

HIMI Index - Ratchet

HIMI Account Number: J00000001

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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
BCE.PR.S	3.5604 %	3.5743 %	1.0409	Pfd-2	148,028	23.6499	49 %	94,600	18.44
TOC.PR.C	3.6059 %	3.6061 %	0.1741	Pfd-2 (low)	190,252	24.3999	51 %	97,600	18.33
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.5835 %</u>	<u>3.5905 %</u>	<u>0.6007</u>		<u>169,469</u>		<u>100 %</u>	<u>192,199</u>	<u>18.39</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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	- bid price	- weight	Value	Duration
		Bid)							YTW
PWF.PR.F	5.8857 %	5.9222 %	1.0386	Pfd-1(low)n	445,262	22.3000	6 %	89,200	14.04
POW.PR.B	5.8406 %	5.8935 %	0.7487	Pfd-2(high)n	319,328	22.8999	6 %	91,600	14.05
BNS.PR.J	5.6818 %	5.6811 %	0.1469	Pfd-1(low)n	381,328	23.1000	6 %	92,400	14.31
TRP.PR.X	6.0541 %	6.0598 %	0.4645	Pfd-2(low)	116,180	46.2500	6 %	92,500	13.75
TRP.PR.Y	6.0345 %	6.0367 %	0.3771	Pfd-2(low)	172,719	46.3999	7 %	92,800	13.78
W.PR.H	5.8263 %	5.8309 %	-0.5185	Pfd-2(low)	120,950	23.6000	7 %	94,400	14.02
CM.PR.P	5.7870 %	5.7700 %	0.2851	Pfd-1(low)n	254,857	23.7600	7 %	95,040	14.13
W.PR.J	5.8824 %	5.9324 %	-0.5606	Pfd-2(low)	144,809	23.8000	7 %	95,200	13.99
BMO.PR.H	5.5556 %	5.5979 %	-0.1209	Pfd-1(low)n	179,325	23.8500	7 %	95,400	14.28
PWF.PR.E	5.7604 %	5.7376 %	0.1211	Pfd-1(low)n	152,160	23.8700	7 %	95,480	14.17
BBD.PR.C	6.4513 %	6.4931 %	1.7343	Pfd-2	1,574,655	24.2199	7 %	96,880	13.22
POW.PR.A	5.7613 %	5.8080 %	0.0000	Pfd-2(high)n	80,182	24.3000	7 %	97,200	14.17
ENB.PR.A	5.6008 %	5.6914 %	-1.7020	Pfd-2(low)	105,928	24.5500	7 %	98,200	14.28
WN.PR.A	5.9063 %	5.9927 %	-0.5854	Pfd-2(low)	501,203	24.5500	7 %	98,200	13.85
CM.PR.C	6.0362 %	6.0888 %	0.9342	Pfd-1(low)n	1,646,197	24.8500	7 %	99,400	13.76
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.8712 %	5.9031 %	0.1502		418,314		1001,423,899		13.98

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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		-
						price			YTW
RY.PR.O	5.5444 %	5.5453 %	-1.0667	Pfd-1 (low)n	114,560	24.8000	16 %	99,200	14.64
LB.PR.D	6.0314 %	6.1214 %	-0.2807	Pfd-2 (low)	113,583	24.8700	16 %	99,480	13.66
CM.PR.B	5.9524 %	5.9279 %	0.4021	Pfd-1 (low)	1,022,842	25.1999	16 %	100,800	6.83
RY.PR.S	5.9223 %	5.6304 %	-0.0155	Pfd-1 (low)n	266,085	25.7500	17 %	103,000	6.60
CL.PR.B	6.0445 %	5.8742 %	0.4493	Pfd-2 (high)n	337,947	25.8500	17 %	103,400	6.70
