

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2003-05-30

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	3.5208 %	-11.5323 %	-0.7451	Pfd-2	233,476	25.7500	100 %	103,000	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>3.5208 %</u>	<u>-11.5323 %</u>	<u>-0.7451</u>		<u>233,476</u>		<u>100 %</u>	<u>103,000</u>	<u>0.08</u>	

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2003-05-30

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
	Bid	Bid)				-	weight		YTW
BNN.PR.G	5.5523 %	4.2487 %	0.0000	Pfd-2 (low)	64,507	25.3500	11 %	101,400	16.08
AIT.PR.A	5.2404 %	4.1318 %	-0.6998	Pfd-2 (low)	77,699	26.0000	11 %	104,000	16.29
BC.PR.B	5.0287 %	3.6478 %	-0.8707	Pfd-2 (high)	168,283	26.1000	11 %	104,400	17.24
BCE.PR.C	5.2964 %	3.4710 %	-1.6732	Pfd-2	1,062,600	26.1500	11 %	104,600	17.13
BCE.PR.R	5.8912 %	3.6632 %	-0.8625	Pfd-2	34,904	26.2000	11 %	104,800	17.09
BCE.PR.A	5.1905 %	3.5629 %	-1.3242	Pfd-2	475,162	26.2500	11 %	105,000	17.13
BCE.PR.Z	5.0659 %	3.4879 %	-1.6607	Pfd-2	262,317	26.2500	11 %	105,000	17.26
BC.PR.C	5.2358 %	3.6117 %	-1.1934	Pfd-2 (high)	72,474	26.5000	11 %	106,000	2.97
NA.PR.J	5.9128 %	2.7737 %	-0.2066	Pfd-2n	46,853	27.0600	11 %	108,240	2.14
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3806 %</u>	<u>3.6163 %</u>	<u>-0.9448</u>		<u>251,405</u>		<u>100 %</u>	<u>943,440</u>	<u>13.64</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2003-05-30

