

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2005-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating		Trading Value	bid price	weight	Value	Duration
									YTW
BCE.PR.S	2.6859 %	2.6630 %	-0.5643	Pfd-2	74,433	25.1300	100 %	100,520	20.58
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>2.6859 %</u>	<u>2.6630 %</u>	<u>-0.5643</u>		<u>74,433</u>		<u>100 %</u>	<u>100,520</u>	<u>20.58</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2005-09-30

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
BCE.PR.R	6.1008 %	2.6709 %	-0.2411	Pfd-2	48,952	25.3000	12 %	101,200	1.14
AIT.PR.A	5.3811 %	3.0125 %	-0.1187	Pfd-2 (low)	46,657	25.3200	12 %	101,280	19.30
BC.PR.B	5.1673 %	1.2397 %	-0.7476	Pfd-2 (high)	34,412	25.4000	12 %	101,600	0.66
BNN.PR.G	5.3721 %	1.7446 %	-0.8789	Pfd-2 (low)	25,418	26.2000	13 %	104,800	1.13
BC.PR.C	5.2857 %	-1.1412 %	-1.8889	Pfd-2 (high)	58,771	26.2500	13 %	105,000	0.91
BCE.PR.Z	5.0181 %	2.4990 %	-1.5474	Pfd-2	59,264	26.5000	13 %	106,000	2.12
BCE.PR.A	5.1357 %	2.2101 %	-1.7942	Pfd-2	97,789	26.5300	13 %	106,120	1.89
BCE.PR.C	5.1583 %	2.3968 %	-2.1649	Pfd-2	91,324	26.8500	13 %	107,400	2.33
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3232 %</u>	<u>1.8253 %</u>	<u>-1.1876</u>		<u>58,169</u>		<u>100 %</u>	<u>833,400</u>	<u>3.63</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2005-09-30

