

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-01-31

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>YTW</u>
						<u>price</u>			
TOC.PR.C	3.9404 %	3.9601 %	0.8718	Pfd-2(low)	81,157	23.7000	49 %	94,800	17.60
BCE.PR.S	3.3306 %	3.3278 %	0.7876	Pfd-2(high)	92,675	24.4400	51 %	97,760	18.96
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.6308 %</u>	<u>3.6391 %</u>	<u>0.8290</u>		<u>87,004</u>		<u>100 %</u>	<u>192,560</u>	<u>18.29</u>

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

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2002-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
TRP.PR.X	6.0672 %	6.0774 %	1.6286	Pfd-2(low)	123,480	46.1500	7 %	92,300	13.72
TRP.PR.Y	6.0541 %	6.0625 %	1.5852	Pfd-2(low)	199,785	46.2500	7 %	92,500	13.75
PWF.PR.F	5.6452 %	5.6791 %	0.8968	Pfd-1(low)n	644,861	23.2500	7 %	93,000	14.40
POW.PR.B	5.6435 %	5.6925 %	0.8219	Pfd-2(high)n	791,781	23.7000	7 %	94,800	14.35
W.PR.H	5.6936 %	5.6818 %	-0.5133	Pfd-2(low)	88,330	24.1500	7 %	96,600	14.20
PWF.PR.E	5.6008 %	5.5578 %	0.3455	Pfd-1(low)n	151,837	24.5500	7 %	98,200	14.39
BNS.PR.J	5.3138 %	5.2633 %	-0.5271	Pfd-1(low)n	536,189	24.7000	7 %	98,800	14.84
W.PR.J	5.6680 %	5.7148 %	-1.0760	Pfd-2(low)	155,504	24.7000	7 %	98,800	14.31
BMO.PR.H	5.3622 %	5.2800 %	-0.5014	Pfd-1(low)n	200,679	24.7100	7 %	98,840	14.85
ENB.PR.A	5.5556 %	5.6477 %	-1.3466	Pfd-2(low)	138,008	24.7500	7 %	99,000	14.34
CM.PR.P	5.4868 %	5.4242 %	-0.0882	Pfd-1(low)n	302,977	25.0600	7 %	100,240	14.55
WN.PR.A	5.7403 %	5.8230 %	-0.8091	Pfd-2(low)	1,060,446	25.2600	7 %	101,040	6.88
POW.PR.A	5.5227 %	5.4254 %	-0.2827	Pfd-2(high)n	139,249	25.3500	7 %	101,400	5.37
RY.PR.O	5.3816 %	5.0803 %	-1.0707	Pfd-1(low)n	144,495	25.5500	7 %	102,200	5.57
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6188 %</u>	<u>5.5941 %</u>	<u>-0.0931</u>		<u>333,837</u>		<u>100 %</u>	<u>1,367,720</u>	<u>12.47</u>

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

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
CM.PR.B	5.8800 %	5.8542 %	1.0364	Pfd-1(low)	2,060,818	25.5100	20 %	102,040	6.93
LB.PR.D	5.8252 %	5.7225 %	-0.9267	Pfd-2(low)	195,514	25.7500	20 %	103,000	6.87
RY.PR.S	5.8767 %	5.5292 %	0.6574	Pfd-1(low)n	204,139	25.9500	20 %	103,800	6.76
CL.PR.B	5.9637 %	5.6943 %	1.0237	Pfd-2(high)n	781,139	26.2000	20 %	104,800	6.86
CLI.PR.A	6.0096 %	4.1571 %	0.0000	Pfd-1(low)	36,797	27.0399	21 %	108,160	3.12
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.9122 %</u>	<u>5.3797 %</u>	<u>0.3561</u>		<u>646,717</u>		<u>100 %</u>	<u>521,800</u>	<u>6.08</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 : 2002-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
BNN.PR.S	8.4514 %	8.5810 %	1.7232	Pfd-2 (low)	1,310,213	24.7000	11 %	98,800	10.63
ENB.PR.B	7.6152 %	7.6897 %	0.0000	Pfd-2	162,409	24.9500	11 %	99,800	11.58
TA.PR.C	7.6733 %	7.7343 %	-0.8081	Pfd-2 (low)	930,868	25.2500	11 %	101,000	11.49
TA.PR.A	7.3819 %	7.1012 %	-0.9012	Pfd-2	160,688	25.4000	11 %	101,600	2.07
ENB.PR.C	7.8125 %	7.3786 %	0.0357	Pfd-2	106,617	25.6000	11 %	102,400	2.48
TA.PR.B	7.8234 %	6.8995 %	0.2240	Pfd-2	79,844	26.0500	11 %	104,200	2.63
AEC.PR.A	8.1386 %	6.9878 %	0.0287	Pfd-2	157,720	26.1100	11 %	104,440	2.31
MG.PR.A	8.2715 %	7.1376 %	0.9527	Pfd-2	182,267	26.1500	11 %	104,600	2.40
SU.PR.A	8.2712 %	4.9009 %	-0.6332	Pfd-2 (low)	257,584	27.3600	12 %	109,440	1.99
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9410 %</u>	<u>7.1308 %</u>	<u>0.0620</u>		<u>365,943</u>		<u>100 %</u>	<u>926,280</u>	<u>5.20</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 : 2002-01-31

