

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS Rating</u>	<u>Average Trading</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market Value</u>	<u>Modified Duration</u>
	Bid	Bid)	(at Disparity		Value	bid	weight		YTW
FAL.PR.A	5.0034 %	5.0219 %	0.2897	Pfd-2(low)	42,170	25.0700	100 %	100,280	15.53
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0034 %</u>	<u>5.0219 %</u>	<u>0.2897</u>		<u>42,170</u>		<u>100 %</u>	<u>100,280</u>	<u>15.53</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2008-04-30

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	
BAM.PR.N	6.6230	%	6.7210	%	1.8904	Pfd-2(low)	314,306	17.9300	1 % 71,720	12.88
BAM.PR.M	6.5753	%	6.6720	%	1.7744	Pfd-2(low)	265,750	18.0600	1 % 72,240	12.95
ELF.PR.G	6.3165	%	6.3838	%	0.3109	Pfd-2(low)	61,466	18.8000	1 % 75,200	13.37
SLF.PR.C	5.6301	%	5.7027	%	0.1235	Pfd-1(low)n	191,136	19.7600	1 % 79,040	14.34
RY.PR.F	5.6187	%	5.6337	%	0.1152	Pfd-1	173,583	19.8000	1 % 79,200	14.53
CM.PR.J	5.6704	%	5.7131	%	0.5302	Pfd-1	247,016	19.8400	1 % 79,360	14.37
RY.PR.A	5.6017	%	5.6167	%	0.1276	Pfd-1	272,125	19.8600	1 % 79,440	14.56
SLF.PR.D	5.5961	%	5.6679	%	0.0778	Pfd-1(low)	200,351	19.8800	1 % 79,520	14.39
RY.PR.D	5.6561	%	5.6714	%	0.3338	Pfd-1	252,277	19.8900	1 % 79,560	14.47
RY.PR.E	5.6533	%	5.6686	%	0.3158	Pfd-1	248,911	19.9000	1 % 79,600	14.48
BMO.PR.J	5.6391	%	5.6511	%	0.3170	Pfd-1	535,908	19.9500	1 % 79,800	14.51
RY.PR.G	5.6391	%	5.6543	%	0.3362	Pfd-1	300,382	19.9500	1 % 79,800	14.50
CM.PR.I	5.8721	%	5.9178	%	1.0586	Pfd-1	429,805	20.0100	1 % 80,040	14.06
RY.PR.C	5.6903	%	5.7058	%	0.3599	Pfd-1	206,395	20.2100	1 % 80,840	14.42
BNS.PR.M	5.5666	%	5.6067	%	0.1538	Pfd-1	333,819	20.2100	1 % 80,840	14.54
BNS.PR.L	5.5364	%	5.5761	%	0.0266	Pfd-1	291,905	20.3200	1 % 81,280	14.59
GWO.PR.I	5.5310	%	5.6013	%	0.0000	Pfd-1(low)n	310,302	20.3400	1 % 81,360	14.50
CM.PR.H	5.8852	%	5.9312	%	1.0989	Pfd-1	314,320	20.3900	1 % 81,560	14.04
NA.PR.L	5.9436	%	5.9692	%	0.9912	Pfd-1(low)	188,054	20.4000	1 % 81,600	14.01
SLF.PR.E	5.4798	%	5.5490	%	-0.1401	Pfd-1(low)	203,216	20.5300	1 % 82,120	14.58
RY.PR.B	5.6763	%	5.6918	%	0.3613	Pfd-1	257,763	20.7000	1 % 82,800	14.44
IAG.PR.A	5.5422	%	5.6128	%	0.0000	Pfd-2(high)n	72,452	20.7500	1 % 83,000	14.48
CIU.PR.A	5.4736	%	5.5729	%	0.5004	Pfd-2(high)	35,069	21.0100	2 % 84,040	14.50
MFC.PR.C	5.3292	%	5.4059	%	-0.5687	Pfd-1(low)	264,753	21.1100	2 % 84,440	14.80
ELF.PR.F	6.2500	%	6.3159	%	0.0893	Pfd-2(low)n	46,583	21.2000	2 % 84,800	13.46
MFC.PR.B	5.4045	%	5.4831	%	-0.3455	Pfd-1(low)n	403,175	21.5100	2 % 86,040	14.67
BNS.PR.K	5.5147	%	5.5352	%	-0.0405	Pfd-1	184,004	21.7600	2 % 87,040	14.60
POW.PR.D	5.7418	%	5.7804	%	0.4172	Pfd-2(high)n	142,540	21.7700	2 % 87,080	14.19
GWO.PR.H	5.5619	%	5.6122	%	-0.0384	Pfd-1(low)n	167,269	21.8000	2 % 87,200	14.43
PWF.PR.K	5.6740	%	5.7076	%	0.0801	Pfd-1(low)n	145,996	21.8100	2 % 87,240	14.37
SLF.PR.A	5.4423	%	5.4895	%	-0.4164	Pfd-1(low)n	222,198	21.8200	2 % 87,280	14.62
HSB.PR.D	5.6844	%	5.7525	%	0.5582	Pfd-1	87,326	21.9900	2 % 87,960	14.25
SLF.PR.B	5.4545	%	5.5168	%	-0.3648	Pfd-1(low)n	252,898	22.0000	2 % 88,000	14.62
RY.PR.F	5.5220	%	5.5600	%	0.0000	Pfd-1	224,272	22.0000	2 % 88,040	14.62

