

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2003-04-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst Bid</u>	<u>Price (at Disparity Bid)</u>	<u>DBRS Rating</u>	<u>Average Trading Value</u>	<u>Holdings bid price</u>	<u>Holdings weight</u>	<u>Market Value</u>	<u>Modified Duration</u>	<u>YTW</u>
BCE.PR.S	3.4948 %	-0.9522 %	-0.6710	Pfd-2	317,425	25.5200	100 %	102,080	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>3.4948 %</u>	<u>-0.9522 %</u>	<u>-0.6710</u>		<u>317,425</u>		<u>100 %</u>	<u>102,080</u>	<u>0.08</u>	

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

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2003-04-30

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
BNN.PR.G	5.5853 %	4.0331 %	-0.5473	Pfd-2 (low)	42,276	25.2000	11 %	100,800	16.48
AIT.PR.A	5.3431 %	3.9879 %	-0.8719	Pfd-2 (low)	71,169	25.5000	11 %	102,000	16.59
BCE.PR.C	5.4102 %	3.7390 %	-0.0378	Pfd-2	2,058,993	25.6000	11 %	102,400	16.57
BCE.PR.Z	5.1844 %	3.6069 %	-0.6371	Pfd-2	173,454	25.6500	11 %	102,600	17.13
BCE.PR.A	5.2708 %	3.5576 %	-0.9580	Pfd-2	587,823	25.8500	11 %	103,400	17.19
BC.PR.B	5.0676 %	3.4701 %	-1.4046	Pfd-2 (high)	174,496	25.9000	11 %	103,600	17.63
BCE.PR.R	5.8980 %	3.4577 %	-1.6098	Pfd-2	35,444	26.1700	11 %	104,680	17.50
BC.PR.C	5.2557 %	3.4051 %	-1.9853	Pfd-2 (high)	86,492	26.4000	11 %	105,600	17.56
NA.PR.J	5.9813 %	3.1942 %	-0.3717	Pfd-2n	44,175	26.7500	11 %	107,000	2.22
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4462 %</u>	<u>3.6015 %</u>	<u>-0.9397</u>		<u>361,114</u>		<u>100 %</u>	<u>932,080</u>	<u>15.38</u>

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 : 2003-04-30

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
CM.PR.P	5.4934 %	5.4284 %	-0.2102	Pfd-1 (low) n	248,027	25.0300	5 %	100,120	14.54
CU.PR.A	5.7746 %	5.8724 %	0.7256	Pfd-2	151,430	25.1100	5 %	100,440	14.00
BNS.PR.J	5.1960 %	5.1138 %	-1.4066	Pfd-1 (low) n	324,458	25.2600	5 %	101,040	15.03
WN.PR.A	5.7335 %	5.7687 %	-1.1621	Pfd-2 (low)	158,724	25.2900	5 %	101,160	6.14
LB.PR.D	5.8939 %	5.8702 %	-0.6448	Pfd-2 (low)	50,092	25.4500	6 %	101,800	6.10
CM.PR.D	5.6483 %	5.5386 %	0.0000	Pfd-1 (low)	937,362	25.4500	6 %	101,800	7.06
PWF.PR.I	5.8939 %	5.7827 %	1.0185	Pfd-1 (low) n	1,350,605	25.4500	6 %	101,800	6.99
CU.PR.B	5.8939 %	5.8171 %	0.9854	Pfd-2	2,308,151	25.4500	6 %	101,800	7.02
BMO.PR.H	5.1961 %	5.1651 %	-1.3441	Pfd-1 (low) n	192,077	25.5000	6 %	102,000	14.81
PWF.PR.G	5.7843 %	5.6330 %	0.4746	Pfd-1 (low) n	251,964	25.5000	6 %	102,000	6.55
NA.PR.K	5.7129 %	5.5167 %	0.0322	Pfd-2	1,399,433	25.6000	6 %	102,400	7.09
RY.PR.O	5.3606 %	4.9060 %	-1.2932	Pfd-1 (low) n	101,729	25.6500	6 %	102,600	4.68
CM.PR.C	5.8366 %	5.6224 %	0.5191	Pfd-1 (low) n	352,208	25.7000	6 %	102,800	6.55
CM.PR.B	5.8252 %	5.5674 %	0.4875	Pfd-1 (low)	401,288	25.7500	6 %	103,000	6.25
MMF.PR.C	5.8880 %	5.6888 %	0.6149	Pfd-2 (high) n	281,773	25.9000	6 %	103,600	6.75
CL.PR.B	5.9615 %	5.5975 %	0.7087	Pfd-2 (high) n	116,442	26.2100	6 %	104,840	6.13
SLA.PR.E	6.0634 %	3.3973 %	0.4914	Pfd-1	35,253	26.8000	6 %	107,200	2.09
RY.PR.S	5.6066 %	4.3070 %	-1.1212	Pfd-1 (low) n	192,408	27.2000	6 %	108,800	3.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7106 %</u>	<u>5.3569 %</u>	<u>-0.0623</u>		<u>489,157</u>			<u>100 1,849,200</u>	<u>7.77</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 : 2003-04-30

