

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2001-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
RY.PR.E	5.5391 %	5.5726 %	-0.2887	Pfd-1 (low)	49,155	99.0000	100 %	99,000	14.63
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5391 %</u>	<u>5.5726 %</u>	<u>-0.2887</u>		<u>49,155</u>		<u>100 %</u>	<u>99,000</u>	<u>14.63</u>

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

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2001-02-28

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
NTL.PR.G	5.1042 %	6.0289 %	0.5436	Pfd-2 (high)	446,413	24.0000	10 %	96,000	13.93
BCE.PR.Y	4.6939 %	5.6419 %	0.0642	Pfd-2 (high)	197,893	24.5000	10 %	98,000	14.48
BBD.PR.B	5.6122 %	5.8949 %	-0.0974	Pfd-2	206,406	24.5000	10 %	98,000	13.95
NTL.PR.F	5.2041 %	5.6035 %	0.0092	Pfd-2 (high)	302,990	24.5000	10 %	98,000	14.55
TOC.PR.C	5.0403 %	5.8415 %	-0.3440	Pfd-2	140,042	24.8000	10 %	99,200	14.12
BCE.PR.S	5.3119 %	5.4713 %	-0.2823	Pfd-2 (high)	68,986	24.8500	10 %	99,400	14.71
BCE.PR.R	5.9826 %	5.3697 %	-1.1910	Pfd-2 (high)	504,377	25.8000	10 %	103,200	14.32
NA.PR.J	6.1185 %	5.3770 %	0.0000	Pfd-2n	250,430	26.1500	10 %	104,600	3.93
HSB.PR.A	5.9524 %	5.3457 %	0.8397	Pfd-2 (high)	113,771	26.2500	10 %	105,000	4.01
CLI.PR.A	6.0680 %	5.0143 %	0.4077	Pfd-1 (low)	65,573	26.7800	11 %	107,120	3.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.5233 %	5.5496 %	-0.0034		228,192		100	1,008,520	11.04

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

HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2001-02-28

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		YTW
						price			
MG.PR.A	8.8793 %	9.0848 %	3.1417	Pfd-2	206,823	24.3600	14 %	97,440	10.15
ENB.PR.B	7.5970 %	7.7133 %	-0.6360	Pfd-2	168,282	25.0100	14 %	100,040	11.48
TA.PR.A	7.4820 %	7.5956 %	-0.9960	Pfd-2	165,601	25.0600	14 %	100,240	11.61
ENB.PR.C	7.9051 %	8.0317 %	0.0000	Pfd-2	131,557	25.3000	14 %	101,200	11.13
TA.PR.B	7.8415 %	7.4343 %	-0.1782	Pfd-2	113,051	25.9900	14 %	103,960	3.30
AEC.PR.A	7.9887 %	6.9363 %	-0.1351	Pfd-2	219,740	26.6000	15 %	106,400	3.01
SU.PR.A	8.1993 %	5.9334 %	-1.5582	Pfd-2 (low)	177,387	27.6000	15 %	110,400	2.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9835 %</u>	<u>7.4991 %</u>	<u>-0.0865</u>		<u>168,989</u>		<u>100 %</u>	<u>719,680</u>	<u>7.49</u>

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

HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2001-02-28

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	weight	Value	Duration
									YTW
GT.PR.A	5.8304 %	6.6948 %	0.3907	Pfd-2	75,499	14.1500	16 %	94,338	5.88
STR.E	7.2314 %	7.5428 %	1.8585	Pfd-2	143,953	24.1999	16 %	96,800	7.10
MUH.PR.A	5.6701 %	6.1615 %	-0.1901	Pfd-2	66,973	14.5500	16 %	97,005	5.67
CAC.PR.A	5.4000 %	5.6088 %	0.0000	Pfd-1	70,882	25.0000	17 %	100,000	5.28
TDS.PR.A	5.9195 %	4.5685 %	-0.4778	Pfd-2	196,187	14.9000	17 %	101,365	0.77
DCF.PR.A	6.7437 %	6.5380 %	0.0000	Pfd-2	26,909	25.9500	17 %	103,800	5.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1352 %</u>	<u>6.1722 %</u>	<u>0.2526</u>		<u>96,614</u>		<u>100 %</u>	<u>593,307</u>	<u>4.92</u>