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market Value	Modified Duration	
	Bid	(at Bid)	(at Disparity Bid)	Rating	Trading Value	- bid price	- weight	- YTW	
KY.PR.W5.5530	%	5.5608	%	-0.0028	PIQ-1	224,312	22.0600	2 % 88,240	14.63
PWF.PR.L5.6920	%	5.7246	%	0.1004	Pfd-1(low)	101,083	22.4000	2 % 89,600	14.34
HSB.PR.C5.6742	%	5.7402	%	0.1352	Pfd-1	66,189	22.4700	2 % 89,880	14.26
W.PR.H6.1111	%	6.1492	%	0.2773	Pfd-2(low)	52,371	22.5000	2 % 90,000	13.62
TD.PR.O5.3273	%	5.3527	%	-0.8315	Pfd-1	243,028	22.7600	2 % 91,040	14.93
CM.PR.P6.0386	%	6.0545	%	1.4526	Pfd-1	159,794	22.7700	2 % 91,080	13.77
CM.PR.G5.9133	%	5.9511	%	0.9642	Pfd-1	200,526	22.8300	2 % 91,320	13.99
BMO.PR.K5.7289	%	5.7341	%	0.3058	Pfd-1	358,562	22.9100	2 % 91,640	14.36
CM.PR.E6.0423	%	6.0801	%	1.2126	Pfd-1	160,685	23.1700	2 % 92,680	13.79
W.PR.J6.0345	%	6.0837	%	0.0000	Pfd-2(low)	53,672	23.2000	2 % 92,800	13.75
GWO.PR.G5.5794	%	5.6401	%	-0.2879	Pfd-1(low)n	193,175	23.3000	2 % 93,200	14.41
BNS.PR.N5.6234	%	5.6558	%	0.0000	Pfd-1	317,532	23.3400	2 % 93,360	14.44
BMO.PR.H5.6383	%	5.5966	%	-0.1139	Pfd-1	129,142	23.5000	2 % 94,000	14.45
PWF.PR.F5.5732	%	5.5947	%	-0.4054	Pfd-1(low)n	123,409	23.5500	2 % 94,200	14.52
POW.PR.B5.6674	%	5.7082	%	-0.0411	Pfd-2(high)n	113,973	23.6000	2 % 94,400	14.31
BNS.PR.J5.5614	%	5.5425	%	-0.3155	Pfd-1	185,358	23.6000	2 % 94,400	14.48
TD.PR.P5.4688	%	5.4945	%	-0.7408	Pfd-1	440,189	24.0000	2 % 96,000	14.69
TCA.PR.Y5.8091	%	5.7784	%	-1.9212	Pfd-2(low)	83,157	48.2000	2 % 96,400	14.09
TCA.PR.X5.8007	%	5.7706	%	-2.0148	Pfd-2(low)	82,671	48.2700	2 % 96,540	14.10
CM.PR.D5.9011	%	5.9338	%	0.4078	Pfd-1	142,176	24.3600	2 % 97,440	14.00
POW.PR.A5.6980	%	5.7421	%	-0.2025	Pfd-2(high)n	56,324	24.5700	2 % 98,280	14.27
