

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-02-29

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
IQI.PR.A	6.0680 %	7.3360 %	1.7061	Pfd-2 (low)	56,290	20.6000	11 %	82,400	12.71
NT.PR.G	5.6452 %	No Sol!	2.8111	Pfd-2 (high)	228,832	21.7000	12 %	86,800	No Sol!
BCE.PR.Y	5.1111 %	6.4491 %	2.4336	Pfd-2 (high)	158,732	22.5000	12 %	90,000	13.67
BBD.PR.B	5.9524 %	6.6184 %	-0.0098	Pfd-2	229,435	23.1000	13 %	92,400	13.19
NT.PR.F	5.5076 %	6.2721 %	1.6951	Pfd-2 (high)	248,948	23.1500	13 %	92,600	13.68
TOC.PR.C	5.3763 %	6.5333 %	-0.3606	Pfd-2	464,582	23.2500	13 %	93,000	13.29
BCE.PR.S	5.6652 %	6.2228 %	1.2078	Pfd-2 (high)	72,676	23.3000	13 %	93,200	13.66
MMF.PR.B	6.1992 %	6.2290 %	-1.8954	Pfd-2n	202,173	24.6000	14 %	98,400	13.30
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.6915 %</u>		<u>0.8949</u>		<u>209,814</u>		<u>100 %</u>	<u>728,800</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 : 2000-02-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u> <u>Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity</u> <u>Bid)</u>	<u>Price</u> <u>(at Disparity</u> <u>Bid)</u>	<u>DBRS</u> <u>Rating</u>	<u>Average</u> <u>Trading</u> <u>Value</u>	<u>Holdings</u> <u>-</u> <u>bid</u> <u>price</u>	<u>Holdings</u> <u>-</u> <u>weight</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u>
TOC.PR.B	6.7308 %	6.8640 %	0.2248	Pfd-2	31,870	17.5500	42 %	70,200	12.61
AL.PR.E	6.8320 %	6.8935 %	0.2993	Pfd-2 (low)	100,334	24.7000	58 %	98,800	12.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7899 %</u>	<u>6.8813 %</u>	<u>0.2683</u>		<u>71,895</u>		<u>100 %</u>	<u>169,000</u>	<u>12.64</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 : 2000-02-29

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			
TA.PR.A	8.5034 %	8.7157 %	1.0152	Pfd-2 (high)	142,777	22.0500	13 %	88,200	10.55
MG.PR.A	9.5920 %	9.8597 %	1.5873	Pfd-2	288,202	22.5500	14 %	90,200	9.53
ENB.PR.B	8.2969 %	8.4885 %	-1.3642	Pfd-2	193,772	22.9000	14 %	91,600	10.75
TA.PR.B	8.8035 %	9.0395 %	2.0905	Pfd-2 (high)	357,245	23.1500	14 %	92,600	10.20
AEC.PR.A	8.8912 %	9.1019 %	-0.1578	Pfd-2	390,488	23.9000	14 %	95,600	10.14
ENB.PR.C	8.1136 %	8.2658 %	-2.4147	Pfd-2	378,949	24.6500	15 %	98,600	10.90
SU.PR.A	8.7713 %	8.6422 %	-1.0716	Pfd-2 (low)	314,040	25.8000	16 %	103,200	3.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.7055 %</u>	<u>8.8632 %</u>	<u>-0.0946</u>		<u>297,762</u>		<u>100 %</u>	<u>660,000</u>	<u>9.26</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 : 2000-02-29

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			
CAC.PR.A	5.9081 %	7.1340 %	0.6814	Pfd-1	83,774	22.8500	33 %	91,400	5.87
GT.PR.A	5.9567 %	6.9161 %	-0.0650	Pfd-2	52,556	13.8500	33 %	92,338	6.48
MUH.PR.A	5.8304 %	6.5519 %	-0.4482	Pfd-2	60,131	14.1500	34 %	94,338	6.28
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.8979 %	6.8642 %	0.0503		65,387		100 %	278,076	6.21