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		-
						price			YTW
HSB.PR.A	6.0000 %	6.0463 %	3.0692	Pfd-1(low)	36,898	25.0000	2 %	100,000	13.87
BNS.PR.K	4.7733 %	4.6991 %	-0.6332	Pfd-1(low)n	533,489	25.1400	2 %	100,560	7.08
NA.PR.L	4.8077 %	4.8415 %	-0.2884	Pfd-2(high)n	399,025	25.2200	2 %	100,880	7.03
HSB.PR.C	5.0197 %	4.9052 %	-0.0716	Pfd-1(low)n	207,740	25.4000	2 %	101,600	7.09
ELF.PR.F	5.1961 %	4.9932 %	-1.0739	Pfd-2(low)n	56,591	25.5000	2 %	102,000	6.61
W.PR.J	5.4581 %	4.5648 %	-0.0450	Pfd-2(low)	46,226	25.6500	3 %	102,600	1.77
RY.PR.W	4.7573 %	4.5682 %	-0.8042	Pfd-1(low)n	503,686	25.7500	3 %	103,000	6.90
WN.PR.D	5.0485 %	4.8175 %	-0.7083	Pfd-2(low)	1,055,558	25.7500	3 %	103,000	7.24
WN.PR.C	5.0466 %	4.8036 %	-0.7489	Pfd-2(low)	632,829	25.7600	3 %	103,040	7.08
POW.PR.A	5.4138 %	-2.4592 %	0.6884	Pfd-2n	74,510	25.8600	3 %	103,440	0.08
ENB.PR.A	5.3150 %	1.3816 %	-0.5039	Pfd-2(low)	32,924	25.8700	3 %	103,480	0.25
POW.PR.B	5.1541 %	4.5112 %	-0.4105	Pfd-2n	87,629	25.9500	3 %	103,800	4.58
GWO.PR.G	5.0000 %	4.6431 %	-0.2240	Pfd-2(high)n	255,045	26.0000	3 %	104,000	6.77
CM.PR.G	5.1784 %	4.7675 %	0.3495	Pfd-2(high)n	257,481	26.0700	3 %	104,280	6.97
W.PR.H	5.2682 %	4.7794 %	-0.7601	Pfd-2(low)	49,038	26.1000	3 %	104,400	6.09
RY.PR.O	5.2601 %	-6.1615 %	0.2715	Pfd-1(low)n	87,709	26.1400	3 %	104,560	0.08
TCA.PR.X	5.3537 %	4.8686 %	-0.7739	Pfd-2(low)	62,185	52.3000	3 %	104,600	6.58
PWF.PR.F	5.0191 %	4.4714 %	-0.8359	Pfd-2(high)n	85,525	26.1500	3 %	104,600	4.55
CM.PR.E	5.3476 %	4.7787 %	0.2698	Pfd-2(high)n	121,784	26.1800	3 %	104,720	5.94
POW.PR.C	5.5344 %	4.8927 %	0.8303	Pfd-2n	66,931	26.2000	3 %	104,800	5.27
TCA.PR.Y	5.3435 %	4.8663 %	-0.6855	Pfd-2(low)	82,049	52.4000	3 %	104,800	6.83
CM.PR.P	5.2381 %	4.6357 %	0.3499	Pfd-2(high)n	155,800	26.2500	3 %	105,000	5.96
BNS.PR.J	4.9848 %	4.4378 %	-0.6844	Pfd-1(low)n	137,561	26.3300	3 %	105,320	6.69
CM.PR.D	5.4596 %	4.7681 %	0.6333	Pfd-2(high)n	121,122	26.3300	3 %	105,320	5.57
CM.PR.B	5.6797 %	4.3269 %	1.4880	Pfd-2(high)n	203,695	26.4100	3 %	105,640	1.36
CU.PR.A	5.4820 %	4.8694 %	0.4565	Pfd-2	52,624	26.4500	3 %	105,800	5.40
WN.PR.A	5.4717 %	4.2496 %	-0.3333	Pfd-2(low)	101,115	26.5000	3 %	106,000	1.24
PWF.PR.H	5.4184 %	4.8186 %	0.1324	Pfd-2(high)n	38,662	26.5300	3 %	106,120	5.23
CM.PR.C	5.6540 %	4.4549 %	1.2760	Pfd-2(high)n	190,146	26.5300	3 %	106,120	1.81
BMO.PR.H	4.9793 %	4.3899 %	-0.8712	Pfd-1(low)n	96,648	26.6100	3 %	106,440	6.17
CU.PR.B	5.6159 %	4.8998 %	0.7595	Pfd-2	41,817	26.7100	3 %	106,840	3.35
PWF.PR.E	5.1440 %	4.5635 %	-0.4021	Pfd-2(high)n	44,957	26.7300	3 %	106,920	6.07
PWF.PR.I	5.5949 %	4.9095 %	0.9346	Pfd-2(high)n	75,826	26.8100	3 %	107,240	4.04

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified	
	Bid	(at Disparity Bid)	Disparity	Rating	Trading Value	- bid price	- weight	Value	Duration	- YTW
PWF.PR.G	5.4976 %	4.4387 %	0.4691	Pfd-2 (high)n	68,052	26.8300	3 %	107,320	1.76	
NA.PR.K	5.4449 %	4.6257 %	0.2711	Pfd-2 (high)n	89,934	26.8600	3 %	107,440	2.49	
GWO.PR.F	5.4833 %	4.4840 %	0.0000	Pfd-2 (high)n	35,573	26.9000	3 %	107,600	2.82	
RY.PR.S	5.6670 %	2.8788 %	0.9786	Pfd-1 (low)n	156,816	26.9100	3 %	107,640	0.95	
MIC.PR.A	5.6586 %	4.2409 %	0.4485	Pfd-1 (low)n	26,109	26.9500	3 %	107,800	2.18	
CL.PR.B	5.7424 %	2.4423 %	0.3649	Pfd-1 (low)n	52,543	27.2100	3 %	108,840	1.28	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.3235 %</u>	<u>4.0494 %</u>	<u>0.0839</u>		<u>163,007</u>			<u>100 4,087,560</u>	<u>4.66</u>	

