

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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	4.1004 %	4.1020 %	-0.1349	Pfd-2 (low)	31,378	25.0100	100 %	100,040	17.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.1004 %</u>	<u>4.1020 %</u>	<u>-0.1349</u>		<u>31,378</u>		<u>100 %</u>	<u>100,040</u>	<u>17.26</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
SLF.PR.C	4.4877 %	4.4986 %	-0.1301	Pfd-1 (low)n	435,678	24.7900	33 %	99,160	16.43
GWO.PR.I	4.5272 %	4.5386 %	0.0000	Pfd-1 (low)n	585,439	24.8500	33 %	99,400	16.35
SLF.PR.D	4.4769 %	4.4879 %	-0.1727	Pfd-1 (low)	1,536,037	24.8500	33 %	99,400	16.45
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.4972 %</u>	<u>4.5084 %</u>	<u>-0.1009</u>		<u>852,720</u>		<u>100 %</u>	<u>297,960</u>	<u>16.41</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-12-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
MFC.PR.C	4.4910 %	4.5101 %	-0.2066	Pfd-1 (low)	425,906	25.0500	2 %	100,200	16.39	
RY.PR.A	4.4323 %	4.4766 %	0.2103	Pfd-1	379,658	25.1000	2 %	100,400	16.44	
BAM.PR.M	4.7292 %	4.7176 %	0.0426	Pfd-2 (low)	1,831,686	25.1100	2 %	100,440	7.41	
WN.PR.E	4.7273 %	4.7066 %	0.0000	Pfd-2 (low)	426,807	25.1200	2 %	100,480	7.02	
IAG.PR.A	4.5726 %	4.5339 %	-1.8097	Pfd-2 (high)n	74,755	25.1500	2 %	100,600	6.90	
RY.PR.D	4.4643 %	4.4414 %	0.2522	Pfd-1	2,060,495	25.2000	2 %	100,800	7.52	
CM.PR.I	4.6296 %	4.4738 %	0.0861	Pfd-1 (low)	2,478,158	25.3800	2 %	101,520	7.46	
W.PR.J	5.4902 %	2.3910 %	1.0692	Pfd-2 (low)	46,776	25.5000	2 %	102,000	0.08	
POW.PR.A	5.4859 %	1.4273 %	1.4330	Pfd-2 (high)n	61,533	25.5200	2 %	102,080	0.08	
MFC.PR.B	4.5553 %	4.3624 %	-0.1874	Pfd-1 (low)n	281,465	25.5200	2 %	102,080	6.17	
CM.PR.H	4.6948 %	4.4069 %	0.0000	Pfd-1 (low)	313,472	25.5600	2 %	102,240	6.19	
ELF.PR.G	4.6387 %	4.4148 %	-0.5792	Pfd-2 (low)	526,265	25.6000	2 %	102,400	7.26	
RY.PR.C	4.4887 %	4.3900 %	0.0013	Pfd-1	1,001,081	25.6200	2 %	102,480	7.29	
ENB.PR.A	5.3502 %	-10.7261 %	0.4391	Pfd-2 (low)	43,153	25.7000	2 %	102,800	0.08	
SLF.PR.A	4.6099 %	4.2883 %	-0.2214	Pfd-1 (low)n	272,148	25.7600	2 %	103,040	6.19	
RY.PR.B	4.5455 %	4.3187 %	0.3340	Pfd-1	400,963	25.8500	2 %	103,400	7.13	
WN.PR.A	5.6049 %	4.9381 %	1.4889	Pfd-2 (low)	95,076	25.8700	2 %	103,480	3.59	
POW.PR.B	5.1601 %	4.2790 %	0.2599	Pfd-2 (high)n	100,829	25.9200	2 %	103,680	1.89	
BNS.PR.K	4.6278 %	4.1807 %	-0.4749	Pfd-1	181,361	25.9300	2 %	103,720	6.26	
CM.PR.B	5.7803 %	4.0801 %	3.5868	Pfd-1 (low)	270,035	25.9500	2 %	103,800	0.17	
SLF.PR.B	4.6154 %	4.2188 %	-0.2132	Pfd-1 (low)n	378,966	26.0000	2 %	104,000	6.54	
PWF.PR.F	5.0384 %	4.3530 %	0.0000	Pfd-1 (low)n	86,467	26.0500	2 %	104,200	3.58	
NA.PR.L	4.6545 %	4.3056 %	-1.1011	Pfd-1 (low)	159,489	26.0500	2 %	104,200	6.23	
