860	25.9500	3 %	103,800	0.83
CM.PR.P	5.2987 %	4.9855 %	0.7213	Pfd-2 (high)n	153,019	25.9500	3 %	103,800	5.94
POW.PR.B	5.1442 %	4.6697 %	-0.5080	Pfd-2n	88,408	26.0000	3 %	104,000	4.60
CM.PR.G	5.1923 %	4.9353 %	0.6855	Pfd-2 (high)n	295,207	26.0000	3 %	104,000	6.95
RY.PR.O	5.2783 %	-7.2248 %	0.0000	Pfd-1 (low)n	104,098	26.0500	3 %	104,200	0.08
BNS.PR.J	5.0000 %	4.6165 %	-0.4128	Pfd-1 (low)n	134,916	26.2500	3 %	105,000	6.67
TCA.PR.Y	5.3283 %	4.9620 %	-0.3269	Pfd-2 (low)	89,791	52.5500	3 %	105,100	6.81
TCA.PR.X	5.3181 %	4.9094 %	-0.7583	Pfd-2 (low)	65,694	52.6500	3 %	105,300	6.57
POW.PR.C	5.4987 %	4.9560 %	0.3369	Pfd-2n	65,866	26.3700	3 %	105,480	5.28
CM.PR.E	5.3030 %	4.7935 %	0.0814	Pfd-2 (high)n	151,788	26.4000	3 %	105,600	5.94
PWF.PR.E	5.2083 %	4.7070 %	-0.2713	Pfd-2 (high)n	53,091	26.4000	3 %	105,600	6.14
CM.PR.D	5.4410 %	4.8789 %	0.5123	Pfd-2 (high)n	142,732	26.4200	3 %	105,680	5.58
WN.PR.A	5.4841 %	4.1587 %	-0.3492	Pfd-2 (low)	103,303	26.4400	3 %	105,760	1.32
BMO.PR.H	5.0057 %	4.4175 %	-0.9158	Pfd-1 (low)n	90,664	26.4700	3 %	105,880	6.25
PWF.PR.H	5.4245 %	4.7656 %	-0.0050	Pfd-2 (high)n	43,695	26.5000	3 %	106,000	5.31
CM.PR.B	5.6455 %	4.6355 %	1.3855	Pfd-2 (high)n	216,479	26.5700	3 %	106,280	1.42
NA.PR.K	5.4981 %	4.8101 %	0.3138	Pfd-2 (high)n	97,105	26.6000	3 %	106,400	4.91
CU.PR.A	5.4450 %	4.6036 %	-0.0748	Pfd-2	54,284	26.6300	3 %	106,520	2.40
CM.PR.C	5.6138 %	4.6219 %	1.1571	Pfd-2 (high)n	188,384	26.7200	3 %	106,880	1.87
PWF.PR.I	5.6075 %	4.8579 %	0.5901	Pfd-2 (high)n	75,670	26.7500	3 %	107,000	3.34

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
PWF.PR.G	5.4955 %		4.2201 %	0.0853	Pfd-2 (high)n	70,015	26.8400	3 % 107,360		1.84
RY.PR.S	5.6691 %		2.6855 %	0.7836	Pfd-1 (low)n	167,760	26.9000	3 % 107,600		1.03
GWO.PR.F	5.4711 %		4.2798 %	-0.3758	Pfd-2 (high)n	39,960	26.9600	3 % 107,840		2.91
CU.PR.B	5.5617 %		4.3834 %	0.0000	Pfd-2	48,744	26.9700	3 % 107,880		2.61
CL.PR.B	5.7763 %		2.7298 %	0.5431	Pfd-1 (low)n	55,291	27.0500	3 % 108,200		1.36
					Cash			0 %		0
					Dividends Due			0 %		0
					Income Tax Due			0 %		0
					Capital Gains Tax Due			0 %		0
	<u>5.3219 %</u>		<u>4.1965 %</u>	<u>0.0408</u>		<u>196,180</u>		<u>100</u>	<u>3,978,840</u>	<u>4.62</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
FCF.PR.A	5.8252 %	3.9851 %	-0.4541	Pfd-2	35,275	10.3000	11 %	103,000	0.96
FIG.PR.A	6.0386 %	-21.6130 %	-1.1003	Pfd-2	44,152	10.3500	11 %	103,500	0.09
FCN.PR.A	5.9751 %	0.9113 %	-0.9419	Pfd-2	69,747	10.4600	11 %	104,600	0.65