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
FCI.PR.A	7.3457 %	5.7135 %	-0.4472	Pfd-2	162,053	10.2100	11 %	102,100	0.80
ENB.PR.B	7.4219 %	6.1799 %	0.7703	Pfd-2	121,812	25.6000	11 %	102,400	1.20
MG.PR.A	8.4163 %	7.1965 %	2.5534	Pfd-2	141,992	25.7000	11 %	102,800	1.37
ENB.PR.C	7.7369 %	6.1758 %	0.8017	Pfd-2	87,219	25.8500	11 %	103,400	1.45
ECA.PR.A	8.0952 %	5.2312 %	1.1384	Pfd-2	118,531	26.2500	11 %	105,000	1.28
SU.PR.A	8.5948 %	4.1827 %	1.0127	Pfd-2 (low)	248,811	26.3300	11 %	105,320	0.91
ENB.PR.D	7.4004 %	6.4543 %	0.0969	Pfd-2	186,142	26.3500	11 %	105,400	3.32
BNN.PR.T	7.8450 %	6.9611 %	0.2050	Pfd-2 (low)	167,391	26.4500	11 %	105,800	3.56
BNN.PR.S	7.8774 %	6.7911 %	0.2530	Pfd-2 (low)	99,839	26.5000	11 %	106,000	3.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8611 %</u>	<u>6.0977 %</u>	<u>0.7072</u>		<u>148,363</u>		<u>100 %</u>	<u>938,220</u>	<u>1.91</u>

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

HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2003-04-30

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
CVF.PR.A	6.0582 %	6.2478 %	0.5891	Pfd-2	136,367	24.7600	11 %	99,040	7.24	
PAY.PR.A	5.5000 %	5.5590 %	0.0000	Pfd-1 (low)	50,233	25.0000	11 %	100,000	4.55	
DIV.PR.A	5.7312 %	5.7079 %	0.0385	Pfd-2	171,493	25.3000	11 %	101,200	5.48	
ABK.PR.C	4.8945 %	3.4298 %	-2.3701	Pfd-2	1,598,456	62.1100	11 %	102,171	0.91	
TDS.PR.A	5.8411 %	1.2102 %	-0.3036	Pfd-2	34,902	15.1000	11 %	102,725	0.62	
FBS.PR.A	5.3398 %	2.1953 %	-0.6961	Pfd-2	49,099	25.7500	11 %	103,000	0.69	
BNA.PR.A	6.0535 %	5.7839 %	0.1404	Pfd-2	55,469	25.8100	11 %	103,240	4.54	
CAC.PR.A	5.1724 %	4.3823 %	0.0000	Pfd-1	32,653	26.1000	11 %	104,400	3.72	
DCF.PR.A	6.5421 %	-19.9482 %	-0.1442	Pfd-2	26,756	26.7500	12 %	107,000	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.6840 %</u>	<u>1.4883 %</u>	<u>-0.3075</u>		<u>238,239</u>		<u>100 %</u>	<u>922,776</u>	<u>3.06</u>	