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
PWF.PR.E	5.4563 %	5.4126 %	0.6833	Pfd-1(low)n	175,399	25.2000	4 %	100,800	14.51
POW.PR.A	5.5249 %	5.4839 %	0.7681	Pfd-2(high)n	108,112	25.3400	4 %	101,360	4.40
ENB.PR.A	5.3732 %	4.9443 %	-1.8401	Pfd-2(low)	67,292	25.5900	4 %	102,360	4.05
PWF.PR.H	5.5804 %	5.4076 %	0.6323	Pfd-1(low)n	196,421	25.7600	4 %	103,040	6.76
BNS.PR.J	5.0931 %	4.9567 %	-0.5248	Pfd-1(low)n	354,487	25.7700	4 %	103,080	8.04
CM.PR.P	5.3336 %	5.1790 %	0.2358	Pfd-1(low)n	270,617	25.7800	4 %	103,120	7.36
POW.PR.C	5.6093 %	5.4435 %	0.8660	Pfd-2(high)n	228,402	25.8500	4 %	103,400	6.72
CU.PR.A	5.5748 %	5.2555 %	0.5067	Pfd-2	227,910	26.0100	4 %	104,040	6.93
PWF.PR.I	5.7626 %	5.5211 %	1.4963	Pfd-1(low)n	971,880	26.0300	4 %	104,120	6.94
PWF.PR.G	5.6405 %	5.3107 %	0.8750	Pfd-1(low)n	248,651	26.1500	4 %	104,600	6.49
CU.PR.B	5.7361 %	5.3874 %	1.2606	Pfd-2	1,384,812	26.1500	4 %	104,600	7.03
WN.PR.A	5.5133 %	4.9669 %	-1.6283	Pfd-2(low)	188,985	26.3000	4 %	105,200	6.20
BMO.PR.H	5.0095 %	4.5957 %	-1.2471	Pfd-1(low)n	235,268	26.4500	4 %	105,800	7.70
CM.PR.D	5.4245 %	5.0186 %	0.0000	Pfd-1(low)	641,800	26.5000	4 %	106,000	7.03
LB.PR.D	5.6582 %	5.2654 %	-0.7827	Pfd-2(low)	49,648	26.5100	4 %	106,040	6.06
NA.PR.K	5.4857 %	4.9965 %	0.0000	Pfd-2	1,029,834	26.6600	4 %	106,640	7.05
RY.PR.O	5.1383 %	3.1060 %	-1.5029	Pfd-1(low)n	116,707	26.7600	4 %	107,040	1.27
CM.PR.C	5.5949 %	5.0338 %	0.4199	Pfd-1(low)n	423,231	26.8100	4 %	107,240	6.52
MMF.PR.C	5.6776 %	5.2074 %	0.3531	Pfd-2(high)n	276,469	26.8600	4 %	107,440	6.71
CM.PR.B	5.5762 %	4.9115 %	0.3097	Pfd-1(low)	437,076	26.9000	4 %	107,600	4.87
CL.PR.B	5.7870 %	4.7370 %	0.5301	Pfd-2(high)n	112,619	27.0000	4 %	108,000	3.31
SLA.PR.E	5.9853 %	2.1442 %	0.0211	Pfd-1	39,997	27.1500	4 %	108,600	2.05
RY.PR.S	5.4367 %	3.3944 %	-0.9876	Pfd-1(low)n	207,719	28.0500	5 %	112,200	3.02
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5216 %</u>	<u>4.8427 %</u>	<u>0.0137</u>		<u>347,563</u>			<u>100 2,422,320</u>	<u>6.10</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2003-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
	Bid	Bid)	(at Disparity							
ENB.PR.B	7.2630 %	4.6761 %	0.4835	Pfd-2	122,099	26.1600	11 %	104,640	1.12	
ENB.PR.C	7.6017 %	5.2422 %	1.1080	Pfd-2	91,830	26.3100	11 %	105,240	1.38	
MG.PR.A	8.2150 %	5.7493 %	2.0844	Pfd-2	161,895	26.3300	11 %	105,320	1.30	
SU.PR.A	8.4725 %	2.8602 %	0.9073	Pfd-2 (low)	261,914	26.7100	11 %	106,840	0.84	
ECA.PR.A	7.9321 %	3.8691 %	0.5805	Pfd-2	136,958	26.7900	11 %	107,160	1.20	
BNN.PR.S	7.7172 %	6.3014 %	0.3218	Pfd-2 (low)	86,749	27.0500	11 %	108,200	3.13	
ENB.PR.D	7.2062 %	5.7868 %	0.1082	Pfd-2	202,318	27.0600	11 %	108,240	3.26	
BNN.PR.T	7.6287 %	6.3093 %	0.1450	Pfd-2 (low)	148,851	27.2000	11 %	108,800	3.49	
FCI.PR.A	6.8807 %	-2.6366 %	-1.1455	Pfd-2	83,228	10.9000	11 %	109,000	0.74	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>7.6553 %</u>	<u>4.2285 %</u>	<u>0.5017</u>		<u>143,966</u>		<u>100 %</u>	<u>963,440</u>	<u>1.83</u>	

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2003-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings -	Holdings bid price	Holdings -	Market Value	Modified Duration	YTW
ABK.PR.C	4.8640 %	1.5566 %	-2.1131	Pfd-2	716,195	62.5000	11 %	102,813	0.85		
TDS.PR.A	5.7798 %	-0.5654 %	-0.3237	Pfd-2	29,527	15.2600	11 %	103,814	0.54		
FBS.PR.A	5.2885 %	-1.2360 %	-0.9105	Pfd-2	43,955	26.0000	11 %	104,000	0.62		
BNA.PR.A	5.9954 %	1.5972 %	0.1978	Pfd-2	54,054	26.0600	11 %	104,240	0.08		
CVF.PR.A	5.7361 %	5.1374 %	0.1088	Pfd-2	139,572	26.1500	11 %	104,600	2.44		
CAC.PR.A	5.1606 %	4.4175 %	0.3395	Pfd-1	30,607	26.1600	11 %	104,640	3.64		
PIC.PR.A	5.4727 %	5.0392 %	0.2393	Pfd-2	163,539	15.7600	11 %	105,072	6.03		
PAY.PR.A	5.1828 %	4.2123 %	-0.2279	Pfd-1 (low)	53,299	26.5300	11 %	106,120	4.52		
DIV.PR.A	5.4511 %	-10.6842 %	-0.4037	Pfd-2	166,045	26.6000	11 %	106,400	0.08		
	Cash						0 %	0			
	Dividends Due						0 %	0			
	Income Tax Due						0 %	0			
	Capital Gains Tax Due						0 %	0			
	<u>5.4371 %</u>	<u>1.0392 %</u>	<u>-0.3398</u>		<u>154,204</u>		<u>100 %</u>	<u>941,698</u>	<u>2.10</u>		

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2003-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Bid)		Value	bid	weight		YTW
						price			
PWF.PR.C	6.9307 %	-5.0692 %	-0.1102	Pfd-1 (low)n	59,001	25.2500	3 %	101,000	0.08
BNN.PR.J	5.2838 %	5.3063 %	1.7381	Pfd-2 (low)	749,890	25.5500	4 %	102,200	10.11
BCE.PR.P	6.2378 %	-14.7821 %	-0.3688	Pfd-2	162,106	25.6500	4 %	102,600	0.09
RY.PR.K	4.4813 %	2.1331 %	-0.1172	Pfd-1 (low)	107,939	26.2200	4 %	104,880	0.31
TD.PR.N	4.3810 %	4.0815 %	0.1278	Pfd-1 (low)n	11,028,730	26.2500	4 %	105,000	8.44
BNN.PR.I	5.2281 %	5.0055 %	0.9442	Pfd-2 (low)	113,506	26.3000	4 %	105,200	7.99
PWF.PR.J	4.4340 %	4.0428 %	0.0000	Pfd-1 (low)n	1,415,281	26.5000	4 %	106,000	8.10
TD.PR.M	4.4206 %	4.0182 %	0.0000	Pfd-1 (low)	2,713,578	26.5800	4 %	106,320	8.26
BMO.PR.G	4.5113 %	2.8125 %	-0.4196	Pfd-1 (low)n	138,226	26.6000	4 %	106,400	2.20
BMO.PR.F	5.2083 %	2.0250 %	-0.1497	Pfd-1 (low)n	99,619	26.6500	4 %	106,600	1.28
BMO.PR.I	4.4559 %	2.8602 %	-0.4814	Pfd-1 (low)n	152,174	26.6500	4 %	106,600	2.43
TD.PR.H	6.6604 %	-36.3299 %	-0.6915	Pfd-1 (low)n	42,480	26.6500	4 %	106,600	0.09
GWO.PR.E	4.4007 %	3.8340 %	-0.3077	Pfd-1 (low)n	222,612	26.7000	4 %	106,800	6.59
BNS.PR.I	5.5970 %	2.2402 %	-0.0354	Pfd-1 (low)n	46,955	26.8000	4 %	107,200	0.73
BNN.PR.H	5.3538 %	4.8766 %	0.6162	Pfd-2 (low)	157,103	26.8500	4 %	107,400	6.91
GWO.PR.C	7.2045 %	-18.1514 %	-0.2495	Pfd-1 (low)n	27,259	26.9000	4 %	107,600	0.09
CM.PR.N	5.0556 %	1.7796 %	-0.4359	Pfd-1 (low)n	43,232	26.9600	4 %	107,840	1.44
WN.PR.B	4.7685 %	3.8415 %	-0.0222	Pfd-2 (low)	95,859	27.0000	4 %	108,000	5.21
CM.PR.M	5.2217 %	2.5115 %	-0.2017	Pfd-1 (low)n	61,394	27.0600	4 %	108,240	1.21
TD.PR.J	4.6927 %	2.7916 %	-0.5495	Pfd-1 (low)n	129,099	27.1700	4 %	108,680	1.90
CM.PR.A	4.8446 %	3.7656 %	0.0128	Pfd-1 (low)n	133,351	27.3500	4 %	109,400	4.01
CM.PR.R	4.5265 %	3.5531 %	-0.5027	Pfd-1 (low)n	102,615	27.3500	4 %	109,400	4.44
PWF.PR.D	4.7532 %	3.8502 %	-0.0149	Pfd-1 (low)n	67,918	27.3500	4 %	109,400	4.02
ACO.PR.A	5.2368 %	4.3824 %	0.0000	Pfd-2 (low)	44,018	27.4500	4 %	109,800	6.81
IGI.PR.A	5.1989 %	4.2884 %	0.6102	Pfd-2n	339,248	27.6500	4 %	110,600	5.27
GWO.PR.D	4.4326 %	-3.4587 %	-2.3334	Pfd-1 (low)n	39,032	28.2000	4 %	112,800	1.39
CM.PR.T	5.3173 %	2.1306 %	-0.4794	Pfd-1 (low)n	73,091	28.2100	4 %	112,840	2.11
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1361 %</u>	<u>-0.0257 %</u>	<u>-0.1346</u>		<u>669,222</u>		<u>100</u>	<u>2,895,400</u>	<u>3.75</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2003-05-30

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		YTW
						price			
BNF.PR.A	4.6791 %	4.7432 %	2.4499	Pfd-2 (low)	84,975	18.7000	12 %	74,800	15.89
BNN.PR.B	4.5103 %	4.5698 %	1.9885	Pfd-2 (low)	240,060	19.4000	12 %	77,600	16.21
AL.PR.F	4.1482 %	4.1632 %	0.2512	Pfd-2 (low)	36,399	22.6000	14 %	90,400	17.01
MMF.PR.A	3.8961 %	3.9467 %	1.1303	Pfd-2 (high)	29,206	23.1000	15 %	92,400	17.49
PWF.PR.A	3.7797 %	3.7815 %	0.4504	Pfd-1 (low)	109,211	23.1500	15 %	92,600	17.84
TOC.PR.B	3.7634 %	3.7836 %	-1.1341	Pfd-2 (low)	194,291	23.2500	15 %	93,000	17.75
AL.PR.E	4.8676 %	-30.1442 %	1.3862	Pfd-2 (low)	45,038	25.6800	16 %	102,720	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.2260 %</u>	<u>-1.5139 %</u>	<u>0.8714</u>		<u>102,294</u>		<u>100 %</u>	<u>623,520</u>	<u>14.29</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2003-05-30

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	5.7895 %	5.8214 %	0.7648	Pfd-2(low)	89,505	23.7500	16 %	95,000	13.97
W.PR.J	5.6795 %	5.7567 %	-0.0301	Pfd-2(low)	125,431	24.6500	17 %	98,600	14.20
PWF.PR.F	5.3030 %	5.3544 %	0.0888	Pfd-1(low)n	223,986	24.7500	17 %	99,000	14.87
TCA.PR.X	5.6281 %	5.6048 %	-0.2834	Pfd-2(low)	168,341	49.7500	17 %	99,500	14.24
POW.PR.B	5.3693 %	5.4384 %	0.3516	Pfd-2(high)n	255,132	24.9100	17 %	99,640	14.70
TCA.PR.Y	5.6146 %	5.5878 %	-0.4010	Pfd-2(low)	220,874	49.8700	17 %	99,740	14.27
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5623 %</u>	<u>5.5921 %</u>	<u>0.0766</u>		<u>181,319</u>		<u>100 %</u>	<u>591,480</u>	<u>14.38</u>

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