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 : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
GWO.PR.E	5.5952 %	6.5830 %	0.7872	Pfd-1(low)n	86,324	21.0000	3 %	84,000	9.71
CM.PR.R	5.5640 %	6.3129 %	0.4961	Pfd-1(low)n	226,673	22.2500	3 %	89,000	9.31
PWF.PR.D	5.8036 %	6.5106 %	0.7192	Pfd-1(low)n	118,847	22.4000	3 %	89,600	8.94
RY.PR.K	5.1991 %	6.2224 %	0.0492	Pfd-1(low)	548,948	22.6000	3 %	90,400	6.84
BMO.PR.I	5.2198 %	6.1422 %	0.0000	Pfd-1(low)n	378,391	22.7500	3 %	91,000	7.00
BMO.PR.G	5.2747 %	6.2623 %	0.3086	Pfd-1(low)n	240,541	22.7500	3 %	91,000	6.66
IPS.PR.A	5.8511 %	7.2080 %	0.0000	Pfd-2(low)	116,903	23.5000	3 %	94,000	3.88
BMO.PR.F	5.7593 %	6.2323 %	0.0000	Pfd-1(low)n	602,726	24.1000	3 %	96,400	5.88
W.PR.K	5.1867 %	6.0483 %	-0.6245	Pfd-2(low)	183,406	24.1000	3 %	96,400	4.25
CM.PR.N	5.6322 %	6.1035 %	0.0000	Pfd-1(low)n	84,868	24.2000	3 %	96,800	6.16
GWO.PR.D	5.1020 %	5.6018 %	-0.2745	Pfd-1(low)n	46,507	24.5000	3 %	98,000	4.31
CM.PR.M	5.7673 %	6.1208 %	0.0000	Pfd-1(low)n	304,990	24.5000	3 %	98,000	5.97
CM.PR.T	6.0120 %	6.1423 %	0.0053	Pfd-1(low)n	2,156,058	24.9500	3 %	99,800	7.65
BNS.PR.I	6.0000 %	6.1542 %	0.0000	Pfd-1(low)n	332,448	25.0000	3 %	100,000	5.25
CM.PR.L	5.9520 %	6.0987 %	0.0000	Pfd-1(low)n	90,849	25.0000	3 %	100,000	5.27
NA.PR.I	6.4741 %	6.5126 %	-0.4785	Pfd-2n	55,239	25.1000	3 %	100,400	2.93
TAU.PR.T	8.3168 %	-12.2799 %	3.4364	Pfd-1(low)	34,462	25.2500	3 %	101,000	0.08
BCE.PR.P	6.2500 %	5.7138 %	0.0000	Pfd-2(high)	105,325	25.6000	3 %	102,400	2.17
BNS.PR.E	6.9437 %	6.3857 %	0.2333	Pfd-1(low)n	78,631	25.7500	3 %	103,000	2.80
BMO.PR.E	8.7041 %	5.5909 %	0.0347	Pfd-1(low)n	100,774	25.8500	3 %	103,400	0.95
BNS.PR.H	6.4923 %	6.0916 %	0.0000	Pfd-1(low)n	129,815	26.0000	3 %	104,000	4.67
NA.PR.H	7.6775 %	6.1413 %	-0.1831	Pfd-2n	29,154	26.0500	3 %	104,200	2.01
LON.PR.E	6.8966 %	5.9977 %	0.0000	Pfd-1(low)n	28,735	26.1000	3 %	104,400	2.53
LON.PR.D	6.9464 %	6.0527 %	0.0000	Pfd-1(low)n	35,910	26.1000	3 %	104,400	2.52
CFS.PR.B	7.0421 %	6.1577 %	0.1754	Pfd-2(high)n	35,723	26.1000	3 %	104,400	3.00
CM.PR.K	6.6922 %	5.7295 %	-0.4375	Pfd-1(low)n	48,679	26.1500	3 %	104,600	1.63
RY.PR.J	6.7362 %	5.5635 %	-0.1746	Pfd-1(low)n	136,445	26.3500	3 %	105,400	3.27
TD.PR.H	6.7362 %	6.0069 %	-0.1827	Pfd-1(low)n	45,158	26.3500	3 %	105,400	4.13
BNS.PR.F	6.7235 %	5.9762 %	-0.1616	Pfd-1(low)n	83,453	26.4000	3 %	105,600	4.12
NA.PR.G	8.2703 %	5.8298 %	-0.2956	Pfd-2n	32,468	26.4500	3 %	105,800	1.80
BNS.PR.G	6.6038 %	5.8829 %	-0.2621	Pfd-1(low)n	98,208	26.5000	3 %	106,000	4.48
RY.PR.H	8.4428 %	4.5151 %	-0.2193	Pfd-1(low)n	81,894	26.6500	3 %	106,600	1.39
Cash							0 %	0	

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-02-29

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		YTW
						price			
TRP.PR.X	7.7135 %	7.8474 %	0.8953	Pfd-2 (low)	199,438	36.3000	8 %	72,600	11.52
TRP.PR.Y	7.6712 %	7.7980 %	0.3900	Pfd-2 (low)	192,524	36.5000	8 %	73,000	11.58
W.PR.J	7.3684 %	7.5136 %	0.0000	Pfd-2 (low)	96,019	19.0000	8 %	76,000	11.87
W.PR.H	7.1429 %	7.2799 %	-0.4234	Pfd-2 (low)	99,248	19.2500	8 %	77,000	12.15
BNS.PR.J	6.6288 %	6.7323 %	0.0455	Pfd-1 (low)n	246,102	19.8000	8 %	79,200	12.86
BMO.PR.H	6.6583 %	6.7209 %	0.0000	Pfd-1 (low)n	173,049	19.9000	8 %	79,600	12.93
PWF.PR.E	6.7073 %	6.8073 %	0.0000	Pfd-1 (low)n	126,235	20.5000	8 %	82,000	12.77
POW.PR.A	6.8293 %	6.9553 %	0.3312	Pfd-2 (high)n	86,093	20.5000	8 %	82,000	12.55
CM.PR.P	6.6910 %	6.7934 %	0.2137	Pfd-1 (low)n	235,529	20.5500	9 %	82,200	12.78
ENB.PR.A	6.6586 %	6.7116 %	-1.8332	Pfd-2 (low)	106,288	20.6500	9 %	82,600	12.95
CP.PR.A	6.4943 %	6.5830 %	-2.3210	Pfd-2	144,141	21.7500	9 %	87,000	13.06
RY.PR.O	5.9140 %	5.9566 %	-2.3770	Pfd-1 (low)n	116,499	23.2500	10 %	93,000	13.97
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8412 %</u>	<u>6.9414 %</u>	<u>-0.4815</u>		<u>150,760</u>		<u>100 %</u>	<u>966,200</u>	<u>12.63</u>

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