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
STR.E	6.9860 %	7.0531 %	2.3271	Pfd-2	33,659	25.0500	11 %	100,200	6.68
STQ.E	6.9767 %	7.0448 %	1.1242	Pfd-2	132,960	15.0500	11 %	100,338	8.05
SXT.PR.A	5.6556 %	5.5038 %	-0.6674	Pfd-2	123,303	25.2000	11 %	100,800	0.20
CGQ.E	6.9079 %	6.9182 %	1.2742	Pfd-2	25,426	15.1999	11 %	101,338	8.07
CAC.PR.A	5.2427 %	4.8947 %	0.0000	Pfd-1	25,084	25.7500	11 %	103,000	4.66
BNA.PR.A	6.0301 %	5.8004 %	-0.1261	Pfd-2	286,075	25.9100	11 %	103,640	5.39
FBS.PR.A	5.2987 %	1.9968 %	-1.3276	Pfd-2	1,231,665	25.9500	11 %	103,800	0.93
TDS.PR.A	5.7798 %	1.3282 %	-0.5183	Pfd-2	65,402	15.2600	11 %	103,814	0.85
DCF.PR.A	6.4457 %	-35.5037 %	-0.8658	Pfd-2	17,633	27.1500	12 %	108,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1426 %</u>	<u>0.2855 %</u>	<u>0.1179</u>		<u>216,636</u>		<u>100 %</u>	<u>925,530</u>	<u>3.83</u>

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 : 2002-01-31

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		
						price			YTW
GWO.PR.E	4.7189 %	4.8155 %	0.0622	Pfd-1 (low)n	363,263	24.9000	3 %	99,600	9.17
NA.PR.H	8.0160 %	7.0627 %	0.1350	Pfd-2n	49,722	24.9500	3 %	99,800	0.12
BCE.PR.P	6.2622 %	-2.9965 %	-0.2671	Pfd-2 (high)	136,098	25.5500	3 %	102,200	0.20
BNS.PR.E	6.9437 %	3.2162 %	0.1050	Pfd-1 (low)n	89,123	25.7500	3 %	103,000	0.72
BMO.PR.I	4.6117 %	4.2077 %	-0.2229	Pfd-1 (low)n	358,412	25.7500	3 %	103,000	5.84
BMO.PR.G	4.6243 %	4.0736 %	-0.3207	Pfd-1 (low)n	473,683	25.9500	3 %	103,800	5.46
CM.PR.R	4.7707 %	4.5888 %	-0.3210	Pfd-1 (low)n	306,426	25.9500	3 %	103,800	8.64
RY.PR.K	4.5192 %	3.9752 %	-0.7145	Pfd-1 (low)	254,762	26.0000	3 %	104,000	5.66
BNN.PR.H	5.5077 %	5.2854 %	0.2082	Pfd-2 (low)	556,615	26.1000	3 %	104,400	7.68
GWO.PR.B	7.1352 %	3.2205 %	0.0000	Pfd-1 (low)n	41,621	26.1100	3 %	104,440	0.88
IGI.PR.A	5.5013 %	5.3130 %	0.7992	Pfd-2n	729,842	26.1300	3 %	104,520	8.36
TD.PR.J	4.8757 %	4.4423 %	-0.2204	Pfd-1 (low)n	346,391	26.1500	3 %	104,600	6.58
NA.PR.I	6.2023 %	-6.1131 %	-0.0551	Pfd-2n	33,046	26.2000	3 %	104,800	0.08
LON.PR.E	6.8702 %	2.5435 %	0.0000	Pfd-1 (low)n	22,451	26.2000	3 %	104,800	0.88
LON.PR.D	6.9198 %	2.5992 %	0.0000	Pfd-1 (low)n	41,918	26.2000	3 %	104,800	0.88
CM.PR.A	5.0285 %	4.6280 %	0.0000	Pfd-1 (low)n	345,825	26.3500	3 %	105,400	7.49
BNS.PR.F	6.7235 %	4.3364 %	0.5921	Pfd-1 (low)n	43,647	26.4000	3 %	105,600	0.56
PWF.PR.D	4.9242 %	4.5680 %	-0.2748	Pfd-1 (low)n	127,015	26.4000	3 %	105,600	8.28
TD.PR.H	6.7108 %	1.6288 %	0.2536	Pfd-1 (low)n	36,543	26.4500	3 %	105,800	0.32
CM.PR.N	5.1434 %	3.9060 %	-0.1222	Pfd-1 (low)n	26,036	26.5000	3 %	106,000	2.62
ACO.PR.A	5.4041 %	5.0775 %	0.0000	Pfd-2 (low)	139,042	26.6000	3 %	106,400	7.48
BMO.PR.F	5.2063 %	3.5009 %	-0.3271	Pfd-1 (low)n	183,056	26.6600	3 %	106,640	2.47
PWF.PR.C	6.5543 %	1.7667 %	-0.1867	Pfd-1 (low)n	32,707	26.7000	3 %	106,800	1.03
RY.PR.J	6.6355 %	1.3422 %	-0.3492	Pfd-1 (low)n	246,886	26.7500	3 %	107,000	1.26
BNS.PR.G	6.5421 %	4.0922 %	0.3883	Pfd-1 (low)n	126,318	26.7500	3 %	107,000	1.04
TD.PR.K	6.8692 %	0.3736 %	-0.5122	Pfd-1 (low)n	91,569	26.7500	3 %	107,000	0.97
GWO.PR.C	7.2045 %	3.6023 %	0.7385	Pfd-1 (low)n	24,084	26.9000	3 %	107,600	0.72
CM.PR.M	5.2333 %	3.8986 %	-0.3075	Pfd-1 (low)n	74,653	27.0000	3 %	108,000	2.40
CM.PR.L	5.4746 %	2.8205 %	-0.5460	Pfd-1 (low)n	53,233	27.1800	3 %	108,720	1.51
GWO.PR.D	4.5956 %	1.9814 %	-0.9526	Pfd-1 (low)n	59,071	27.2000	3 %	108,800	2.80
CM.PR.T	5.4925 %	4.2828 %	-0.0493	Pfd-1 (low)n	72,818	27.3100	3 %	109,240	3.23
BNS.PR.H	6.1764 %	2.6351 %	-0.1984	Pfd-1 (low)n	61,159	27.3300	3 %	109,320	1.27
BNS.PR.I	5.4054 %	2.4750 %	-1.0269	Pfd-1 (low)n	68,529	27.7500	3 %	111,000	1.96