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

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2003-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		
						price			YTW
BNN.PR.J	5.6367 %	5.9121 %	2.2417	Pfd-2 (low)	705,525	23.9500	3 %	95,800	10.02
RY.PR.J	7.1142 %	5.4919 %	0.2982	Pfd-1 (low)n	161,433	24.9500	3 %	99,800	0.15
NA.PR.I	6.4870 %	2.7184 %	0.5447	Pfd-2n	31,097	25.0500	3 %	100,200	0.12
TD.PR.N	4.5527 %	4.4996 %	0.2151	Pfd-1 (low)n	24,438,040	25.2600	3 %	101,040	8.46
BCE.PR.P	6.3116 %	-7.2305 %	-0.2080	Pfd-2	168,043	25.3500	3 %	101,400	0.08
BNN.PR.I	5.4134 %	5.3930 %	0.9198	Pfd-2 (low)	103,198	25.4000	3 %	101,600	8.01
GWO.PR.E	4.6060 %	4.4794 %	0.0001	Pfd-1 (low)n	205,265	25.5100	3 %	102,040	6.63
PWF.PR.C	6.8493 %	-5.8168 %	-0.2412	Pfd-1 (low)n	31,835	25.5500	3 %	102,200	0.08
PWF.PR.J	4.5988 %	4.4545 %	0.0825	Pfd-1 (low)n	2,149,202	25.5500	3 %	102,200	8.13
TD.PR.M	4.5720 %	4.3875 %	0.0000	Pfd-1 (low)	5,837,000	25.7000	3 %	102,800	8.30
RY.PR.K	4.5349 %	3.8957 %	-0.3608	Pfd-1 (low)	130,830	25.9100	3 %	103,640	4.72
CM.PR.L	5.7209 %	4.3311 %	0.4183	Pfd-1 (low)n	25,284	26.0100	3 %	104,040	1.28
CM.PR.R	4.7433 %	4.4800 %	0.0000	Pfd-1 (low)n	126,345	26.1000	3 %	104,400	7.91
BNN.PR.H	5.5077 %	5.2305 %	0.7609	Pfd-2 (low)	164,358	26.1000	3 %	104,400	6.96
BMO.PR.I	4.5411 %	3.9838 %	-0.2025	Pfd-1 (low)n	125,936	26.1500	3 %	104,600	2.47
BMO.PR.G	4.5714 %	3.7997 %	-0.2774	Pfd-1 (low)n	121,656	26.2500	3 %	105,000	2.25
BNS.PR.I	5.6689 %	3.6053 %	0.0000	Pfd-1 (low)n	51,596	26.4600	3 %	105,840	0.81
TD.PR.H	6.6981 %	-35.1076 %	-0.7217	Pfd-1 (low)n	34,686	26.5000	3 %	106,000	0.09
PWF.PR.D	4.8983 %	4.4242 %	0.0000	Pfd-1 (low)n	70,418	26.5400	3 %	106,160	7.55
CM.PR.N	5.1279 %	2.6222 %	-0.4397	Pfd-1 (low)n	28,196	26.5800	3 %	106,320	1.52
BMO.PR.F	5.2180 %	3.0018 %	-0.2372	Pfd-1 (low)n	87,591	26.6000	3 %	106,400	1.34
WN.PR.B	4.8384 %	4.0598 %	-0.3817	Pfd-2 (low)	116,352	26.6100	3 %	106,440	5.28
TD.PR.J	4.7896 %	3.6501 %	-0.5760	Pfd-1 (low)n	143,388	26.6200	3 %	106,480	2.42
CM.PR.M	5.3021 %	3.5455 %	-0.1568	Pfd-1 (low)n	48,890	26.6500	3 %	106,600	1.29
IGI.PR.A	5.3920 %	5.0049 %	1.1511	Pfd-2n	288,982	26.6600	3 %	106,640	7.72
CM.PR.A	4.9496 %	4.2197 %	-0.0485	Pfd-1 (low)n	148,512	26.7700	3 %	107,080	4.08
GWO.PR.C	7.2313 %	-20.6856 %	-0.3181	Pfd-1 (low)n	30,692	26.8000	3 %	107,200	0.09
ACO.PR.A	5.3241 %	4.7701 %	0.0000	Pfd-2 (low)	44,092	27.0000	3 %	108,000	6.77
CM.PR.T	5.4526 %	3.2049 %	-0.2871	Pfd-1 (low)n	40,099	27.5100	4 %	110,040	2.19
GWO.PR.D	4.4092 %	-3.6224 %	-2.7166	Pfd-1 (low)n	28,455	28.3500	4 %	113,400	1.48
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	

