

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2004-01-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</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>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>			
BCE.PR.S	2.7354 %	2.7174 %	-0.1201	68,196	25.0100	100 %	100,040	20.45
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>2.7354 %</u>	<u>2.7174 %</u>	<u>-0.1201</u>	<u>68,196</u>		<u>100 %</u>	<u>100,040</u>	<u>20.45</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 : 2004-01-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)			bid price	weight		YTW
BCE.PR.R	5.8136 %	2.5402 %	-1.4809	53,314	26.5500	12 %	106,200	2.64
AIT.PR.A	5.1299 %	2.8148 %	-1.5137	58,319	26.5600	12 %	106,240	2.33
BNN.PR.G	5.2914 %	2.9636 %	-1.2712	69,195	26.6000	12 %	106,400	18.50
BC.PR.B	4.8901 %	1.7710 %	-1.6317	56,069	26.8400	13 %	107,360	2.21
BCE.PR.A	5.0764 %	2.6026 %	-1.7889	192,796	26.8400	13 %	107,360	19.06
BC.PR.C	5.1676 %	2.3309 %	-1.6922	41,871	26.8500	13 %	107,400	2.42
BCE.PR.C	5.1487 %	2.6549 %	-1.5242	316,013	26.9000	13 %	107,600	18.75
BCE.PR.Z	4.9435 %	2.6175 %	-1.7356	70,671	26.9000	13 %	107,600	18.99
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.1816 %</u>	<u>2.5361 %</u>	<u>-1.5804</u>	<u>107,506</u>		<u>100 %</u>	<u>856,160</u>	<u>10.63</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 : 2004-01-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
								YTW
SU.PR.A	8.9447 %	6.7596 %	3.7020	432,717	25.3000	11 %	101,200	0.20
ENB.PR.B	7.4364 %	4.5292 %	0.9114	115,517	25.5500	11 %	102,200	0.51
ENB.PR.C	7.7399 %	4.5706 %	1.0409	107,142	25.8400	11 %	103,360	0.78
FCF.PR.A	5.7971 %	0.8167 %	-0.9230	100,296	10.3500	11 %	103,500	0.57
ECA.PR.A	8.1262 %	2.0149 %	0.9704	233,634	26.1500	11 %	104,600	0.59
MG.PR.A	8.1623 %	1.2838 %	0.7356	176,385	26.5000	11 %	106,000	0.70
ENB.PR.D	7.0119 %	4.1807 %	-1.7837	122,706	27.8100	12 %	111,240	2.78
BNN.PR.T	7.4373 %	4.9160 %	-1.2727	92,677	27.9000	12 %	111,600	3.04
BNN.PR.S	7.4554 %	4.3250 %	-1.4250	94,654	28.0000	12 %	112,000	2.66
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.5603 %</u>	<u>3.7133 %</u>	<u>0.1667</u>	<u>161,955</u>		<u>100 %</u>	<u>955,700</u>	<u>1.35</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 : 2004-01-30