<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>(at Disparity</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
								0 %	0
								0 %	0
								0 %	0
								0 %	0
	<u>5.8410 %</u>	<u>3.1180 %</u>	<u>-0.1149</u>		<u>168,669</u>			<u>100</u>	<u>3,483,480</u>
									<u>3.27</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 : 2002-01-31

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
BNN.PR.B	3.8947 %	3.9273 %	1.1340	Pfd-2 (low)	32,798	16.8500	17 %	67,400	17.56
TFC.PR.A	3.8603 %	3.8923 %	1.0862	Pfd-2 (low)	30,668	17.0000	17 %	68,000	17.63
TOC.PR.B	3.3228 %	3.3462 %	-0.6074	Pfd-2 (low)	31,728	19.7500	20 %	79,000	18.87
PWF.PR.A	3.1703 %	3.1634 %	0.2876	Pfd-1 (low)	65,177	20.7000	21 %	82,800	19.33
AL.PR.E	3.7635 %	3.7904 %	0.3015	Pfd-2 (low)	80,044	24.9100	25 %	99,640	17.72
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>3.5909 %</u>	<u>3.6119 %</u>	<u>0.3935</u>		<u>50,838</u>		<u>100 %</u>	<u>396,840</u>	<u>18.24</u>

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

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-01-31

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
BBD.PR.B	5.8263 %	3.5159 %	0.7854	Pfd-2	337,220	23.6000	12 %	94,400	18.37
BCE.PR.Y	4.7131 %	3.1997 %	0.1313	Pfd-2 (high)	155,896	24.4000	12 %	97,600	19.20
BC.PR.B	5.2291 %	3.2144 %	-0.0704	Pfd-2 (high)	139,459	25.1000	12 %	100,400	17.85
AIT.PR.A	5.3833 %	3.7113 %	-0.1815	Pfd-2 (low)	189,364	25.3099	12 %	101,240	16.80
BNN.PR.G	5.5305 %	3.6700 %	-0.5964	Pfd-2 (low)	195,914	25.4499	13 %	101,800	16.78
BC.PR.C	5.3779 %	3.0413 %	-1.1678	Pfd-2 (high)	249,028	25.8000	13 %	103,200	17.92
BCE.PR.R	5.8466 %	2.9565 %	-1.8641	Pfd-2 (high)	74,341	26.4000	13 %	105,600	18.01
NA.PR.J	6.0560 %	4.6276 %	-0.2442	Pfd-2n	87,001	26.4200	13 %	105,680	3.24
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5010 %</u>	<u>3.4959 %</u>	<u>-0.4227</u>		<u>176,450</u>		<u>100 %</u>	<u>809,919</u>	<u>15.93</u>

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