

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2006-09-29

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	4.3718 %	4.3818 %	0.4137	Pfd-2 (low)	50,176	24.9000	100 %	99,600	16.71
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.3718 %</u>	<u>4.3818 %</u>	<u>0.4137</u>		<u>50,176</u>		<u>100 %</u>	<u>99,600</u>	<u>16.71</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2006-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
SLF.PR.C	4.5205 %	4.5326 %	-0.1424	Pfd-1(low)n	329,151	24.6100	17 %	98,440	16.36
WN.PR.E	4.8077 %	4.8215 %	0.0000	Pfd-2(low)	629,817	24.7000	17 %	98,800	15.83
IAG.PR.A	4.6427 %	4.6533 %	-1.7177	Pfd-2(high)n	86,015	24.7700	17 %	99,080	16.14
GWO.PR.I	4.5363 %	4.5485 %	-0.1524	Pfd-1(low)n	799,175	24.8000	17 %	99,200	16.33
MFC.PR.C	4.5272 %	4.5465 %	-0.2907	Pfd-1(low)	287,101	24.8500	17 %	99,400	16.32
RY.PR.A	4.4679 %	4.5053 %	-0.3890	Pfd-1(low)n	331,806	24.9000	17 %	99,600	16.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.5835 %</u>	<u>4.6012 %</u>	<u>-0.4490</u>		<u>410,438</u>		<u>100 %</u>	<u>594,520</u>	<u>16.23</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		YTW
						price			
CM.PR.H	4.7771 %	4.6884 %	0.0133	Pfd-2 (high)n	327,521	25.1200	2 %	100,480	6.36
MFC.PR.B	4.6223 %	4.6039 %	0.0000	Pfd-1 (low)n	312,969	25.1500	2 %	100,600	6.33
W.PR.J	5.5534 %	5.0243 %	0.8917	Pfd-2 (low)	37,749	25.2100	2 %	100,840	1.78
GWO.PR.H	4.7868 %	4.6805 %	0.3861	Pfd-1 (low)n	284,772	25.3300	2 %	101,320	6.67
RY.PR.B	4.6078 %	4.5786 %	0.0000	Pfd-1 (low)	1,028,724	25.5000	2 %	102,000	7.24
NA.PR.L	4.7475 %	4.6350 %	-1.2269	Pfd-2 (high)n	138,367	25.5400	2 %	102,160	6.38
ENB.PR.A	5.3837 %	2.6130 %	0.5085	Pfd-2 (low)	41,620	25.5400	2 %	102,160	0.25
POW.PR.A	5.4752 %	-0.7766 %	1.1375	Pfd-2 (high)n	69,395	25.5700	2 %	102,280	0.08
SLF.PR.A	4.6387 %	4.4026 %	-0.3033	Pfd-1 (low)n	271,668	25.6000	2 %	102,400	6.36
SLF.PR.B	4.6857 %	4.4641 %	0.0000	Pfd-1 (low)n	448,818	25.6100	2 %	102,440	6.69
POW.PR.D	4.8771 %	4.6223 %	-0.2297	Pfd-2 (high)n	222,930	25.6300	2 %	102,520	6.72
PWF.PR.K	4.8058 %	4.6510 %	0.0000	Pfd-1 (low)n	207,510	25.7500	2 %	103,000	6.66
POW.PR.B	5.1922 %	4.5242 %	-0.0032	Pfd-2 (high)n	95,662	25.7600	2 %	103,040	3.80
RY.PR.O	5.3171 %	-5.1946 %	0.7453	Pfd-1 (low)n	45,390	25.8600	2 %	103,440	0.08
BNS.PR.K	4.6332 %	4.2104 %	-0.4359	Pfd-1 (low)n	365,637	25.9000	2 %	103,600	6.44
WN.PR.D	4.9942 %	4.6092 %	-1.1736	Pfd-2 (low)	115,150	26.0300	2 %	104,120	6.61
WN.PR.C	4.9904 %	4.5820 %	-1.1123	Pfd-2 (low)	125,878	26.0500	2 %	104,200	6.45
ELF.PR.F	5.0844 %	4.5827 %	-1.4880	Pfd-2 (low)n	42,853	26.0600	2 %	104,240	5.96
TD.PR.O	4.6509 %	4.3621 %	-0.1329	Pfd-1 (low)n	468,905	26.0700	2 %	104,280	6.70
PWF.PR.F	5.0249 %	4.3317 %	-0.3382	Pfd-1 (low)n	67,392	26.1200	2 %	104,480	3.78
CM.PR.B	5.7427 %	3.5235 %	2.0452	Pfd-2 (high)n	164,417	26.1200	2 %	104,480	0.42
WN.PR.A	5.5449 %	4.3654 %	0.9445	Pfd-2 (low)	111,627	26.1500	2 %	104,600	0.29
PWF.PR.L	4.8757 %	4.6130 %	0.8312	Pfd-1 (low)	1,058,235	26.1500	2 %	104,600	7.28
W.PR.H	5.2581 %	4.6438 %	-0.4466	Pfd-2 (low)	46,683	26.1500	2 %	104,600	5.40
RY.PR.S	5.8251 %	4.4850 %	2.8406	Pfd-1 (low)n	156,341	26.1800	2 %	104,720	0.08
RY.PR.W	4.6791 %	4.2562 %	-0.7234	Pfd-1 (low)n	220,526	26.1800	2 %	104,720	6.25
CL.PR.B	5.9524 %	3.1597 %	2.1181	Pfd-1 (low)n	28,742	26.2500	2 %	105,000	0.33
HSB.PR.D	4.7601 %	4.2965 %	-1.3050	Pfd-1 (low)n	121,285	26.2600	2 %	105,040	6.84
GWO.PR.G	4.9411 %	4.3859 %	-0.1587	Pfd-1 (low)n	177,568	26.3100	2 %	105,240	6.12
CM.PR.G	5.1195 %	4.5088 %	0.2554	Pfd-2 (high)n	231,242	26.3700	2 %	105,480	6.33
CM.PR.C	5.6818 %	3.5656 %	1.6247	Pfd-2 (high)n	167,441	26.4000	2 %	105,600	0.90
CM.PR.E	5.2930 %	4.3526 %	-0.0844	Pfd-2 (high)n	88,113	26.4500	2 %	105,800	2.05
HSB.PR.C	4.8204 %	4.2459 %	-1.1665	Pfd-1 (low)n	124,388	26.4500	2 %	105,800	6.48