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

HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2001-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield		Yield-to-Worst		Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity		Disparity	Rating	Trading	-	-	Value	Duration
	Bid		Bid)				Value	bid	weight		-
								price			YTW
GWO.PR.E	4.9061	%	5.2600	%	0.6091	Pfd-1 (low)n	165,381	23.9500	3 %	95,800	9.54
CM.PR.R	5.1052	%	5.4116	%	0.7984	Pfd-1 (low)n	125,808	24.2500	3 %	97,000	8.99
NSI.PR.C	4.9495	%	5.1659	%	-0.4125	Pfd-2 (low)	178,584	24.7500	3 %	99,000	15.54
RY.PR.K	4.7284	%	4.8374	%	-0.1688	Pfd-1 (low)	243,450	24.8500	3 %	99,400	6.27
BMO.PR.I	4.7595	%	4.8191	%	-0.1422	Pfd-1 (low)n	202,892	24.9500	3 %	99,800	6.44
PWF.PR.D	5.2000	%	5.2840	%	0.0604	Pfd-1 (low)n	29,851	25.0000	3 %	100,000	8.66
BMO.PR.G	4.7809	%	4.7715	%	-0.1798	Pfd-1 (low)n	226,646	25.1000	3 %	100,400	6.08
TD.PR.J	5.0475	%	5.0445	%	0.0000	Pfd-1 (low)n	263,171	25.2600	3 %	101,040	7.11
GWO.PR.D	4.9213	%	4.6922	%	0.0694	Pfd-1 (low)n	43,733	25.4000	3 %	101,600	3.53
CM.PR.A	5.1859	%	5.1178	%	0.2876	Pfd-1 (low)n	2,505,288	25.5500	3 %	102,200	7.96
NA.PR.G	8.5283	%	5.5314	%	0.0566	Pfd-2n	34,422	25.6500	3 %	102,600	0.69
NA.PR.H	7.7670	%	5.1486	%	0.0533	Pfd-2n	67,143	25.7500	3 %	103,000	0.92
RY.PR.H	8.7379	%	3.0754	%	0.0000	Pfd-1 (low)n	69,565	25.7500	3 %	103,000	0.48
BCE.PR.P	6.1943	%	4.5175	%	0.1196	Pfd-2 (high)	144,230	25.8300	3 %	103,320	1.30
NA.PR.I	6.2620	%	4.8956	%	-0.1069	Pfd-2n	46,936	25.9500	3 %	103,800	2.12
CM.PR.M	5.4346	%	5.0461	%	0.0000	Pfd-1 (low)n	88,275	26.0000	3 %	104,000	5.35
CM.PR.N	5.2423	%	4.8629	%	-0.1915	Pfd-1 (low)n	59,049	26.0000	3 %	104,000	5.56
BMO.PR.F	5.3078	%	4.7120	%	-0.3433	Pfd-1 (low)n	206,630	26.1500	3 %	104,600	3.23
CM.PR.L	5.6794	%	5.0815	%	0.0000	Pfd-1 (low)n	30,497	26.2000	3 %	104,800	4.61
BNS.PR.E	6.7985	%	4.3389	%	0.0000	Pfd-1 (low)n	91,665	26.3000	3 %	105,200	1.56
PWF.PR.C	6.6288	%	4.0722	%	0.0000	Pfd-1 (low)n	46,374	26.4000	3 %	105,600	1.87
NSI.PR.D	5.5660	%	5.4155	%	0.0353	Pfd-2 (low)	753,582	26.5000	3 %	106,000	9.87
RY.PR.J	6.6830	%	4.2203	%	0.0000	Pfd-1 (low)n	143,875	26.5600	3 %	106,240	2.06
BNS.PR.I	5.6391	%	4.7972	%	-0.0944	Pfd-1 (low)n	53,586	26.6000	3 %	106,400	4.60
GWO.PR.B	6.9906	%	4.4046	%	0.0000	Pfd-1 (low)n	26,555	26.6500	3 %	106,600	1.70
CM.PR.T	5.6075	%	5.1649	%	0.0000	Pfd-1 (low)n	67,061	26.7500	3 %	107,000	7.21
LON.PR.E	6.7290	%	3.9084	%	-0.1282	Pfd-1 (low)n	68,784	26.7500	3 %	107,000	1.70
LON.PR.D	6.7776	%	3.9639	%	-0.1032	Pfd-1 (low)n	38,245	26.7500	3 %	107,000	1.70
TD.PR.K	6.8692	%	3.8981	%	-0.0464	Pfd-1 (low)n	34,778	26.7500	3 %	107,000	1.79
TD.PR.H	6.6108	%	4.6170	%	0.0000	Pfd-1 (low)n	53,838	26.8500	3 %	107,400	1.19
BNS.PR.F	6.5378	%	4.2323	%	-0.2819	Pfd-1 (low)n	88,140	27.1500	3 %	108,600	1.41
BNS.PR.G	6.4220	%	4.5522	%	-0.1869	Pfd-1 (low)n	147,641	27.2500	3 %	109,000	1.86
BNS.PR.H	6.1382	%	4.0974	%	-0.6248	Pfd-1 (low)n	117,228	27.5000	3 %	110,000	2.08