BNN.PR.S	7.9192 %	5.4127 %	1.0259	Pfd-2 (low)	97,976	26.3600	11 %	105,440	1.32
BSD.PR.A	5.6711 %	5.2316 %	-1.4753	Pfd-2	136,173	10.5800	11 %	105,800	7.35
BNN.PR.T	7.8037 %	5.5945 %	0.6637	Pfd-2 (low)	54,561	26.5900	11 %	106,360	1.74
ENB.PR.D	7.3198 %	4.2919 %	-0.0171	Pfd-2	92,402	26.6400	11 %	106,560	1.44
STW.PR.A	5.5659 %	3.3184 %	-1.1840	Pfd-2 (low)	68,494	10.7800	11 %	107,800	0.41
MST.PR.A	6.0185 %	4.5963 %	-0.8875	Pfd-2 (low)	69,685	10.8000	11 %	108,000	3.57
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.4612 %</u>	<u>1.3664 %</u>	<u>-0.4856</u>		<u>74,438</u>		<u>100 %</u>	<u>951,060</u>	<u>1.96</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
EN.PR.A	4.1958 %	3.0798 %	0.0000	Pfd-2 (low)	33,153	25.3300	6 %	101,320	0.37
PAY.PR.A	5.3274 %	4.3492 %	0.7670	Pfd-1 (low)	29,792	25.8100	6 %	103,240	2.70
SXT.PR.A	5.4900 %	1.4368 %	0.3872	Pfd-2 (low)	62,454	25.9600	7 %	103,840	0.60
BNA.PR.B	4.7600 %	3.6771 %	-0.1230	Pfd-2	36,487	26.0000	7 %	104,000	0.08
MUH.PR.A	5.2817 %	3.9159 %	0.1751	Pfd-2	35,740	15.6200	7 %	104,139	2.25
CVF.PR.A	5.7034 %	-14.4616 %	0.4535	Pfd-2	25,564	26.3000	7 %	105,200	0.09
DIV.PR.A	5.4717 %	-23.3421 %	0.0042	Pfd-2	49,343	26.5000	7 %	106,000	0.09
FFN.PR.A	4.9435 %	3.6650 %	0.0000	Pfd-2	50,909	10.6200	7 %	106,200	3.83
WFS.PR.A	4.9296 %	4.1848 %	0.2487	Pfd-2	162,535	10.6500	7 %	106,500	4.99
DFN.PR.A	4.9296 %	3.5902 %	0.0635	Pfd-2	71,128	10.6500	7 %	106,500	3.83
FTU.PR.A	4.9065 %	4.1464 %	0.0000	Pfd-2	55,960	10.7000	7 %	107,000	6.08
BNA.PR.A	5.8299 %	-19.6570 %	0.1904	Pfd-2	36,122	26.8000	7 %	107,200	0.09
FTN.PR.A	4.8521 %	2.5857 %	-0.1803	Pfd-2	60,251	10.8200	7 %	108,200	3.01
PIC.PR.A	5.2591 %	3.8702 %	0.2264	Pfd-2	165,252	16.4000	7 %	109,339	4.48
LFE.PR.A	4.7727 %	3.6896 %	-0.1595	Pfd-2 (low)	245,339	11.0000	7 %	110,000	6.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.1113 %	-1.0277 %	0.1349		75,587		100 %	1,588,677	2.60

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
BMO.PR.I	4.6099 %	1.6508 %	0.2995	Pfd-1(low)n	42,792	25.7600	5 %	103,040	0.32
RY.PR.K	4.5314 %	-14.0217 %	0.0492	Pfd-1(low)	86,341	25.9300	5 %	103,720	0.09
BMO.PR.G	4.6189 %	-16.3627 %	0.0021	Pfd-1(low)n	50,814	25.9800	5 %	103,920	0.09
TD.PR.J	4.8832 %	1.7199 %	0.6813	Pfd-1(low)n	52,795	26.1100	5 %	104,440	0.24
MFC.PR.A	3.8519 %	3.3485 %	-0.4949	Pfd-1(low)n	282,722	26.6100	5 %	106,440	8.47
GWO.PR.E	4.3583 %	2.8559 %	-0.7946	Pfd-2(high)n	78,671	26.9600	5 %	107,840	3.39
PWF.PR.J	4.2899 %	2.6459 %	-1.0820	Pfd-2(high)n	57,305	27.3900	5 %	109,560	2.58