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2005-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
FCF.PR.A	5.8480 %	3.1174 %	-0.4594	Pfd-2	32,634	10.2600	11 %	102,600	0.89
FIG.PR.A	6.0096 %	-37.6601 %	-1.1392	Pfd-2	36,393	10.4000	11 %	104,000	0.09
FCN.PR.A	5.9809 %	-1.4649 %	-0.9253	Pfd-2	69,136	10.4500	11 %	104,500	0.58
BNN.PR.S	7.9706 %	4.6860 %	1.1524	Pfd-2 (low)	100,591	26.1900	11 %	104,760	1.26
BSD.PR.A	5.7143 %	5.3967 %	-1.1855	Pfd-2	105,469	10.5000	11 %	105,000	7.25
MST.PR.A	6.1905 %	5.0822 %	-0.5588	Pfd-2 (low)	66,027	10.5000	11 %	105,000	3.53
ENB.PR.D	7.3585 %	3.5584 %	0.0000	Pfd-2	103,315	26.5000	11 %	106,000	1.38
STW.PR.A	5.5814 %	0.8197 %	-1.1871	Pfd-2 (low)	73,041	10.7500	11 %	107,500	0.34
BNN.PR.T	7.7138 %	4.0061 %	0.0000	Pfd-2 (low)	72,537	26.9000	11 %	107,600	1.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.4892 %	-1.3330 %	-0.4777		73,404		100 %	946,960	1.89