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
GWO.PR.C	7.0090 %		4.2688 %	-0.0898 Pfd-1 (low)n		32,263	27.6500	3 % 110,600	1.55	
LB.PR.C	6.9573 %		4.8164 %	-0.7323 Pfd-2 (low)		30,085	27.8500	3 % 111,400	2.01	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>6.0958 %</u>		<u>4.6780 %</u>	<u>-0.0554</u>		<u>184,187</u>		<u>100 3,650,400</u>	<u>4.17</u>	
Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved										

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2001-02-28

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
TFC.PR.A	7.1078 %	7.2582 %	2.2264	Pfd-2 (low)	55,983	17.8500	21 %	71,400	12.12
TOC.PR.B	6.0417 %	6.1470 %	0.6248	Pfd-2	34,974	21.0000	24 %	84,000	13.59
PWF.PR.A	5.8603 %	5.9024 %	1.3073	Pfd-1 (low)	87,279	21.6500	25 %	86,600	14.01
AL.PR.E	7.1499 %	-16.2296 %	1.8615	Pfd-2 (low)	121,394	25.3500	30 %	101,400	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.5448 %	-0.2911 %	1.4951		78,051		100 %	343,400	9.40

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

HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2001-02-28

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)			Value	bid	weight		YTW
						price			
TRP.PR.X	6.3134 %	6.3839 %	0.7065	Pfd-2 (low)	138,259	44.3500	8 %	88,700	13.29
TRP.PR.Y	6.2570 %	6.3221 %	0.2766	Pfd-2 (low)	211,395	44.7500	8 %	89,500	13.37
W.PR.J	6.0060 %	6.0969 %	-0.5755	Pfd-2 (low)	93,542	23.3100	8 %	93,240	13.70
BNS.PR.J	5.5732 %	5.5974 %	-0.2422	Pfd-1 (low)n	367,866	23.5500	8 %	94,200	14.36
W.PR.H	5.8386 %	5.8825 %	-1.0341	Pfd-2 (low)	73,146	23.5500	8 %	94,200	13.90
PWF.PR.E	5.8017 %	5.8231 %	0.4155	Pfd-1 (low)n	168,814	23.7000	8 %	94,800	14.01
POW.PR.A	5.8997 %	5.9863 %	0.0620	Pfd-2 (high)n	108,834	23.7300	8 %	94,920	13.86
BMO.PR.H	5.5789 %	5.5646 %	-0.4070	Pfd-1 (low)n	215,698	23.7500	8 %	95,000	14.44
ENB.PR.A	5.7531 %	5.7818 %	-1.8084	Pfd-2 (low)	77,926	23.9000	8 %	95,600	14.24
CM.PR.P	5.6936 %	5.7015 %	-0.0313	Pfd-1 (low)n	225,337	24.1500	9 %	96,600	14.15
RY.PR.O	5.5894 %	5.6231 %	-0.8792	Pfd-1 (low)n	89,343	24.6000	9 %	98,400	14.47
CP.PR.A	5.7302 %	5.7919 %	-0.6582	Pfd-2	170,120	24.6500	9 %	98,600	14.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8302 %</u>	<u>5.8731 %</u>	<u>-0.3591</u>		<u>161,460</u>			<u>1001,133,760</u>	<u>14.01</u>

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