<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>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>
		<u>Capital Gains Tax Due</u>						<u>0 %</u>	<u>0</u>
	<u>5.3625 %</u>	<u>1.0392 %</u>	<u>-0.0354</u>		<u>1,155,010</u>			<u>100</u>	<u>3,137,760</u>
									<u>3.91</u>

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

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2003-04-30

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
BNF.PR.A	4.6053 %	4.6495 %	2.3308	Pfd-2 (low)	117,593	19.0000	12 %	76,000	16.12
BNN.PR.B	4.5455 %	4.5885 %	2.2046	Pfd-2 (low)	176,521	19.2500	12 %	77,000	16.24
AL.PR.F	4.1574 %	4.1400 %	0.4551	Pfd-2 (low)	40,101	22.5500	14 %	90,200	17.06
PWF.PR.A	3.7895 %	3.7613 %	0.5929	Pfd-1 (low)	86,712	23.0900	15 %	92,360	17.88
MMF.PR.A	3.8710 %	3.8958 %	0.9737	Pfd-2 (high)	25,072	23.2500	15 %	93,000	17.61
TOC.PR.B	3.7554 %	3.7634 %	-1.0316	Pfd-2 (low)	296,440	23.3000	15 %	93,200	17.85
AL.PR.E	4.8733 %	-15.5568 %	1.9873	Pfd-2 (low)	46,050	25.6500	16 %	102,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.2203 %</u>	<u>0.8720 %</u>	<u>1.0267</u>		<u>110,256</u>		<u>100 %</u>	<u>624,360</u>	<u>14.38</u>

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



HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2003-04-30

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
W.PR.H	5.9705 %	5.9913 %	0.3893	Pfd-2(low)	72,462	23.0300	9 %	92,120	13.82
W.PR.J	6.0086 %	6.0616 %	0.4117	Pfd-2(low)	93,955	23.3000	9 %	93,200	13.80
PWF.PR.F	5.5497 %	5.5766 %	0.1117	Pfd-1(low)n	162,619	23.6500	9 %	94,600	14.56
TRP.PR.X	5.8947 %	5.8792 %	0.0000	Pfd-2(low)	114,331	47.5000	9 %	95,000	13.97
TRP.PR.Y	5.8935 %	5.8763 %	0.0000	Pfd-2(low)	138,309	47.5100	9 %	95,020	13.97
PWF.PR.E	5.7822 %	5.7603 %	0.8941	Pfd-1(low)n	105,150	23.7800	9 %	95,120	14.14
POW.PR.B	5.5846 %	5.6290 %	0.1336	Pfd-2(high)n	167,270	23.9500	9 %	95,800	14.45
POW.PR.A	5.7096 %	5.7543 %	0.2693	Pfd-2(high)n	80,937	24.5200	9 %	98,080	14.25
PWF.PR.H	5.7731 %	5.8022 %	0.6592	Pfd-1(low)n	226,886	24.9000	9 %	99,600	14.21
ENB.PR.A	5.5044 %	5.5909 %	-1.8620	Pfd-2(low)	61,195	24.9800	9 %	99,920	14.43
POW.PR.C	5.8000 %	5.8481 %	0.6793	Pfd-2(high)n	233,346	25.0000	9 %	100,000	14.11
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.7678 %</u>	<u>5.7954 %</u>	<u>0.1479</u>		<u>133,053</u>		<u>100</u>	<u>1,058,460</u>	<u>14.16</u>

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