CL.PR.B	5.9981 %	3.6472 %	2.5782	Pfd-1 (low)n	56,554	26.0500	2 %	104,200	0.09	
WN.PR.C	4.9904 %	4.5648 %	-0.7067	Pfd-2 (low)	128,755	26.0500	2 %	104,200	6.28	
CM.PR.C	5.7471 %	4.5538 %	2.4042	Pfd-1 (low)	163,676	26.1000	2 %	104,400	0.65	
GWO.PR.H	4.6367 %	4.1792 %	-0.8757	Pfd-1 (low)n	214,683	26.1500	2 %	104,600	6.53	
WN.PR.D	4.9713 %	4.5213 %	-0.9380	Pfd-2 (low)	118,354	26.1500	2 %	104,600	6.45	
POW.PR.D	4.7746 %	4.2848 %	0.0000	Pfd-2 (high)n	261,714	26.1800	2 %	104,720	6.57	
TD.PR.O	4.6155 %	4.2296 %	0.2171	Pfd-1	277,402	26.2700	2 %	105,080	6.54	
HSB.PR.D	4.7474 %	4.2380 %	-0.3289	Pfd-1	153,466	26.3300	2 %	105,320	6.68	
RY.PR.W	4.6437 %	4.1115 %	-0.5510	Pfd-1	173,535	26.3800	2 %	105,520	6.08	
PWF.PR.G	5.5871 %	4.6887 %	1.4278	Pfd-1 (low)n	38,769	26.4000	2 %	105,600	0.61	

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified	
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration	
					Value	bid	weight			YTW
						price				
POW.PR.C	5.4738 %	3.4566 %	0.5410	Pfd-2 (high)	n	64,777	26.4900	2 % 105,960		0.99
PWF.PR.K	4.6698 %	4.1954 %	-0.5689	Pfd-1 (low)	n	227,025	26.5000	2 % 106,000		6.52
W.PR.H	5.1848 %	4.3416 %	-0.6055	Pfd-2 (low)		51,240	26.5200	2 % 106,080		5.23
PWF.PR.H	5.4184 %	4.3971 %	0.7343	Pfd-1 (low)	n	35,324	26.5300	2 % 106,120		0.99
BNS.PR.J	4.8974 %	4.0087 %	-0.0135	Pfd-1		125,826	26.8000	2 % 107,200		5.85
CM.PR.E	5.2200 %	3.4696 %	-0.0751	Pfd-1 (low)		85,883	26.8200	2 % 107,280		1.83
TCA.PR.X	5.2142 %	4.2950 %	-0.3187	Pfd-2 (low)		107,472	53.7000	2 % 107,400		5.77
CM.PR.P	5.1172 %	4.0129 %	-0.0427	Pfd-1 (low)		113,435	26.8700	2 % 107,480		5.10
PWF.PR.L	4.7345 %	4.1905 %	0.0000	Pfd-1 (low)		430,965	26.9300	2 % 107,720		7.16
CU.PR.A	5.3704 %	2.8100 %	0.1707	Pfd-2 (high)		46,996	27.0000	2 % 108,000		1.21
TCA.PR.Y	5.1852 %	4.2553 %	-1.0170	Pfd-2 (low)		87,085	54.0000	2 % 108,000		6.04
CM.PR.D	5.3221 %	2.4339 %	0.3306	Pfd-1 (low)		133,443	27.0100	2 % 108,040		1.37
GWO.PR.G	4.8130 %	3.6760 %	-0.8404	Pfd-1 (low)	n	188,532	27.0100	2 % 108,040		2.86
HSB.PR.C	4.7100 %	3.6842 %	-1.2589	Pfd-1		125,367	27.0700	2 % 108,280		3.29
BMO.PR.H	4.8911 %	3.8860 %	-0.4814	Pfd-1		82,185	27.0900	2 % 108,360		5.32
CU.PR.B	5.5289 %	3.1170 %	0.5650	Pfd-2 (high)		52,367	27.1300	2 % 108,520		1.44
ELF.PR.F	4.8624 %	3.2624 %	-2.6936	Pfd-2 (low)	n	49,846	27.2500	2 % 109,000		2.69
PWF.PR.I	5.5046 %	2.9776 %	0.5126	Pfd-1 (low)	n	75,352	27.2500	2 % 109,000		1.35
CM.PR.G	4.9324 %	3.4450 %	-0.4569	Pfd-1 (low)		210,549	27.3700	2 % 109,480		3.15
NA.PR.K	5.2989 %	1.8266 %	0.0000	Pfd-1 (low)		135,460	27.6000	2 % 110,400		1.40
PWF.PR.E	4.9801 %	3.7719 %	-1.1844	Pfd-1 (low)	n	58,531	27.6100	2 % 110,440		5.23