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			
TDS.PR.A	5.8141 %	2.0120 %	-0.0733	25,963	15.1700	10 %	103,202	0.86
FBS.PR.A	5.3191 %	2.6268 %	-0.0510	43,558	25.8500	10 %	103,400	0.93
DIV.PR.A	5.5726 %	0.8525 %	0.3390	57,464	26.0200	10 %	104,080	0.08
CVF.PR.A	5.7471 %	-2.4873 %	0.5077	31,980	26.1000	10 %	104,400	0.08
FTN.PR.A	4.9810 %	4.0188 %	0.0000	1,120,935	10.5400	10 %	105,400	4.29
HPF.PR.B	6.8540 %	6.4547 %	1.9663	33,426	15.5500	10 %	105,787	6.35
BNA.PR.A	5.8715 %	5.1597 %	0.4098	31,312	26.6100	10 %	106,440	1.64
DCF.PR.A	6.5617 %	-16.8384 %	0.1307	80,250	26.6700	10 %	106,680	0.09
CGI.PR.B	4.3056 %	3.7827 %	-1.4911	346,974	27.0000	10 %	108,000	8.09
PIC.PR.A	5.2527 %	4.1588 %	-0.0876	251,041	16.4200	10 %	109,472	5.65
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6252 %</u>	<u>0.9759 %</u>	<u>0.1612</u>	<u>203,465</u>		<u>100</u>	<u>1,056,860</u>	<u>2.84</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 : 2004-01-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Trading	-	-	Value	Duration
	Bid		Bid)	Value	bid	weight		
					price			YTW
TD.PR.H	6.9309 %	-0.1831 %	0.1359	66,748	25.6100	4 %	102,440	0.33
MFC.PR.A	3.9961 %	3.8942 %	0.0036	1,324,546	25.6500	4 %	102,600	9.36
RY.PR.K	4.5019 %	-3.4392 %	0.0590	123,886	26.1000	4 %	104,400	0.08
CM.PR.N	5.1825 %	1.5698 %	0.1374	26,050	26.3000	4 %	105,200	0.81
BMO.PR.F	5.2776 %	2.1105 %	0.3808	59,939	26.3000	4 %	105,200	0.64
CM.PR.M	5.3523 %	2.8449 %	0.2064	34,329	26.4000	4 %	105,600	0.57
BNN.PR.J	5.0279 %	4.7504 %	1.1084	190,012	26.8500	4 %	107,400	9.99
PWF.PR.J	4.3729 %	3.6980 %	-0.3755	167,044	26.8700	4 %	107,480	3.93
TD.PR.N	4.2608 %	3.6521 %	-0.4185	340,563	26.9900	4 %	107,960	4.75
GWO.PR.E	4.3519 %	3.4707 %	-0.5983	126,454	27.0000	4 %	108,000	4.65
BNN.PR.I	5.0926 %	4.4548 %	0.0130	50,915	27.0000	4 %	108,000	4.75
CM.PR.R	4.5801 %	3.5877 %	0.0000	57,627	27.0300	4 %	108,120	3.91
TD.PR.M	4.3358 %	3.6605 %	-0.3110	285,291	27.1000	4 %	108,400	4.74
BMO.PR.I	4.3803 %	1.7276 %	-0.8623	195,192	27.1100	4 %	108,440	1.81
BMO.PR.G	4.4150 %	1.1939 %	-1.0083	112,900	27.1800	4 %	108,720	1.58
TD.PR.J	4.6789 %	1.2628 %	-0.7006	105,650	27.2500	4 %	109,000	1.29
PWF.PR.D	4.7428 %	3.5003 %	-0.1492	39,828	27.4100	4 %	109,640	3.49
CM.PR.A	4.7938 %	3.1293 %	-0.2196	129,393	27.6400	4 %	110,560	3.49
WN.PR.B	4.6380 %	3.0275 %	-0.5415	63,012	27.7600	4 %	111,040	4.75
CM.PR.T	5.3571 %	0.8983 %	-0.4428	54,654	28.0000	4 %	112,000	1.52
ACO.PR.A	5.1248 %	3.9789 %	0.0000	28,562	28.0500	4 %	112,200	4.29
BNN.PR.H	5.1248 %	3.6458 %	-0.2197	120,616	28.0500	4 %	112,200	4.18
IGI.PR.A	5.1029 %	3.9449 %	0.2302	185,566	28.1700	4 %	112,680	4.74
GWO.PR.X	4.2105 %	2.8759 %	-1.7381	1,603,438	28.5000	4 %	114,000	5.06
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.8229 %</u>	<u>2.6530 %</u>	<u>-0.2281</u>	<u>229,490</u>			<u>100 2,601,280</u>	<u>3.54</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 : 2004-01-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity)	Trading Value	bid price	weight	Value	Duration
								YTW
BNN.PR.B	3.2169 %	3.2139 %	1.2631	453,789	23.1200	16 %	92,480	19.11
BNF.PR.A	3.2058 %	3.2032 %	1.1980	88,101	23.2000	16 %	92,800	19.13
AL.PR.F	3.2197 %	3.1961 %	0.6763	55,626	24.7500	17 %	99,000	19.16
PWF.PR.A	3.0038 %	2.9748 %	1.0761	101,513	24.7600	17 %	99,040	19.73
TOC.PR.B	2.9990 %	2.9965 %	-0.0945	93,743	24.8000	17 %	99,200	19.65
AL.PR.E	4.0461 %	-42.0036 %	0.3628	46,547	26.2600	18 %	105,040	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.2912 %</u>	<u>-4.9515 %</u>	<u>0.7323</u>	<u>135,972</u>		<u>100 %</u>	<u>587,560</u>	<u>15.92</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 : 2004-01-30