CLI.PR.A	6.1298 %	4.6626 %	-0.1599	Pfd-1 (low)	25,895	26.5100	17 %	106,040	2.92
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9403 %</u>	<u>5.6189 %</u>	<u>-0.1067</u>		<u>311,907</u>		<u>100 %</u>	<u>611,920</u>	<u>8.47</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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		-
						price			YTW
BNN.PR.T	8.4487 %	8.5130 %	1.1572 Pfd-2 (low)		1,079,973	24.5599	9 %	98,240	10.77
TA.PR.A	7.5362 %	7.6111 %	-0.8243 Pfd-2		147,771	24.8799	9 %	99,520	11.68
TA.PR.C	7.7656 %	7.8345 %	-0.8374 Pfd-2 (low)		382,064	24.9499	9 %	99,800	11.40
BNN.PR.S	8.2673 %	8.3533 %	0.3544 Pfd-2 (low)		451,213	25.2500	9 %	101,000	10.86
ENB.PR.D	7.7228 %	7.7705 %	-0.5011 Pfd-2		904,997	25.2500	9 %	101,000	4.00
ENB.PR.B	7.5248 %	7.4659 %	-1.0912 Pfd-2		187,457	25.2500	9 %	101,000	2.06
ENB.PR.C	7.8740 %	7.6377 %	-0.1350 Pfd-2		120,043	25.3999	9 %	101,600	2.28
TA.PR.B	8.0079 %	7.7628 %	0.1119 Pfd-2		122,678	25.4499	9 %	101,800	2.43
AEC.PR.A	8.2524 %	7.4731 %	0.6208 Pfd-2		172,944	25.7500	9 %	103,000	2.11
MG.PR.A	8.3837 %	7.6044 %	1.0052 Pfd-2		131,845	25.8000	9 %	103,200	2.20
SU.PR.A	8.4916 %	5.8870 %	0.0155 Pfd-2 (low)		246,604	26.6499	10 %	106,600	1.78
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0282 %</u>	<u>7.6171 %</u>	<u>-0.0089</u>		<u>355,704</u>		<u>100</u>	<u>1,116,758</u>	<u>5.53</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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
CGQ.E	7.0946 %	7.2499 %	0.9900	Pfd-2	35,250	14.8000	9 %	98,672	7.91
STR.E	7.0565 %	7.1960 %	1.8534	Pfd-2	33,549	24.8000	9 %	99,200	6.54
SPL.A	6.5000 %	6.5857 %	0.3385	Pfd-2	325,700	10.0000	9 %	100,000	8.17
SXT.PR.A	5.7008 %	5.8487 %	-0.8978	Pfd-2	125,953	25.0000	9 %	100,000	6.87
STQ.E	7.0000 %	7.0756 %	0.9900	Pfd-2	102,751	15.0000	9 %	100,005	7.94
MUH.PR.A	5.4600 %	5.3817 %	-0.2051	Pfd-2	36,128	15.1099	9 %	100,738	4.91
CAC.PR.A	5.3150 %	5.1709 %	-0.0313	Pfd-1	30,832	25.3999	9 %	101,600	4.48
PAY.PR.A	5.4113 %	5.2780 %	-0.3862	Pfd-1 (low)	1,005,857	25.4100	9 %	101,640	5.28
BNA.PR.A	6.1151 %	6.0486 %	-0.1412	Pfd-2	117,672	25.5500	9 %	102,200	5.22
TDS.PR.A	5.7950 %	2.2920 %	-0.4933	Pfd-2	44,567	15.2200	9 %	103,542	0.61
FBS.PR.A	5.2581 %	-0.0310 %	-2.0329	Pfd-2	165,879	26.1499	9 %	104,600	0.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0557 %</u>	<u>5.2477 %</u>	<u>-0.0150</u>		<u>184,541</u>		<u>100</u>	<u>1,112,195</u>	<u>5.29</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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)			Value	bid	weight		-