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	price	weight		YTW
POW.PR.C	5.4800 %	3.9644 %	0.4534	Pfd-2 (high)	n	81,878	26.4600	2 % 105,840	1.22
PWF.PR.G	5.5576 %	4.3473 %	1.2798	Pfd-1 (low)	n	55,967	26.5400	2 % 106,160	0.85
TCA.PR.X	5.2691 %	4.5122 %	-0.8978	Pfd-2 (low)	n	69,676	53.1400	2 % 106,280	5.93
PWF.PR.H	5.4041 %	4.4039 %	0.7537	Pfd-1 (low)	n	46,382	26.6000	2 % 106,400	1.22
CM.PR.D	5.3839 %	3.5935 %	0.4399	Pfd-2 (high)	n	133,275	26.7000	2 % 106,800	1.60
TCA.PR.Y	5.2385 %	4.4588 %	-0.8669	Pfd-2 (low)	n	93,543	53.4500	2 % 106,900	6.20
CM.PR.P	5.1421 %	4.1527 %	-0.3080	Pfd-2 (high)	n	120,138	26.7400	2 % 106,960	5.28
CU.PR.B	5.5617 %	3.8429 %	0.4500	Pfd-2	n	52,582	26.9700	2 % 107,880	1.66
CU.PR.A	5.3704 %	3.2594 %	-0.1395	Pfd-2	n	47,633	27.0000	2 % 108,000	1.44
BNS.PR.J	4.8611 %	3.9145 %	-0.9914	Pfd-1 (low)	n	137,480	27.0000	2 % 108,000	6.04
PWF.PR.I	5.5514 %	3.9283 %	0.9041	Pfd-1 (low)	n	66,496	27.0200	2 % 108,080	1.57
BMO.PR.H	4.8839 %	3.9071 %	-1.1933	Pfd-1 (low)	n	83,497	27.1300	2 % 108,520	5.50
GWO.PR.F	5.4288 %	3.4407 %	0.0778	Pfd-1 (low)	n	35,473	27.1700	2 % 108,680	1.97
PWF.PR.E	5.0570 %	4.1172 %	-0.6137	Pfd-1 (low)	n	57,741	27.1900	2 % 108,760	5.40
NA.PR.K	5.3571 %	3.0413 %	0.0000	Pfd-2 (high)	n	92,258	27.3000	2 % 109,200	1.62
Cash								0 % 0	
Dividends Due								0 % 0	
Income Tax Due								0 % 0	
Capital Gains Tax Due								0 % 0	
	<u>5.1463 %</u>	<u>3.9057 %</u>	<u>0.0683</u>			<u>177,371</u>		<u>100 5,031,740</u>	<u>4.10</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2006-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
BSD.PR.A	5.9406 %	5.9301 %	-1.0341	Pfd-2	29,981	10.1000	14 %	101,000	6.61
FCN.PR.A	6.1820 %	3.1193 %	-0.7093	Pfd-2	31,563	10.1100	14 %	101,100	0.58
BAM.PR.S	8.2088 %	3.0984 %	0.9190	Pfd-2 (low)	77,543	25.4300	14 %	101,720	0.33
ENB.PR.D	7.6471 %	3.3640 %	0.0455	Pfd-2	114,902	25.5000	14 %	102,000	0.45
BAM.PR.T	8.1150 %	5.4899 %	0.6344	Pfd-2 (low)	65,065	25.5700	14 %	102,280	0.80
STW.PR.A	5.8083 %	4.7191 %	-0.8299	Pfd-2 (low)	33,916	10.3300	14 %	103,300	1.29
MST.PR.A	6.2802 %	5.1684 %	-0.6078	Pfd-2 (low)	32,135	10.3500	14 %	103,500	2.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8821 %</u>	<u>4.4153 %</u>	<u>-0.2263</u>		<u>54,988</u>		<u>100 %</u>	<u>714,900</u>	<u>1.82</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2006-09-29

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		YTW
						price			
ALB.PR.A	4.2331 %	4.1358 %	0.2984	Pfd-2 (low)	249,647	25.1000	7 %	100,400	0.49
CAC.PR.A	5.3360 %	3.8183 %	0.0000	Pfd-1	27,827	25.3000	7 %	101,200	0.74
TDS.PR.B	4.1843 %	-0.7229 %	-0.4288	Pfd-2 (low)	27,918	28.5400	8 %	101,574	0.21
DIV.PR.A	5.6863 %	0.9135 %	0.4169	Pfd-2	47,031	25.5000	8 %	102,000	0.08
CGI.PR.C	3.8220 %	3.6853 %	-0.7520	Pfd-1	36,828	25.5100	8 %	102,040	8.06
FTN.PR.A	5.0774 %	3.5667 %	0.0000	Pfd-2	83,336	10.3400	8 %	103,400	2.06
BNA.PR.A	6.0324 %	3.5955 %	0.8008	Pfd-2	29,583	25.9000	8 %	103,600	0.09
DFN.PR.A	5.0239 %	3.7170 %	0.0000	Pfd-2	68,873	10.4500	8 %	104,500	2.93
FFN.PR.A	5.0000 %	3.5518 %	0.0000	Pfd-2	45,681	10.5000	8 %	105,000	2.93
WFS.PR.A	4.9482 %	3.8601 %	0.0197	Pfd-2	96,644	10.6100	8 %	106,100	4.21
FTU.PR.A	4.9065 %	3.9720 %	0.0000	Pfd-2	27,441	10.7000	8 %	107,000	5.31
PIC.PR.A	5.3738 %	4.1502 %	0.4091	Pfd-2	172,230	16.0500	8 %	107,005	3.62
LFE.PR.A	4.9020 %	3.9541 %	0.0000	Pfd-2 (low)	91,919	10.7100	8 %	107,100	5.31
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.9670 %</u>	<u>3.2587 %</u>	<u>0.0600</u>		<u>77,289</u>			<u>100 1,350,919</u>	<u>2.80</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2006-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
BMO.PR.I	4.6605 %	2.6205 %	0.1104	Pfd-1(low)n	66,722	25.4800	6 %	101,920	0.24
BMO.PR.G	4.7096 %	-1.0976 %	0.1474	Pfd-1(low)n	58,368	25.4800	6 %	101,920	0.08
RY.PR.K	4.6006 %	-3.6748 %	0.0183	Pfd-1(low)	82,475	25.5400	6 %	102,160	0.08
WN.PR.B	4.8954 %	3.1715 %	0.0022	Pfd-2(low)	53,414	26.3000	6 %	105,200	2.57
CM.PR.R	4.6805 %	2.8994 %	-0.0331	Pfd-2(high)n	28,699	26.4500	6 %	105,800	1.61
GWO.PR.E	4.4306 %	3.0106 %	-0.1465	Pfd-1(low)n	74,228	26.5200	6 %	106,080	2.44
CM.PR.A	4.9533 %	1.4315 %	-0.3651	Pfd-2(high)n	75,237	26.7500	6 %	107,000	1.14
PWF.PR.J	4.3680 %	2.8476 %	-0.4122	Pfd-1(low)n	64,014	26.9000	6 %	107,600	1.59
MFC.PR.A	3.8104 %	3.1733 %	-0.5384	Pfd-1(low)n	223,843	26.9000	6 %	107,600	7.72
BAM.PR.H	5.2947 %	2.8806 %	0.1059	Pfd-2(low)	144,211	27.1500	6 %	108,600	1.97
BAM.PR.I	5.0348 %	3.1025 %	-0.2315	Pfd-2(low)	33,441	27.3100	6 %	109,240	2.64
GWO.PR.X	4.3716 %	2.7334 %	-0.6576	Pfd-1(low)n	118,185	27.4500	6 %	109,800	2.88
TD.PR.N	4.1818 %	2.4684 %	-1.1810	Pfd-1(low)n	62,355	27.5000	6 %	110,000	2.50
TD.PR.M	4.2511 %	2.3640 %	-1.1143	Pfd-1(low)	90,793	27.6400	6 %	110,560	2.50
IGM.PR.A	5.1820 %	3.0580 %	0.2091	Pfd-2(high)n	188,323	27.7400	6 %	110,960	2.63
BAM.PR.J	4.8370 %	4.0792 %	0.5042	Pfd-2(low)	110,827	27.9100	6 %	111,640	6.31
ACO.PR.A	5.1157 %	2.0530 %	-1.1345	Pfd-2(low)	37,509	28.1000	6 %	112,400	2.12
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6707 %</u>	<u>2.2154 %</u>	<u>-0.2839</u>		<u>89,365</u>			<u>100 1,828,480</u>	<u>2.44</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2006-09-29