ENB.PR.A5.5781	%	5.6642	%	-1.6923	Pfd-2(low)	55,026	24.6500	2 % 98,600	14.31
NA.PR.K5.9307	%	5.9427	%	0.0530	Pfd-1(low)	142,692	24.6600	2 % 98,640	14.02
RY.PR.H5.7233	%	5.7541	%	-0.0715	Pfd-1	2,694,999	24.6800	2 % 98,720	14.28
PWF.PR.E5.5556	%	5.5020	%	-1.0990	Pfd-1(low)n	72,720	24.7500	2 % 99,000	14.46
BMO.PR.L5.8539	%	5.9175	%	0.3865	Pfd-1	1,756,633	24.7700	2 % 99,080	13.99
POW.PR.C5.8140	%	5.8598	%	-0.1982	Pfd-2(high)n	82,944	24.9400	2 % 99,760	14.09
NA.PR.M6.0120	%	6.0621	%	0.5909	Pfd-1(low)	2,017,999	24.9500	2 % 99,800	13.80
TD.PR.R5.6090	%	5.6889	%	-0.4220	Pfd-1	1,820,461	24.9600	2 % 99,840	14.30
TD.PR.Q5.6067	%	5.6334	%	-0.6390	Pfd-1	874,127	24.9700	2 % 99,880	14.47
Cash								0 %	0
Dividends Due								0 %	0
Income Tax Due								0 %	0
Capital Gains Tax Due								0 %	0
	<u>5.7198</u>	<u>%</u>	<u>5.7572</u>	<u>%</u>	<u>0.0467</u>	<u>340,518</u>		<u>105,550,860</u>	<u>14.26</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Trading Value	bid price	weight		YTW
BNS.PR.O	5.5978 %	5.6280 %	-0.6587	Pfd-1	1887,730	25.0100	11 %	100,040	14.47
PWF.PR.H	5.7454 %	5.7604 %	-0.5722	Pfd-1(low)	110,583	25.0200	11 %	100,080	3.31
CU.PR.A	5.7563 %	5.8515 %	0.5369	Pfd-2(high)	32,191	25.1900	11 %	100,760	14.03
FAL.PR.H	6.4484 %	3.0378 %	1.0254	Pfd-2(low)	49,142	25.2000	11 %	100,800	0.08
PWF.PR.G	5.8416 %	5.5999 %	-0.2399	Pfd-1(low)	107,662	25.2500	11 %	101,000	2.98
PWF.PR.I	5.9195 %	5.6606 %	-0.1104	Pfd-1(low)	100,214	25.3400	11 %	101,360	3.60
CU.PR.B	5.8685 %	5.6969 %	0.8023	Pfd-2(high)	49,147	25.5600	11 %	102,240	3.64
CL.PR.B	6.0750 %	5.3578 %	0.4746	Pfd-1(low)	45,128	25.7200	11 %	102,880	2.51
GWO.PR.F	5.6105 %	4.3681 %	-1.6167	Pfd-1(low)	51,627	26.2900	12 %	105,160	0.49
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.8732 %	5.2145 %	-0.0441		157,714		100 %	914,320	4.97

