

HIMI Index - Ratchet

HIMI Account Number: J00000001

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
BCE.PR.S	3.1061 %	3.0905 %	-0.3391	56,432	25.1000	100 %	100,400	19.50
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.1061 %</u>	<u>3.0905 %</u>	<u>-0.3391</u>	<u>56,432</u>		<u>100 %</u>	<u>100,400</u>	<u>19.50</u>

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HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
BC.PR.B	5.2187 %	3.1152 %	0.0000	39,550	25.1500	14 %	100,600	19.20
BCE.PR.R	6.1372 %	2.9757 %	-0.5711	119,656	25.1500	14 %	100,600	1.06
BC.PR.C	5.4907 %	3.1267 %	-0.0334	59,248	25.2700	14 %	101,080	19.04
AIT.PR.A	5.3642 %	3.2237 %	-0.5848	41,518	25.4000	14 %	101,600	0.73
BCE.PR.A	5.1905 %	2.2434 %	-1.4387	97,598	26.2500	15 %	105,000	1.83
BCE.PR.Z	5.0371 %	2.2164 %	-1.6339	56,164	26.4000	15 %	105,600	2.06
BCE.PR.C	5.2166 %	2.4570 %	-1.7795	74,756	26.5500	15 %	106,200	2.28
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.3745 %</u>	<u>2.7569 %</u>	<u>-0.8781</u>	<u>69,852</u>		<u>100 %</u>	<u>720,680</u>	<u>6.51</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2005-10-31

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			
RY.PR.W	4.8592 %	4.7588 %	-0.6858	495,744	25.2100	3 %	100,840	6.89
ELF.PR.F	5.2351 %	5.1744 %	-0.9846	58,768	25.3100	3 %	101,240	6.51
W.PR.H	5.4028 %	5.2735 %	-0.4320	43,929	25.4500	3 %	101,800	5.97
WN.PR.C	5.0960 %	5.0030 %	-1.0840	468,122	25.5100	3 %	102,040	6.98
WN.PR.D	5.0920 %	4.9962 %	-1.0962	682,568	25.5300	3 %	102,120	7.14
W.PR.J	5.4666 %	4.7847 %	-0.0694	49,785	25.6100	3 %	102,440	2.57
POW.PR.A	5.4475 %	4.6127 %	0.8244	65,161	25.7000	3 %	102,800	2.49
HSB.PR.C	4.9611 %	4.7952 %	-0.4760	210,396	25.7000	3 %	102,800	7.02
GWO.PR.G	5.0466 %	4.8425 %	-0.2228	298,656	25.7600	3 %	103,040	6.67
POW.PR.B	5.1901 %	4.7531 %	-0.1502	95,806	25.7700	3 %	103,080	4.49
RY.PR.O	5.3274 %	-1.7582 %	0.4646	83,419	25.8100	3 %	103,240	0.08
PWF.PR.H	5.5588 %	5.1295 %	0.7633	48,103	25.8600	3 %	103,440	5.20
PWF.PR.F	5.0481 %	4.4022 %	-0.9195	94,789	26.0000	3 %	104,000	4.52
PWF.PR.E	5.2864 %	4.8680 %	0.2779	56,435	26.0100	3 %	104,040	6.04
CM.PR.G	5.1863 %	4.8489 %	0.0000	248,602	26.0300	3 %	104,120	6.88
CM.PR.P	5.2763 %	4.8280 %	0.4349	151,628	26.0600	3 %	104,240	5.86
POW.PR.C	5.5619 %	5.0699 %	1.0310	79,878	26.0700	3 %	104,280	5.18
TCA.PR.X	5.3671 %	4.9711 %	-0.8824	65,048	52.1700	3 %	104,340	6.49
PWF.PR.G	5.6470 %	5.0354 %	1.3389	60,295	26.1200	3 %	104,480	4.91
BNS.PR.J	5.0249 %	4.6176 %	-0.2735	142,703	26.1200	3 %	104,480	6.59
TCA.PR.Y	5.3323 %	4.8961 %	-1.1485	88,385	52.5100	3 %	105,020	6.74
CM.PR.D	5.4637 %	4.8559 %	0.5581	116,768	26.3100	3 %	105,240	5.49
PWF.PR.I	5.6948 %	5.0695 %	1.2699	82,368	26.3400	3 %	105,360	5.45
CM.PR.B	5.6818 %	4.6443 %	1.3807	203,841	26.4000	3 %	105,600	1.28
WN.PR.A	5.4924 %	4.7616 %	-0.3293	96,533	26.4000	3 %	105,600	3.71
CM.PR.E	5.2930 %	4.6708 %	-0.0548	126,700	26.4500	3 %	105,800	5.86
CM.PR.C	5.6689 %	4.8283 %	1.2540	169,305	26.4600	3 %	105,840	1.73
RY.PR.S	5.7504 %	3.1849 %	1.2933	146,065	26.5200	3 %	106,080	0.87
NA.PR.K	5.5064 %	4.6870 %	0.5426	105,985	26.5600	3 %	106,240	2.43
BMO.PR.H	4.9850 %	4.4698 %	-0.6102	84,838	26.5800	3 %	106,320	6.09
CU.PR.A	5.4409 %	4.8038 %	0.4064	45,296	26.6500	3 %	106,600	5.32
CU.PR.B	5.5700 %	4.7445 %	0.7450	48,555	26.9300	3 %	107,720	2.44
MIC.PR.A	5.6273 %	4.1449 %	0.6303	26,232	27.1000	3 %	108,400	2.09