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2005-09-30

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		YTW
						price			
SXT.PR.A	5.5240 %	0.2165 %	0.3000	Pfd-2 (low)	63,983	25.8000	7 %	103,200	0.53
BNA.PR.B	4.7858 %	4.6005 %	0.0000	Pfd-2	26,596	25.8600	7 %	103,440	8.16
PAY.PR.A	5.2885 %	4.0349 %	0.4416	Pfd-1 (low)	25,958	26.0000	8 %	104,000	2.63
DIV.PR.A	5.5449 %	-19.4094 %	0.0604	Pfd-2	73,571	26.1500	8 %	104,600	0.09
MUH.PR.A	5.2414 %	3.7084 %	0.1786	Pfd-2	49,356	15.7400	8 %	104,939	2.17
BNA.PR.A	5.8936 %	-12.0857 %	0.4353	Pfd-2	35,028	26.5100	8 %	106,040	0.09
DFN.PR.A	4.9482 %	3.6597 %	0.0000	Pfd-2	67,551	10.6100	8 %	106,100	3.76
FTN.PR.A	4.8974 %	2.8388 %	-0.0890	Pfd-2	81,641	10.7200	8 %	107,200	2.94
FFN.PR.A	4.8837 %	3.3065 %	-0.0374	Pfd-2	48,333	10.7500	8 %	107,500	3.77
WFS.PR.A	4.8387 %	3.6262 %	0.0171	Pfd-2	183,661	10.8500	8 %	108,500	4.99
FTU.PR.A	4.8387 %	3.8995 %	-0.0052	Pfd-2	55,897	10.8500	8 %	108,500	6.04
LFE.PR.A	4.8165 %	3.8200 %	-0.1242	Pfd-2 (low)	188,294	10.9000	8 %	109,000	6.04
PIC.PR.A	5.2400 %	3.8587 %	0.1654	Pfd-2	173,925	16.4600	8 %	109,739	4.40
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1312 %</u>	<u>0.5060 %</u>	<u>0.1016</u>		<u>83,428</u>		<u>100</u>	<u>1,382,757</u>	<u>3.53</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2005-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)		Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
BMO.PR.I	4.6009 %	1.3972 %	0.3233	Pfd-1 (low)n	53,052	25.8100	5 %	103,240	0.23
TD.PR.J	4.8907 %	3.5435 %	0.7768	Pfd-1 (low)n	55,086	26.0700	5 %	104,280	0.16
RY.PR.K	4.5054 %	-16.2815 %	0.0000	Pfd-1 (low)	81,601	26.0800	5 %	104,320	0.09
BMO.PR.G	4.5872 %	-19.7569 %	-0.0767	Pfd-1 (low)n	52,219	26.1600	5 %	104,640	0.09
MFC.PR.A	3.8534 %	3.3859 %	-0.3147	Pfd-1 (low)n	304,499	26.6000	5 %	106,400	8.38
GWO.PR.E	4.3599 %	2.9381 %	-0.4994	Pfd-2 (high)n	80,906	26.9500	5 %	107,800	3.31
CM.PR.R	4.5265 %	2.2675 %	-0.5774	Pfd-2 (high)n	101,086	27.3500	5 %	109,400	2.52
CM.PR.A	4.8428 %	2.0170 %	-0.3049	Pfd-2 (high)n	146,879	27.3600	5 %	109,440	2.06
PWF.PR.J	4.2603 %	2.4541 %	-1.0716	Pfd-2 (high)n	61,647	27.5800	5 %	110,320	2.50
TD.PR.N	4.1576 %	2.8047 %	-0.9661	Pfd-1 (low)n	149,990	27.6600	5 %	110,640	3.36
TD.PR.M	4.2358 %	2.8165 %	-0.9460	Pfd-1 (low)	102,182	27.7400	5 %	110,960	3.36
WN.PR.B	4.6396 %	2.0939 %	-0.7597	Pfd-2 (low)	51,628	27.7500	5 %	111,000	3.43
BNN.PR.I	4.9443 %	3.1308 %	-0.4520	Pfd-2 (low)	45,993	27.8100	5 %	111,240	3.48
BNN.PR.J	4.8301 %	4.1730 %	0.4107	Pfd-2 (low)	127,748	27.9500	5 %	111,800	6.97
PWF.PR.D	4.6429 %	1.7623 %	-1.0358	Pfd-2 (high)n	29,248	28.0000	5 %	112,000	2.05
BNN.PR.H	5.1248 %	2.5675 %	-0.4545	Pfd-2 (low)	158,056	28.0500	5 %	112,200	2.85
GWO.PR.X	4.2705 %	2.5318 %	-1.1558	Pfd-2 (high)n	155,096	28.1000	5 %	112,400	3.74
IGM.PR.A	5.0509 %	2.9189 %	0.0000	Pfd-2n	207,321	28.4600	5 %	113,840	3.47
ACO.PR.A	5.0439 %	2.5872 %	-0.8972	Pfd-2 (low)	39,949	28.5000	5 %	114,000	2.98
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6012 %</u>	<u>0.5922 %</u>	<u>-0.4305</u>		<u>105,732</u>		<u>100</u>	<u>2,079,920</u>	<u>2.92</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2005-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading	bid	weight	Value	Duration
		Bid)			Value	price			YTW
BNN.PR.K	3.4150 %	3.3891 %	2.2825	Pfd-2 (low)	121,823	23.0600	19 %	92,240	18.69
BNN.PR.B	3.3988 %	3.3736 %	2.6555	Pfd-2 (low)	178,109	23.1700	19 %	92,680	18.73
PWF.PR.A	3.1250 %	-9.4697 %	1.2635	Pfd-2 (high)	28,612	25.2000	20 %	100,800	0.08
TOC.PR.B	3.1065 %	-16.2303 %	0.0179	Pfd-2 (low)	45,533	25.3500	21 %	101,400	0.09
AL.PR.E	4.2857 %	-51.3940 %	0.0000	Pfd-2 (low)	33,738	26.2500	21 %	105,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.4748 %</u>	<u>-14.9788 %</u>	<u>1.1904</u>		<u>78,818</u>		<u>100 %</u>	<u>492,120</u>	<u>7.08</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2005-09-30

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		-
						price			YTW
CM.PR.H	4.8682 %	4.8618 %	-0.0219	Pfd-2 (high)n	882,016	24.6500	20 %	98,600	15.80
MFC.PR.B	4.7065 %	4.7300 %	-0.5769	Pfd-1 (low)n	960,374	24.7000	20 %	98,800	15.98
SLF.PR.A	4.7980 %	4.8140 %	-0.2616	Pfd-1 (low)n	891,567	24.7500	20 %	99,000	15.84
GWO.PR.H	4.8891 %	4.9058 %	0.0567	Pfd-2 (high)n	1,728,066	24.8000	20 %	99,200	15.68
SLF.PR.B	4.8251 %	4.8416 %	-0.1812	Pfd-1 (low)n	1,096,310	24.8700	20 %	99,480	15.79
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.8174 %</u>	<u>4.8307 %</u>	<u>-0.1968</u>		<u>1,112,147</u>		<u>100 %</u>	<u>495,080</u>	<u>15.82</u>

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