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)			bid price	weight		YTW
BSD.PR.A	6.2762 %	7.0058 %	0.2317	Pfd-2	43,678	9.5600	32 %	95,600	5.53
FIG.PR.A	6.2625 %	6.4338 %	-0.2175	Pfd-2	93,345	9.9800	34 %	99,800	5.38
STW.PR.A	5.9583 %	5.3981 %	0.0000	Pfd-2(low)	44,838	10.0700	34 %	100,700	0.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1635 %</u>	<u>6.2662 %</u>	<u>0.0015</u>		<u>60,813</u>		<u>100 %</u>	<u>296,100</u>	<u>3.85</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Yield Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration YTW
BNA.PR.C	5.2511 %	6.7488 %	0.8502	Pfd-2(low)	112,616	20.7100	5 %	82,840	8.14
BNA.PR.B	5.9500 %	8.0391 %	2.1674	Pfd-2(low)	46,100	20.8000	5 %	83,200	6.24
HPF.PR.A	6.0938 %	7.0548 %	0.9431	Pfd-2(low)	30,093	24.0000	6 %	96,000	3.67
FBS.PR.B	4.8668 %	5.7171 %	0.0000	Pfd-2	107,962	9.7600	6 %	97,600	3.28
ALB.PR.A	4.3103 %	5.0760 %	-0.2711	Pfd-2(low)	90,163	24.6500	6 %	98,600	2.63
FFN.PR.A	5.2870 %	5.4084 %	-0.2422	Pfd-2(low)	54,330	9.9300	6 %	99,300	5.56
WFS.PR.A	5.2764 %	5.6188 %	0.1103	Pfd-2	147,286	9.9500	6 %	99,500	2.88
FTN.PR.A	5.2500 %	5.0216 %	0.0422	Pfd-2	78,024	10.0000	6 %	100,000	0.58
SBN.PR.A	5.2395 %	5.2671 %	-0.3193	Pfd-2(low)	37,053	10.0200	6 %	100,200	5.56
DF.PR.A	5.2291 %	5.2062 %	-0.3133	Pfd-2	35,445	10.0400	6 %	100,400	5.57
BNA.PR.A	6.2000 %	6.3479 %	0.2668	Pfd-2(low)	37,749	25.2000	6 %	100,800	2.21
LBS.PR.A	5.1980 %	5.1201 %	-0.2562	Pfd-2	76,083	10.1000	6 %	101,000	4.81
DFN.PR.A	5.1724 %	5.0065 %	-0.4233	Pfd-2	75,121	10.1500	6 %	101,500	5.58
PPL.PR.A	5.4134 %	5.0590 %	0.3402	Pfd-2	48,341	10.1600	6 %	101,600	4.06
LFE.PR.A	5.1120 %	4.6014 %	-0.3814	Pfd-2(low)	84,852	10.2700	7 %	102,700	4.09
SBC.PR.A	5.0971 %	4.5988 %	-0.3544	Pfd-2	43,689	10.3000	7 %	103,000	4.06
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.3021 %	5.5717 %	0.1015		68,768		100	1,568,240	4.25