Ticker	Current Yield	Yield-to-Worst (at Disparity Bid)	Price Trading Value	Average Holdings	Holdings bid price	Holdings weight	Market Value	Modified Duration	YTW
GWO.PR.F	5.4388 %	4.3224 %	0.0000	43,300	27.1200		3 % 108,480	2.74	
CL.PR.B	5.7551 %	2.8002 %	0.6722	55,978	27.1500		3 % 108,600	1.20	
Cash							0 % 0		
Dividends Due							0 % 0		
Income Tax Due							0 % 0		
Capital Gains Tax Due							0 % 0		
	<u>5.3678 %</u>	<u>4.5083 %</u>	<u>0.1344</u>	<u>139,911</u>			<u>100 3,659,760</u>	<u>4.61</u>	

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HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
FIG.PR.A	6.2189 %	6.3010 %	-0.7896	36,167	10.0500	11 %	100,500	6.90
FCN.PR.A	6.1275 %	3.2481 %	-0.6397	74,096	10.2000	11 %	102,000	0.49
FCF.PR.A	5.8824 %	4.1836 %	-0.4770	28,257	10.2000	11 %	102,000	0.80
BSD.PR.A	5.8083 %	5.6921 %	-1.1246	90,103	10.3300	11 %	103,300	7.14
ENB.PR.D	7.4971 %	5.2478 %	0.3746	104,856	26.0100	11 %	104,040	1.29
BAM.PR.S	8.0165 %	5.4821 %	0.8541	91,432	26.0400	11 %	104,160	1.18
STW.PR.A	5.7143 %	4.6599 %	-0.9798	86,570	10.5000	11 %	105,000	2.10
MST.PR.A	6.1905 %	5.2074 %	-0.6996	59,589	10.5000	11 %	105,000	3.44
BAM.PR.T	7.9048 %	5.7369 %	0.5048	63,776	26.2500	11 %	105,000	1.61
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	6.6004 %	5.0856 %	-0.3274	70,739		100 %	931,000	2.76

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	bid price	weight	Value	Duration
								YTW
PAY.PR.A	5.3669 %	4.5769 %	0.4577	53,696	25.6200	7 %	102,480	2.55
SXT.PR.A	5.5542 %	1.4827 %	0.3852	53,746	25.6600	7 %	102,640	0.44
BNA.PR.B	4.7950 %	4.6731 %	0.0000	30,325	25.8100	7 %	103,240	8.07
MUH.PR.A	5.2682 %	3.4731 %	0.0000	59,168	15.6600	7 %	104,405	2.12
DIV.PR.A	5.5112 %	-20.8614 %	-0.0244	56,049	26.3100	7 %	105,240	0.09
FTU.PR.A	4.9763 %	4.3651 %	0.0000	40,489	10.5500	7 %	105,500	5.96
BNA.PR.A	5.9204 %	-1.4140 %	0.4892	40,025	26.3900	7 %	105,560	0.08
FTN.PR.A	4.9716 %	3.3166 %	-0.0650	89,433	10.5600	7 %	105,600	2.86
FFN.PR.A	4.9482 %	3.6351 %	-0.0269	51,165	10.6100	7 %	106,100	3.69
DFN.PR.A	4.9296 %	3.5317 %	-0.0624	73,869	10.6500	7 %	106,500	3.69
CGI.PR.B	4.3232 %	3.6074 %	-0.9013	29,914	26.8900	7 %	107,560	3.18
LFE.PR.A	4.8611 %	3.9657 %	-0.2191	161,330	10.8000	7 %	108,000	5.97
PIC.PR.A	5.2914 %	3.8553 %	0.0000	164,603	16.3000	7 %	108,672	4.37
WFS.PR.A	4.8165 %	3.5943 %	-0.1060	268,729	10.9000	7 %	109,000	4.91
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.1065 %</u>	<u>1.5678 %</u>	<u>-0.0088</u>	<u>84,622</u>		<u>100</u>	<u>1,480,497</u>	<u>3.44</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	bid price	weight	Value	Duration
								YTW
RY.PR.K	4.5578 %	-11.9994 %	-0.0447	93,326	25.7800	5 %	103,120	0.08
TD.PR.J	4.9457 %	4.3124 %	0.8760	116,194	25.7800	5 %	103,120	3.81
BMO.PR.G	4.6530 %	1.2508 %	0.1286	54,034	25.7900	5 %	103,160	0.08
BMO.PR.I	4.5974 %	1.6708 %	0.2463	52,583	25.8300	5 %	103,320	0.15
MFC.PR.A	3.8973 %	3.5586 %	0.0000	292,990	26.3000	5 %	105,200	8.28
GWO.PR.E	4.3294 %	2.7959 %	-0.7040	87,927	27.1400	5 %	108,560	3.22
WN.PR.B	4.7196 %	2.6605 %	-0.4705	52,332	27.2800	5 %	109,120	3.34
PWF.PR.J	4.2962 %	2.4440 %	-0.9779	83,884	27.3500	5 %	109,400	2.44
CM.PR.R	4.5265 %	2.3466 %	-0.6190	65,068	27.3500	5 %	109,400	2.43
CM.PR.A	4.8287 %	1.9552 %	-0.5635	129,840	27.4400	5 %	109,760	1.98
PWF.PR.D	4.7359 %	2.2524 %	-0.5054	40,226	27.4500	5 %	109,800	1.98
TD.PR.M	4.2727 %	2.8297 %	-0.7712	127,716	27.5000	5 %	110,000	3.31
TD.PR.N	4.1742 %	2.6807 %	-0.9979	171,927	27.5500	5 %	110,200	3.32
BAM.PR.I	4.9532 %	3.2586 %	-0.4203	48,930	27.7600	5 %	111,040	3.39
BAM.PR.J	4.8214 %	4.1949 %	0.1889	119,686	28.0000	5 %	112,000	6.89
BAM.PR.H	5.1339 %	2.7063 %	-0.6047	144,804	28.0000	5 %	112,000	2.76
GWO.PR.X	4.2857 %	2.6890 %	-1.0560	175,957	28.0000	5 %	112,000	3.65
IGM.PR.A	5.0350 %	2.8981 %	-0.2038	183,205	28.5500	6 %	114,200	3.39
ACO.PR.A	4.9827 %	2.2393 %	-1.4459	66,643	28.8500	6 %	115,400	2.90
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.6215 %</u>	<u>1.9776 %</u>	<u>-0.4307</u>	<u>111,081</u>		<u>100</u>	<u>2,070,800</u>	<u>3.04</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2005-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading	Value	bid	weight	Value	Duration
					price			YTW
BAM.PR.K	3.6063 %	3.6088 %	1.0563	97,544	23.0500	24 %	92,200	18.19
BAM.PR.B	3.5954 %	3.5979 %	1.2976	182,553	23.1200	24 %	92,480	18.22
TOC.PR.B	3.2778 %	-16.6709 %	-0.7983	44,357	25.3600	26 %	101,440	0.09
AL.PR.E	4.5920 %	-25.1805 %	2.3372	48,181	25.8600	27 %	103,440	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.7799 %</u>	<u>-9.3190 %</u>	<u>0.9708</u>	<u>90,768</u>		<u>100 %</u>	<u>389,560</u>	<u>8.68</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2005-10-31

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)			Value	bid		-
						price	weight	YTW
CM.PR.H	4.9383 %	4.9597 %	-0.0671 Pfd-2 (high)n		689,736	24.3000	11 %	97,200 15.58
MFC.PR.B	4.7527 %	4.8030 %	-0.5450 Pfd-1 (low)n		744,397	24.4600	11 %	97,840 15.80
GWO.PR.H	4.9490 %	4.9940 %	-0.0018 Pfd-2 (high)n		1,234,450	24.5000	11 %	98,000 15.48
SLF.PR.A	4.8174 %	4.8599 %	-0.4029 Pfd-1 (low)n		615,618	24.6500	11 %	98,600 15.71
SLF.PR.B	4.8544 %	4.8978 %	-0.2620 Pfd-1 (low)n		743,966	24.7200	11 %	98,880 15.65
BNS.PR.K	4.8348 %	4.8539 %	-0.4974 Pfd-1 (low)n		440,554	24.8200	11 %	99,280 15.77
PWF.PR.K	4.9799 %	5.0196 %	-0.0462 Pfd-2 (high)n		1,678,972	24.8500	11 %	99,400 15.44
NA.PR.L	4.8578 %	4.8611 %	-0.7453 Pfd-2 (high)n		356,476	24.9600	11 %	99,840 15.78
POW.PR.D	5.0000 %	5.0295 %	-0.0706 Pfd-2n		4,349,259	25.0000	11 %	100,000 15.44
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>4.8873 %</u>	<u>4.9199 %</u>	<u>-0.2937</u>		<u>1,210,584</u>		<u>100 %</u>	<u>889,040 15.63</u>

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