						price			YTW
GWO.PR.E	4.8938 %	5.2249 %	0.1983 Pfd-1 (low)n		235,788	24.0100	3 %	96,040	8.96
CM.PR.R	4.9719 %	5.0729 %	0.0328 Pfd-1 (low)n		155,305	24.8999	3 %	99,600	8.43
RY.PR.K	4.7094 %	4.7090 %	-0.0871 Pfd-1 (low)		247,171	24.9499	3 %	99,800	5.45
BCE.PR.P	6.3745 %	4.7577 %	0.0000 Pfd-2 (high)		134,703	25.1000	3 %	100,400	0.08
BMO.PR.I	4.7311 %	4.8547 %	0.0000 Pfd-1 (low)n		223,826	25.1000	3 %	100,400	5.57
WN.PR.B	5.1091 %	5.0921 %	0.0436 Pfd-2 (low)		6,415,204	25.1999	3 %	100,800	5.95
BMO.PR.G	4.7525 %	4.7952 %	0.0835 Pfd-1 (low)n		208,296	25.2500	3 %	101,000	5.19
TD.PR.J	5.0475 %	4.9638 %	0.0850 Pfd-1 (low)n		282,314	25.2600	3 %	101,040	6.38
PWF.PR.D	5.1282 %	5.0564 %	0.0000 Pfd-1 (low)n		116,690	25.3500	3 %	101,400	8.08
BNN.PR.H	5.6595 %	5.6405 %	0.6318 Pfd-2 (low)		330,127	25.3999	3 %	101,600	7.50
BNS.PR.E	7.0118 %	3.6954 %	0.0000 Pfd-1 (low)n		57,776	25.5000	3 %	102,000	0.57
IGI.PR.A	5.6329 %	5.5952 %	0.8641 Pfd-2n		561,568	25.5199	3 %	102,080	8.19
CM.PR.A	5.1859 %	5.0356 %	0.0673 Pfd-1 (low)n		239,354	25.5500	3 %	102,200	7.30
LON.PR.D	7.0683 %	4.2027 %	0.0412 Pfd-1 (low)n		43,138	25.6499	3 %	102,600	0.65
GWO.PR.B	7.2491 %	4.1456 %	0.0769 Pfd-1 (low)n		38,542	25.6999	3 %	102,800	0.65
ACO.PR.A	5.5717 %	5.4812 %	0.1635 Pfd-2 (low)		79,936	25.8000	3 %	103,200	7.30
NA.PR.I	6.2984 %	-5.1875 %	-0.0138 Pfd-2n		44,104	25.8000	3 %	103,200	0.12
TD.PR.K	7.1001 %	2.5765 %	0.0000 Pfd-1 (low)n		62,276	25.8799	3 %	103,520	0.74
PWF.PR.C	6.7568 %	3.9867 %	0.0000 Pfd-1 (low)n		30,320	25.8999	3 %	103,600	0.80
RY.PR.J	6.8269 %	2.8621 %	-0.0051 Pfd-1 (low)n		205,506	26.0000	3 %	104,000	1.03
BNS.PR.F	6.8008 %	5.1777 %	0.4618 Pfd-1 (low)n		46,568	26.1000	3 %	104,400	1.27
CM.PR.M	5.3911 %	4.6400 %	-0.0302 Pfd-1 (low)n		79,144	26.2100	3 %	104,840	4.54
CM.PR.T	5.6926 %	5.2279 %	0.0000 Pfd-1 (low)n		60,917	26.3500	3 %	105,400	6.53
BNS.PR.G	6.5789 %	3.9202 %	0.0000 Pfd-1 (low)n		69,631	26.6000	3 %	106,400	0.81
TD.PR.H	6.6604 %	-22.1513 %	-0.1200 Pfd-1 (low)n		37,387	26.6499	3 %	106,600	0.09
BNS.PR.I	5.6180 %	4.2553 %	-0.3664 Pfd-1 (low)n		59,678	26.6999	3 %	106,800	1.73
CM.PR.L	5.5731 %	3.6817 %	-0.5685 Pfd-1 (low)n		80,483	26.6999	3 %	106,800	1.28
GWO.PR.C	7.2585 %	3.2505 %	0.3678 Pfd-1 (low)n		20,459	26.6999	3 %	106,800	0.49