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
BAM.PR.B	4.3299 %	4.3170 %	1.5908 Pfd-2 (low)		219,620	24.2500	16 %	97,000	16.72
BAM.PR.K	4.3192 %	4.3065 %	0.6459 Pfd-2 (low)		101,870	24.3100	16 %	97,240	16.74
PWF.PR.A	4.1257 %	-20.5822 %	0.3358 Pfd-1 (low)		27,520	25.4500	17 %	101,800	0.09
TOC.PR.B	4.1225 %	-21.4381 %	-0.6644 Pfd-2 (low)		43,758	25.4700	17 %	101,880	0.09
AL.PR.F	4.4118 %	-22.7131 %	0.2965 Pfd-2 (low)		26,417	25.5000	17 %	102,000	0.09
AL.PR.E	5.6391 %	-62.9051 %	-0.2940 Pfd-2 (low)		48,911	26.6000	18 %	106,400	0.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.5026 %</u>	<u>-20.5365 %</u>	<u>0.3011</u>		<u>76,473</u>		<u>100 %</u>	<u>606,320</u>	<u>5.42</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2006-09-29

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
BAM.PR.G	5.6210 %	4.2847 %	-0.0600	Pfd-2 (low)	35,713	25.0400	14 %	100,160	16.75	
BC.PR.B	4.3258 %	4.1485 %	-0.0802	Pfd-2	65,412	25.1400	14 %	100,560	4.22	
BCE.PR.R	4.4950 %	4.2304 %	-0.5242	Pfd-2 (low)	42,784	25.2500	14 %	101,000	16.48	
BC.PR.C	4.5894 %	3.6091 %	-0.7235	Pfd-2	1,273,390	25.3300	14 %	101,320	17.44	
BCE.PR.A	5.3536 %	3.7687 %	-0.2827	Pfd-2 (low)	83,007	25.4500	14 %	101,800	0.97	
BCE.PR.Z	5.2231 %	3.9786 %	-0.1566	Pfd-2 (low)	56,583	25.4600	14 %	101,840	1.20	
BCE.PR.C	5.4080 %	3.9799 %	-0.3712	Pfd-2 (low)	69,039	25.6100	14 %	102,440	1.43	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.0033 %</u>	<u>3.9990 %</u>	<u>-0.3146</u>		<u>232,374</u>		<u>100 %</u>	<u>709,120</u>	<u>8.32</u>	

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