TD.PR.N	4.1910 %	2.9713 %	-0.8268	Pfd-1(low)n	156,582	27.4400	5 %	109,760	3.44
WN.PR.B	4.6784 %	2.6195 %	-0.2681	Pfd-2(low)	51,738	27.5200	5 %	110,080	3.47
CM.PR.R	4.4953 %	2.3591 %	-0.8672	Pfd-2(high)n	78,586	27.5400	5 %	110,160	2.57
TD.PR.M	4.2650 %	2.9505 %	-0.8607	Pfd-1(low)	107,570	27.5500	5 %	110,200	3.44
CM.PR.A	4.7903 %	1.9855 %	-0.5941	Pfd-2(high)n	144,966	27.6600	5 %	110,640	2.12
BNN.PR.I	4.9532 %	3.4616 %	-0.2000	Pfd-2(low)	49,660	27.7600	5 %	111,040	3.51
PWF.PR.D	4.6578 %	1.8463 %	-1.1597	Pfd-2(high)n	29,537	27.9100	5 %	111,640	2.13
BNN.PR.J	4.8214 %	4.2717 %	0.6033	Pfd-2(low)	125,081	28.0000	5 %	112,000	6.96
GWO.PR.X	4.2705 %	2.4774 %	-1.3136	Pfd-2(high)n	197,400	28.1000	5 %	112,400	3.82
BNN.PR.H	5.1138 %	2.8634 %	-0.2754	Pfd-2(low)	180,343	28.1100	5 %	112,440	2.89
ACO.PR.A	5.0670 %	2.6681 %	-0.8534	Pfd-2(low)	39,469	28.3700	5 %	113,480	3.06
IGM.PR.A	5.0598 %	2.9013 %	-0.0911	Pfd-2n	222,372	28.4100	5 %	113,640	3.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6089 %</u>	<u>0.9007 %</u>	<u>-0.4314</u>		<u>107,627</u>			<u>100 2,076,440</u>	<u>2.98</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings bid price	Holdings weight	Market Value	Modified Duration	YTW
BNN.PR.B	3.2197 %	3.2255 %	2.1515	Pfd-2 (low)	171,186	23.1000	19 %	92,400	19.02	
BNN.PR.K	3.2169 %	3.2230 %	1.7463	Pfd-2 (low)	77,897	23.1200	19 %	92,480	19.03	
PWF.PR.A	2.9631 %	-4.8017 %	0.7791	Pfd-2 (high)	32,549	25.1000	20 %	100,400	0.08	
TOC.PR.B	2.9305 %	-17.5486 %	-0.0435	Pfd-2 (low)	43,976	25.3800	21 %	101,520	0.09	
AL.PR.E	4.0323 %	-54.7927 %	0.0000	Pfd-2 (low)	27,638	26.3500	21 %	105,400	0.10	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>3.2812 %</u>	<u>-15.1213 %</u>	<u>0.8820</u>		<u>68,401</u>		<u>100 %</u>	<u>492,200</u>	<u>7.20</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2005-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
GWO.PR.H	4.9591 %	4.9949 %	0.4234	Pfd-2 (high)n	2,180,115	24.4500	20 %	97,800	15.49
CM.PR.H	4.8682 %	4.9138 %	0.0000	Pfd-2 (high)n	921,051	24.6500	20 %	98,600	15.62
MFC.PR.B	4.6932 %	4.6924 %	-0.7394	Pfd-1 (low)n	1,136,110	24.7700	20 %	99,080	16.09
SLF.PR.A	4.7883 %	4.7794 %	-0.4035	Pfd-1 (low)n	1,256,516	24.8000	20 %	99,200	15.95
SLF.PR.B	4.8232 %	4.8794 %	-0.0206	Pfd-1 (low)n	1,322,419	24.8800	20 %	99,520	15.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.8260 %</u>	<u>4.8515 %</u>	<u>-0.1496</u>		<u>1,361,494</u>		<u>100 %</u>	<u>494,200</u>	<u>15.76</u>

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