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS Rating	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Trading	Value	-	-	Value	Duration
	Bid	Bid)		Value		bid	weight		YTW
						price			
BMO.PR.I	4.7576 %	2.7599 %	0.0387	Pfd-1	94,150	24.9600	6 %	99,840	0.08
RY.PR.K	4.7000 %	1.2567 %	0.0000	Pfd-1	135,796	25.0000	6 %	100,000	0.08
BAM.PR.J	5.3742 %	5.4318 %	0.0171	Pfd-2(low)	90,117	25.1200	7 %	100,480	7.60
MFC.PR.A	4.0086 %	3.8427 %	-2.0307	Pfd-1(low)n	161,757	25.5700	7 %	102,280	6.51
CM.PR.R	4.8265 %	4.5081 %	-0.5736	Pfd-1	41,632	25.6500	7 %	102,600	4.42
BAM.PR.I	5.3606 %	5.0932 %	-0.7424	Pfd-2(low)	45,993	25.6500	7 %	102,600	4.83
PWF.PR.J	4.5720 %	4.1233 %	-1.1840	Pfd-1(low)n	43,484	25.7000	7 %	102,800	4.64
GWO.PR.E	4.5490 %	3.6816 %	-1.5666	Pfd-1(low)n	114,035	25.8300	7 %	103,320	1.90
BAM.PR.H	5.5588 %	4.9445 %	-0.2224	Pfd-2(low)	64,932	25.8600	7 %	103,440	3.48
CM.PR.A	5.1178 %	-1.1216 %	-0.5094	Pfd-1	134,382	25.8900	7 %	103,560	0.08
PWF.PR.D	5.0154 %	4.2231 %	-0.7262	Pfd-1(low)n	52,507	25.9200	7 %	103,680	0.57
TD.PR.N	4.4231 %	3.8358 %	-1.5696	Pfd-1	49,002	26.0000	7 %	104,000	5.06
TD.PR.M	4.5019 %	3.8243 %	-1.4984	Pfd-1	68,804	26.1000	7 %	104,400	4.85
GWO.PR.X	4.5541 %	3.7926 %	-1.6130	Pfd-1(low)n	78,433	26.3500	7 %	105,400	4.76
IGM.PR.A	5.3779 %	3.6155 %	-1.0022	Pfd-2(high)n	137,197	26.7300	7 %	106,920	1.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.8470 %</u>	<u>3.5896 %</u>	<u>-0.8856</u>		<u>87,434</u>			<u>1001,545,320</u>	<u>3.34</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)			bid price	weight		YTW
BAM.PR.B	4.4860 %	4.5281 %	0.0000 Pfd-2	(low)	71,587	18.5300	50 %	74,120	16.35
BAM.PR.K	4.4691 %	4.5109 %	0.1454 Pfd-2	(low)	49,248	18.6000	50 %	74,400	16.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.4775 %</u>	<u>4.5195 %</u>	<u>0.0728</u>		<u>60,397</u>		<u>100 %</u>	<u>148,520</u>	<u>16.37</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Yield Bid	(at Bid)	(at Disparity)		Trading Value	bid price	weight		YTW
BCE.PR.G	4.6474 %	4.9990 %	1.6300	Pfd-2(low)	42,066	23.4000	12 %	93,600	15.54
BCE.PR.C	4.7817 %	4.8547 %	1.0477	Pfd-2(low)	81,516	24.0500	12 %	96,200	15.72
BCE.PR.I	4.8137 %	4.8522 %	0.8946	Pfd-2(low)	73,773	24.1500	12 %	96,600	15.64
BCE.PR.Z	4.4818 %	4.7770 %	0.2724	Pfd-2(low)	38,145	24.1600	12 %	96,640	15.94
BCE.PR.R	4.6901 %	4.7895 %	0.2161	Pfd-2(low)	66,170	24.2000	13 %	96,800	16.05
BCE.PR.A	4.9464 %	4.7226 %	0.2180	Pfd-2(low)	125,504	24.2600	13 %	97,040	15.80
BCE.PR.F	4.5082 %	4.9889 %	1.3744	Pfd-2(low)	16,036	24.4000	13 %	97,600	15.60
FAL.PR.B	4.6371 %	5.1075 %	0.7803	Pfd-2(low)	27,618	24.8000	13 %	99,200	15.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6881 %</u>	<u>4.8868 %</u>	<u>0.8010</u>		<u>58,785</u>		<u>100 %</u>	<u>773,680</u>	<u>15.69</u>

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HIMI Index - Fixed-Reset
 HIMI Account Number: J0000010

Data Source : Transaction Files

Evaluation Date : 2008-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating		Trading Value	bid price	Value	Duration
						weight		YTW
BNS.PR.P	4.9505 %	4.9193 %	3.0294	Pfd-1	11,963,070	25.2500	100 % 101,000	4.43
Cash							0 % 0	
Dividends Due							0 % 0	
Income Tax Due							0 % 0	
Capital Gains Tax Due							0 % 0	
	<u>4.9505 %</u>	<u>4.9193 %</u>	<u>3.0294</u>		<u>1,963,070</u>		<u>100 % 101,000</u>	<u>4.43</u>

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