BNS.PR.H	6.3174 %	3.8939 %	-0.0616 Pfd-1 (low)n		98,408	26.7199	3 %	106,880	1.04
BMO.PR.F	5.1791 %	3.6464 %	-0.8512 Pfd-1 (low)n		141,338	26.8000	3 %	107,200	2.23
GWO.PR.D	4.5973 %	1.7262 %	-1.4293 Pfd-1 (low)n		74,625	27.1900	3 %	108,760	2.59
Cash							0 %	0	
Dividends Due							0 %	0	
-							-	-	

<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>Bid</u>	<u>(at Bid)</u>	<u>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>YTW</u>
						<u>price</u>			
	<u>Income Tax Due</u>							<u>0 %</u>	<u>0</u>
	<u>Capital Gains Tax Due</u>							<u>0 %</u>	<u>0</u>
	<u>5.8700 %</u>	<u>3.1786 %</u>	<u>-0.0188</u>		<u>331,685</u>			<u>100 3,202,154</u>	<u>3.55</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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		-
						price			YTW
TFC.PR.A	3.7433 %	3.7721 %	1.1660 Pfd-2 (low)		74,949	18.6999	18 %	74,800	17.90
BNN.PR.B	3.7234 %	3.7523 %	1.1040 Pfd-2 (low)		41,463	18.8000	18 %	75,200	17.94
TOC.PR.B	3.4230 %	3.4467 %	0.0456 Pfd-2 (low)		66,110	20.4499	20 %	81,800	18.64
PWF.PR.A	3.2710 %	3.2634 %	0.5276 Pfd-1 (low)		80,729	21.3999	20 %	85,600	19.09
AL.PR.E	3.9777 %	2.6934 %	1.5933 Pfd-2 (low)		95,389	25.1400	24 %	100,560	0.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.6367 %</u>	<u>3.3411 %</u>	<u>0.9076</u>		<u>73,296</u>		<u>100 %</u>	<u>417,959</u>	<u>14.03</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2002-04-30

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)			Value	bid	weight		-
						price			YTW
BCE.PR.A	5.8103 %	3.7801 %	1.6513	Pfd-2	200,338	23.4499	11 %	93,800	16.42
BCE.PR.Y	4.8936 %	3.5536 %	0.8387	Pfd-2	143,594	23.5000	11 %	94,000	18.46
BBD.PR.B	5.7412 %	3.5244 %	0.7734	Pfd-2	216,587	23.9499	11 %	95,800	18.48
AIT.PR.A	5.5726 %	3.5938 %	0.0000	Pfd-2 (low)	92,633	24.4499	11 %	97,800	17.06
BC.PR.B	5.3354 %	3.4131 %	0.7451	Pfd-2 (high)	156,387	24.6000	11 %	98,400	17.59
BNN.PR.G	5.6526 %	3.5626 %	-0.2591	Pfd-2 (low)	82,934	24.8999	11 %	99,600	17.02
BC.PR.C	5.5611 %	3.3782 %	0.5057	Pfd-2 (high)	205,790	24.9499	11 %	99,800	17.44
BCE.PR.R	6.1494 %	3.3310 %	-0.4308	Pfd-2	229,899	25.1000	11 %	100,400	17.89
NA.PR.J	6.1491 %	5.0044 %	-0.4888	Pfd-2n	55,060	26.0200	12 %	104,080	3.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6586 %</u>	<u>3.6901 %</u>	<u>0.3527</u>		<u>152,880</u>		<u>100 %</u>	<u>883,678</u>	<u>15.83</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved