

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2006-04-28

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at 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>-</u>
						<u>price</u>			<u>YTW</u>
BCE.PR.S	3.7458 %	3.7452 %	-0.4704	Pfd-2 (low)	58,088	25.1500	100 %	100,600	18.02
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.7458 %</u>	<u>3.7452 %</u>	<u>-0.4704</u>		<u>58,088</u>		<u>100 %</u>	<u>100,600</u>	<u>18.02</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2006-04-28

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at 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>-</u>
						<u>price</u>			<u>YTW</u>
SLF.PR.C	4.6451 %	4.6829 %	-0.2165	Pfd-1(low)n	700,377	23.9500	16 %	95,800	16.05
MFC.PR.C	4.6758 %	4.7229 %	-0.1045	Pfd-1(low)	583,561	24.0600	17 %	96,240	15.96
WN.PR.E	4.9050 %	4.9313 %	-0.0547	Pfd-2(low)	1,850,897	24.2100	17 %	96,840	15.62
GWO.PR.I	4.6373 %	4.6646 %	-0.4013	Pfd-1(low)n	1,661,494	24.2600	17 %	97,040	16.10
RY.PR.A	4.5782 %	4.5709 %	-0.7929	Pfd-1(low)n	1,603,781	24.3000	17 %	97,200	16.33
IAG.PR.A	4.7131 %	4.7514 %	-0.5683	Pfd-2(high)n	654,909	24.4000	17 %	97,600	15.92
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6925 %</u>	<u>4.7206 %</u>	<u>-0.3575</u>		<u>1,177,051</u>		<u>100 %</u>	<u>580,720</u>	<u>16.00</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-04-28

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
SLF.PR.A	4.8549 %	4.8956 %	0.0943	Pfd-1 (low)n	388,755	24.4600	2 %	97,840	15.66
SLF.PR.B	4.8880 %	4.9296 %	0.1513	Pfd-1 (low)n	362,870	24.5500	2 %	98,200	15.60
MFC.PR.B	4.7160 %	4.7625 %	-0.2333	Pfd-1 (low)n	548,419	24.6500	2 %	98,600	15.88
GWO.PR.H	4.9149 %	4.9569 %	0.2811	Pfd-1 (low)n	347,557	24.6700	2 %	98,680	15.55
NA.PR.L	4.8911 %	4.8924 %	-0.9414	Pfd-2 (high)n	181,162	24.7900	2 %	99,160	15.73
CM.PR.H	4.8387 %	4.8546 %	-0.3792	Pfd-2 (high)n	535,136	24.8000	2 %	99,200	15.77
BNS.PR.K	4.8368 %	4.8536 %	0.0000	Pfd-1 (low)n	281,792	24.8100	2 %	99,240	15.77
PWF.PR.K	4.9460 %	4.9608 %	0.2526	Pfd-1 (low)n	293,146	25.0200	2 %	100,080	15.59
RY.PR.W	4.8902 %	4.8420 %	-0.4745	Pfd-1 (low)n	215,255	25.0500	2 %	100,200	6.55
POW.PR.D	4.9761 %	4.9870 %	0.0000	Pfd-2 (high)n	289,230	25.1200	2 %	100,480	6.94
TD.PR.O	4.8115 %	4.7571 %	-0.2109	Pfd-1 (low)n	640,095	25.2000	2 %	100,800	7.00
W.PR.J	5.5292 %	5.1303 %	0.2599	Pfd-2 (low)	48,974	25.3200	2 %	101,280	2.14
GWO.PR.G	5.1282 %	5.0747 %	0.5936	Pfd-1 (low)n	239,288	25.3500	2 %	101,400	6.34
WN.PR.D	5.1221 %	5.0664 %	-0.4918	Pfd-2 (low)	176,888	25.3800	2 %	101,520	6.83
RY.PR.O	5.4155 %	4.6597 %	0.3204	Pfd-1 (low)n	61,441	25.3900	2 %	101,560	2.25
WN.PR.C	5.1181 %	5.0513 %	-0.2541	Pfd-2 (low)	212,051	25.4000	2 %	101,600	6.67
BNS.PR.J	5.1673 %	5.0282 %	-0.0521	Pfd-1 (low)n	136,123	25.4000	2 %	101,600	6.24
ENB.PR.A	5.4113 %	5.0446 %	0.0000	Pfd-2 (low)	37,315	25.4100	2 %	101,640	1.58
HSB.PR.C	5.0177 %	4.9458 %	-0.4872	Pfd-1 (low)n	136,681	25.4100	2 %	101,640	6.69
PWF.PR.F	5.1531 %	4.8137 %	-0.5809	Pfd-1 (low)n	78,871	25.4700	2 %	101,880	4.13
POW.PR.A	5.4880 %	4.7401 %	0.4180	Pfd-2 (high)n	69,474	25.5100	2 %	102,040	2.06
HSB.PR.D	4.8924 %	4.7735 %	-0.4019	Pfd-1 (low)n	217,637	25.5500	2 %	102,200	7.05
TCA.PR.Y	5.4613 %	5.2300 %	-0.1149	Pfd-2 (low)	86,082	51.2700	2 %	102,540	6.40
POW.PR.B	5.2063 %	4.7604 %	-0.6926	Pfd-2 (high)n	101,238	25.6900	2 %	102,760	4.11
TCA.PR.X	5.4369 %	5.1414 %	-0.2638	Pfd-2 (low)	99,525	51.5000	2 %	103,000	6.16
WN.PR.A	5.6071 %	5.1706 %	0.7178	Pfd-2 (low)	114,455	25.8600	2 %	103,440	4.09
CM.PR.P	5.3068 %	4.8792 %	0.0000	Pfd-2 (high)n	123,266	25.9100	2 %	103,640	5.52
CM.PR.G	5.2023 %	4.8593 %	0.1102	Pfd-2 (high)n	253,923	25.9500	2 %	103,800	6.56
W.PR.H	5.2885 %	4.8668 %	-0.7807	Pfd-2 (low)	46,109	26.0000	2 %	104,000	5.66
CM.PR.E	5.3825 %	4.9082 %	0.0262	Pfd-2 (high)n	133,536	26.0100	2 %	104,040	5.51
BMO.PR.H	5.0903 %	4.7801 %	-0.2806	Pfd-1 (low)n	105,009	26.0300	2 %	104,120	5.73
PWF.PR.E	5.2783 %	4.7936 %	0.0000	Pfd-1 (low)n	82,895	26.0500	2 %	104,200	5.71
CM.PR.B	5.7537 %	5.0282 %	1.7443	Pfd-2 (high)n	210,774	26.0700	2 %	104,280	4.20

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
CM.PR.D	5.5119 %		4.9542 %	0.3113	Pfd-2 (high)n	119,614	26.0800	2 % 104,320	5.14	
NA.PR.K	5.6034 %		4.9911 %	0.3176	Pfd-2 (high)n	108,002	26.1000	2 % 104,400	5.17	
POW.PR.C	5.5513 %		4.9642 %	0.2037	Pfd-2 (high)n	89,195	26.1200	2 % 104,480	4.84	
ELF.PR.F	5.0689 %		4.6327 %	-2.1942	Pfd-2 (low)n	33,299	26.1400	2 % 104,560	6.23	
PWF.PR.G	5.6341 %		4.9027 %	0.6661	Pfd-1 (low)n	58,092	26.1800	2 % 104,720	3.80	
CL.PR.B	5.9637 %		5.2521 %	1.4771	Pfd-1 (low)n	37,102	26.2000	2 % 104,800	3.33	
RY.PR.S	5.8162 %		2.7079 %	1.5255	Pfd-1 (low)n	121,451	26.2200	2 % 104,880	0.40	
PWF.PR.H	5.4720 %		4.7430 %	0.0000	Pfd-1 (low)n	39,244	26.2700	2 % 105,080	4.12	
CM.PR.C	5.7034 %		4.8837 %	1.3475	Pfd-2 (high)n	178,617	26.3000	2 % 105,200	2.18	
GWO.PR.F	5.5829 %		4.9843 %	0.4639	Pfd-1 (low)n	54,166	26.4200	2 % 105,680	5.39	
CU.PR.A	5.4800 %		4.8676 %	-0.1134	Pfd-2	64,996	26.4600	2 % 105,840	4.98	
PWF.PR.I	5.6391 %		4.6044 %	0.5437	Pfd-1 (low)n	76,230	26.6000	2 % 106,400	1.96	
CU.PR.B	5.6391 %		4.9979 %	0.1590	Pfd-2	46,527	26.6000	2 % 106,400	5.13	
MIC.PR.A	5.6882 %		4.3076 %	0.1650	Pfd-1 (low)n	33,507	26.8100	2 % 107,240	1.66	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>5.2905 %</u>		<u>4.8543 %</u>	<u>0.0722</u>		<u>166,130</u>		<u>100 4,824,660</u>	<u>6.56</u>	

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2006-04-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid	(at Disparity)	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
FIG.PR.A	6.2625 %	6.4026 %	-1.0096	Pfd-2	29,721	9.9800	12 %	99,800	6.62
ENB.PR.D	7.6621 %	6.4394 %	0.0826	Pfd-2	122,882	25.4500	12 %	101,800	0.84
BSD.PR.A	5.8708 %	5.8282 %	-1.2741	Pfd-2	58,327	10.2200	12 %	102,200	6.84
BAM.PR.S	8.1703 %	6.2758 %	1.1339	Pfd-2 (low)	93,246	25.5500	12 %	102,200	0.73
FCN.PR.A	6.0621 %	3.6198 %	-0.9169	Pfd-2	81,199	10.3100	13 %	103,100	0.97
BAM.PR.T	8.0085 %	5.8513 %	0.4016	Pfd-2 (low)	75,926	25.9100	13 %	103,640	1.18
STW.PR.A	5.7803 %	4.9604 %	-0.8401	Pfd-2 (low)	58,289	10.3800	13 %	103,800	3.29
MST.PR.A	6.2201 %	5.1720 %	-0.6652	Pfd-2 (low)	38,823	10.4500	13 %	104,500	3.06
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7536 %</u>	<u>5.5619 %</u>	<u>-0.3853</u>		<u>69,807</u>		<u>100 %</u>	<u>821,040</u>	<u>2.93</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 : 2006-04-28

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
ALB.PR.A	4.2113 %	4.2609 %	0.1430	Pfd-2 (low)	1,436,127	25.2300	5 %	100,920	0.89
TDS.PR.B	4.2049 %	2.2123 %	-0.4015	Pfd-2 (low)	128,998	28.4000	5 %	101,076	0.62
CGI.PR.C	3.8416 %	3.8080 %	-0.3563	Pfd-1	722,781	25.3800	5 %	101,520	8.30
CVF.PR.A	5.8939 %	5.2342 %	1.3810	Pfd-2	47,719	25.4500	5 %	101,800	1.66
CAC.PR.A	5.2920 %	4.0051 %	0.1098	Pfd-1	32,902	25.5100	5 %	102,040	1.13
MUH.PR.A	5.3502 %	3.8329 %	0.0418	Pfd-2	42,515	15.4200	5 %	102,805	1.68
SXT.PR.A	5.5391 %	3.3471 %	0.4621	Pfd-2 (low)	41,622	25.7300	5 %	102,920	0.93
DIV.PR.A	5.6202 %	-7.6966 %	0.0000	Pfd-2	53,204	25.8000	6 %	103,200	0.08
BNA.PR.B	4.7913 %	4.6455 %	-0.0271	Pfd-2	49,970	25.8300	6 %	103,320	7.78
DFN.PR.A	5.0384 %	3.9740 %	0.0000	Pfd-2	84,112	10.4200	6 %	104,200	3.29
FFN.PR.A	5.0287 %	3.9147 %	0.0000	Pfd-2	43,737	10.4400	6 %	104,400	3.29
PAY.PR.A	5.2642 %	3.4361 %	0.0000	Pfd-1 (low)	39,991	26.1200	6 %	104,480	2.13
FTN.PR.A	5.0000 %	3.1882 %	-0.0463	Pfd-2	50,293	10.5000	6 %	105,000	2.43
BNA.PR.A	5.8914 %	-7.6469 %	0.2073	Pfd-2	40,586	26.5200	6 %	106,080	0.08
LFE.PR.A	4.9296 %	4.1276 %	0.0000	Pfd-2 (low)	96,379	10.6500	6 %	106,500	5.62
FTU.PR.A	4.9157 %	4.0767 %	-0.0409	Pfd-2	29,183	10.6800	6 %	106,800	5.62
PIC.PR.A	5.3705 %	4.0364 %	0.1863	Pfd-2	176,878	16.0600	6 %	107,072	3.99
WFS.PR.A	4.8883 %	3.7755 %	0.0087	Pfd-2	191,059	10.7400	6 %	107,400	4.53
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0628 %</u>	<u>2.5776 %</u>	<u>0.0920</u>		<u>181,032</u>			<u>100 1,871,533</u>	<u>3.02</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2006-04-28

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
RY.PR.K	4.6406 %	3.1339 %	0.2443	Pfd-1(low)	97,241	25.3200	5 %	101,280	0.40
BMO.PR.G	4.6948 %	3.7783 %	0.1311	Pfd-1(low)n	53,893	25.5600	5 %	102,240	0.40
BMO.PR.I	4.6387 %	3.8342 %	0.3084	Pfd-1(low)n	91,631	25.6000	5 %	102,400	0.64
WN.PR.B	4.9029 %	3.6047 %	0.3508	Pfd-2(low)	52,723	26.2600	5 %	105,040	2.92
BAM.PR.I	5.2261 %	4.7743 %	0.9327	Pfd-2(low)	37,766	26.3100	5 %	105,240	6.25
CM.PR.A	4.9943 %	3.1976 %	0.0650	Pfd-2(high)n	46,510	26.5300	5 %	106,120	1.53
CM.PR.R	4.6594 %	3.2359 %	-0.1566	Pfd-2(high)n	32,002	26.5700	5 %	106,280	1.99
PWF.PR.J	4.4223 %	3.4215 %	-0.3053	Pfd-1(low)n	47,422	26.5700	5 %	106,280	1.99
GWO.PR.E	4.4057 %	3.1416 %	-0.4439	Pfd-1(low)n	70,710	26.6700	6 %	106,680	2.80
MFC.PR.A	3.7935 %	3.1890 %	-0.8089	Pfd-1(low)n	279,825	27.0200	6 %	108,080	7.99
PWF.PR.D	4.7882 %	2.1351 %	-0.5363	Pfd-1(low)n	24,042	27.1500	6 %	108,600	1.53
GWO.PR.X	4.3956 %	3.2202 %	-0.3491	Pfd-1(low)n	157,568	27.3000	6 %	109,200	3.23
BAM.PR.J	4.9414 %	4.4626 %	0.9184	Pfd-2(low)	125,696	27.3200	6 %	109,280	8.88
TD.PR.N	4.1986 %	2.6115 %	-1.2048	Pfd-1(low)n	112,010	27.3900	6 %	109,560	2.89
BAM.PR.H	5.2368 %	3.0236 %	-0.0670	Pfd-2(low)	92,588	27.4500	6 %	109,800	2.34
TD.PR.M	4.2419 %	2.3132 %	-1.4602	Pfd-1(low)	100,220	27.7000	6 %	110,800	2.89
ACO.PR.A	5.0957 %	2.5736 %	-0.9146	Pfd-2(low)	32,550	28.2100	6 %	112,840	2.48
IGM.PR.A	5.0885 %	2.8822 %	-0.2525	Pfd-2(high)n	173,881	28.2500	6 %	113,000	2.98
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6878 %</u>	<u>3.2419 %</u>	<u>-0.2075</u>		<u>90,978</u>		<u>100</u>	<u>1,932,720</u>	<u>3.03</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2006-04-28

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at 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>-</u>
						<u>price</u>			<u>YTW</u>
BAM.PR.K	4.2351 %	4.2519 %	2.5937 Pfd-2 (low)		162,573	23.7600	24 %	95,040	16.84
BAM.PR.B	4.1892 %	4.2031 %	1.7620 Pfd-2 (low)		115,287	24.0200	24 %	96,080	16.93
TOC.PR.B	3.9773 %	-14.0082 %	0.0624 Pfd-2 (low)		29,101	25.3000	25 %	101,200	0.09
AL.PR.E	5.4041 %	-50.6241 %	0.0000 Pfd-2 (low)		33,618	26.6000	27 %	106,400	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.4706 %</u>	<u>-15.0384 %</u>	<u>1.0586</u>		<u>82,890</u>		<u>100 %</u>	<u>398,720</u>	<u>8.14</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2006-04-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
BC.PR.C	5.5456 %	3.5740 %	-0.8213	Pfd-2	66,710	25.0200	17 %	100,080	18.37
BC.PR.B	5.2395 %	2.5672 %	-0.7083	Pfd-2	103,375	25.0500	17 %	100,200	0.09
BCE.PR.Z	5.2980 %	3.7194 %	-0.7621	Pfd-2 (low)	56,882	25.1000	17 %	100,400	17.59
BCE.PR.R	4.5219 %	3.7834 %	-0.3991	Pfd-2 (low)	86,114	25.1000	17 %	100,400	17.60
BCE.PR.C	5.4635 %	3.6206 %	-1.0142	Pfd-2 (low)	96,257	25.3500	17 %	101,400	17.66
BCE.PR.A	5.3748 %	3.4342 %	-1.1601	Pfd-2 (low)	179,688	25.3500	17 %	101,400	18.19
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.2410 %</u>	<u>3.4503 %</u>	<u>-0.8118</u>		<u>98,318</u>		<u>100 %</u>	<u>603,880</u>	<u>14.93</u>

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