GWO.PR.F	5.2585 %	1.3097 %	-0.8187	Pfd-1 (low)	n	66,224	28.0500	2 % 112,200		1.76
Cash								0 % 0		
Dividends Due								0 % 0		
Income Tax Due								0 % 0		
Capital Gains Tax Due								0 % 0		
	<u>4.9980 %</u>	<u>3.6548 %</u>	<u>-0.0046</u>			<u>285,609</u>		<u>100 5,781,280</u>		<u>4.70</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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
FIG.PR.A	6.3387 %	6.5194 %	-0.8839	Pfd-2	38,319	9.8600	12 %	98,600	6.25
BAM.PR.S	8.3567 %	8.4333 %	1.1183	Pfd-2 (low)	117,913	24.9800	12 %	99,920	10.96
FCN.PR.A	6.2500 %	6.5308 %	-0.4816	Pfd-2	40,209	10.0000	12 %	100,000	3.67
BSD.PR.A	5.9880 %	6.0529 %	-1.0851	Pfd-2	56,738	10.0200	12 %	100,200	6.45
ENB.PR.D	7.7813 %	6.5209 %	0.3347	Pfd-2	165,470	25.0600	12 %	100,240	0.21
BAM.PR.T	8.1597 %	5.3114 %	0.4425	Pfd-2 (low)	90,623	25.4300	13 %	101,720	0.57
STW.PR.A	5.8537 %	5.0341 %	-0.7669	Pfd-2 (low)	56,493	10.2500	13 %	102,500	2.75
MST.PR.A	6.3415 %	5.4577 %	-0.5435	Pfd-2 (low)	32,441	10.2500	13 %	102,500	2.52
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8824 %</u>	<u>6.2238 %</u>	<u>-0.2334</u>		<u>74,703</u>		<u>100 %</u>	<u>805,680</u>	<u>4.15</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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
ALB.PR.A	4.2196 %	2.7737 %	0.3013	Pfd-2 (low)	211,776	25.1800	8 %	100,720	0.25	
DIV.PR.A	5.6818 %	-6.5589 %	0.5789	Pfd-2	32,440	25.5200	8 %	102,080	0.09	
SXT.PR.A	5.5240 %	-4.3591 %	0.0000	Pfd-2 (low)	25,354	25.8000	8 %	103,200	0.29	
CGI.PR.C	3.7761 %	3.5260 %	-1.0454	Pfd-1	25,557	25.8200	8 %	103,280	7.90	
FBS.PR.B	4.5805 %	1.3537 %	0.0365	Pfd-2	1,152,768	10.3700	8 %	103,700	1.02	
FTN.PR.A	5.0529 %	3.0705 %	0.0000	Pfd-2	58,672	10.3900	8 %	103,900	1.84	
DFN.PR.A	4.9669 %	3.1656 %	-0.0035	Pfd-2	80,615	10.5700	8 %	105,700	2.72	
FFN.PR.A	4.9482 %	3.0251 %	-0.0686	Pfd-2	39,395	10.6100	8 %	106,100	2.72	
PIC.PR.A	5.3772 %	4.0725 %	0.4257	Pfd-2	126,724	16.0400	8 %	106,939	3.42	
WFS.PR.A	4.8974 %	3.5300 %	0.0000	Pfd-2	96,726	10.7200	8 %	107,200	4.02	
LBS.PR.A	4.8165 %	3.7448 %	0.2697	Pfd-2	487,393	10.9000	9 %	109,000	5.86	
LFE.PR.A	4.7945 %	3.4693 %	-0.1438	Pfd-2 (low)	86,226	10.9500	9 %	109,500	5.14	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.8878 %</u>	<u>1.7768 %</u>	<u>0.0292</u>		<u>201,951</u>		<u>100 %</u>	<u>1,261,319</u>	<u>2.98</u>	

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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
BMO.PR.G	4.7022 %	-3.1426 %	0.0000	Pfd-1	53,277	25.5200	6 %	102,080	0.08
RY.PR.K	4.5970 %	-4.6081 %	0.0855	Pfd-1	112,375	25.5600	6 %	102,240	0.08
BMO.PR.I	4.5585 %	-26.3849 %	-0.5144	Pfd-1	54,351	26.0500	6 %	104,200	0.09
CM.PR.A	5.0476 %	2.5780 %	0.5828	Pfd-1 (low)	100,209	26.2500	6 %	105,000	0.90