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			
W.PR.H	5.3398 %	5.1469 %	-0.3970	204,398	25.7500	3 %	103,000	7.11
TCA.PR.Y	5.4106 %	5.1889 %	0.3674	160,085	51.7500	3 %	103,500	7.77
W.PR.J	5.4054 %	4.8005 %	-0.2914	78,675	25.9000	3 %	103,600	3.99
TCA.PR.X	5.3992 %	5.1479 %	0.0281	113,055	51.8600	3 %	103,720	7.55
POW.PR.A	5.3825 %	4.6745 %	0.5240	85,770	26.0100	3 %	104,040	3.92
PWF.PR.F	5.0442 %	4.5860 %	-0.7729	343,039	26.0200	3 %	104,080	5.80
RY.PR.O	5.2662 %	4.1657 %	0.1423	74,199	26.1100	3 %	104,440	0.64
ENB.PR.A	5.2622 %	4.5141 %	-0.7838	42,132	26.1300	3 %	104,520	3.49
PWF.PR.E	5.2421 %	4.8565 %	0.2915	100,981	26.2300	3 %	104,920	7.18
POW.PR.B	5.0856 %	4.5336 %	-0.7257	192,496	26.3000	3 %	105,200	5.78
CM.PR.E	5.3191 %	4.8954 %	0.4525	792,654	26.3200	3 %	105,280	7.00
POW.PR.C	5.4903 %	5.0038 %	0.7465	134,659	26.4100	3 %	105,640	6.37
CM.PR.D	5.4225 %	4.8989 %	0.7617	199,673	26.5100	3 %	106,040	6.65
PWF.PR.H	5.4164 %	4.8426 %	0.3703	90,267	26.5400	3 %	106,160	6.41
CM.PR.P	5.1672 %	4.6390 %	0.1839	154,314	26.6100	3 %	106,440	7.03
BNS.PR.J	4.9065 %	4.3980 %	-0.7674	195,648	26.7500	3 %	107,000	7.74
BMO.PR.H	4.9422 %	4.4830 %	-0.4967	143,773	26.8100	3 %	107,240	7.23
CU.PR.A	5.4084 %	4.8928 %	0.0929	66,989	26.8100	3 %	107,240	6.48
CM.PR.C	5.5845 %	4.8033 %	1.0542	459,818	26.8600	3 %	107,440	3.23
WN.PR.A	5.3903 %	4.5989 %	-0.8782	135,723	26.9000	3 %	107,600	2.70
CM.PR.B	5.5659 %	4.5301 %	0.9012	285,804	26.9500	3 %	107,800	2.82
PWF.PR.I	5.5638 %	4.8502 %	0.7586	331,257	26.9600	3 %	107,840	3.83
PWF.PR.G	5.4711 %	4.5707 %	0.2545	205,851	26.9600	3 %	107,840	3.20
NA.PR.J	5.9150 %	1.0964 %	-0.2432	38,077	27.0500	3 %	108,200	1.56
CU.PR.B	5.5432 %	4.9697 %	0.5193	93,281	27.0600	3 %	108,240	5.97
NA.PR.K	5.3967 %	4.5224 %	0.0000	145,740	27.1000	3 %	108,400	3.88
SLA.PR.E	5.9721 %	0.8695 %	0.0000	44,560	27.2100	3 %	108,840	1.43
MMF.PR.C	5.5943 %	4.6867 %	0.6619	78,999	27.2600	3 %	109,040	3.55
CL.PR.B	5.6084 %	3.6664 %	0.0004	58,584	27.8600	3 %	111,440	2.74
RY.PR.S	5.4659 %	2.8689 %	-0.2778	155,732	27.9000	3 %	111,600	2.47
GWO.PR.F	5.2585 %	3.9689 %	-1.0133	287,156	28.0500	3 %	112,200	4.16
Cash						0 %	0	
Dividends Due						0 %	0	
						-	-	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst Bid</u>	<u>Price (at Disparity Bid)</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>
---------------	----------------------	---------------------------	---------------------------------	------------------------------	-----------------------------	--------------------------	---------------------	--------------------------	------------

Income Tax Due

0 % 0

Capital Gains Tax Due

0 % 0

5.3966 %4.3658 %0.0467 177,076100 3,308,5404.81

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