WN.PR.B	4.8992 %	3.0171 %	0.0000	Pfd-2 (low)	46,045	26.2800	6 %	105,120	2.35
CM.PR.R	4.6894 %	2.7287 %	0.0313	Pfd-1 (low)	29,401	26.4000	6 %	105,600	1.37
GWO.PR.E	4.3762 %	2.2796 %	-0.4420	Pfd-1 (low)n	75,510	26.8500	6 %	107,400	2.22
PWF.PR.J	4.3648 %	2.5039 %	-0.3857	Pfd-1 (low)n	33,171	26.9200	6 %	107,680	1.36
MFC.PR.A	3.7977 %	3.1069 %	-0.5826	Pfd-1 (low)n	180,985	26.9900	6 %	107,960	7.55
BAM.PR.I	5.0832 %	3.3036 %	0.0565	Pfd-2 (low)	31,083	27.0500	6 %	108,200	2.42
BAM.PR.H	5.2849 %	2.4324 %	0.0000	Pfd-2 (low)	98,931	27.2000	6 %	108,800	1.75
TD.PR.N	4.2171 %	2.6459 %	-0.3885	Pfd-1	75,156	27.2700	6 %	109,080	2.28
GWO.PR.X	4.3636 %	2.5036 %	-0.4515	Pfd-1 (low)n	154,821	27.5000	6 %	110,000	2.66
TD.PR.M	4.2542 %	2.1836 %	-0.7767	Pfd-1	61,718	27.6200	6 %	110,480	2.28
IGM.PR.A	5.1523 %	2.5945 %	0.2991	Pfd-2 (high)n	185,692	27.9000	6 %	111,600	2.42
BAM.PR.J	4.7703 %	3.8230 %	0.3994	Pfd-2 (low)	85,804	28.3000	6 %	113,200	6.15
ACO.PR.A	4.9913 %	0.3499 %	-2.0186	Pfd-2 (low)	38,458	28.8000	6 %	115,200	1.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6570 %</u>	<u>0.2043 %</u>	<u>-0.2497</u>		<u>83,606</u>		<u>100</u>	<u>1,833,840</u>	<u>2.26</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2006-12-29

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			
BAM.PR.B	4.2770 %	4.2616 %	1.3425 Pfd-2 (low)		138,357	24.5500	24 %	98,200	16.82
BAM.PR.K	4.2476 %	4.2362 %	0.8201 Pfd-2 (low)		65,009	24.7200	24 %	98,880	16.88
TOC.PR.B	4.1144 %	-23.5572 %	0.0000 Pfd-2 (low)		36,041	25.5200	25 %	102,080	0.09
AL.PR.E	5.6668 %	-58.7572 %	0.0803 Pfd-2 (low)		41,463	26.4700	26 %	105,880	0.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.5921 %</u>	<u>-19.2291 %</u>	<u>0.5467</u>		<u>69,336</u>		<u>100 %</u>	<u>405,040</u>	<u>8.25</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2006-12-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings -	Holdings bid price	Market Value	Modified Duration	YTW
BC.PR.B	4.2984 %	3.9135 %	-0.3781	Pfd-2	44,740	25.3000	14 %	101,200	17.14	
BCE.PR.A	5.3726 %	3.6048 %	-0.3255	Pfd-2 (low)	90,711	25.3600	14 %	101,440	0.74	
BCE.PR.Z	5.2251 %	3.6115 %	-0.4183	Pfd-2 (low)	65,385	25.4500	14 %	101,800	0.97	
BCE.PR.R	4.4597 %	4.0884 %	-0.3640	Pfd-2 (low)	43,528	25.4500	14 %	101,800	16.70	
BAM.PR.G	4.2315 %	3.8921 %	-0.7346	Pfd-2 (low)	26,723	25.7000	14 %	102,800	4.39	
BCE.PR.C	5.3682 %	2.9966 %	-0.7298	Pfd-2 (low)	95,760	25.8000	14 %	103,200	1.21	
BC.PR.C	4.5023 %	3.3477 %	-0.9142	Pfd-2	272,561	25.8200	14 %	103,280	17.87	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.7796 %</u>	<u>3.6347 %</u>	<u>-0.5537</u>		<u>91,676</u>		<u>100 %</u>	<u>715,520</u>	<u>8.43</u>	

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