

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2007-02-28

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>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>	<u>]</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BCE.PR.H	4.0456 %	3.8932 %	-0.5676	Pfd-2 (low)	81,462	25.1200	100 %	100,480	3.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.0456 %</u>	<u>3.8932 %</u>	<u>-0.5676</u>		<u>81,462</u>		<u>100 %</u>	<u>100,480</u>	<u>3.91</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2007-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
SLF.PR.D	4.4949 %	4.4840 %	-0.1582	Pfd-1 (low)	923,005	24.7500	11 %	99,000	16.50
GWO.PR.I	4.5272 %	4.5160 %	-0.0890	Pfd-1 (low)n	649,143	24.8500	11 %	99,400	16.44
SLF.PR.C	4.4751 %	4.4635 %	-0.3248	Pfd-1 (low)n	384,683	24.8600	11 %	99,440	16.54
SLF.PR.E	4.5217 %	4.5108 %	-0.0931	Pfd-1 (low)	2,113,821	24.8800	11 %	99,520	16.45
RY.PR.A	4.4679 %	4.4827 %	0.2846	Pfd-1	369,419	24.9000	11 %	99,600	16.45
WN.PR.E	4.7652 %	4.8292 %	0.4079	Pfd-2 (low)	436,337	24.9200	11 %	99,680	15.73
CM.PR.J	4.5126 %	4.5384 %	-0.0026	Pfd-1 (low)	2,475,558	24.9300	11 %	99,720	16.32
IAG.PR.A	4.6092 %	4.5951 %	-1.9472	Pfd-2 (high)n	59,431	24.9500	11 %	99,800	6.81
MFC.PR.C	4.5018 %	4.4964 %	-0.2435	Pfd-1 (low)	412,575	24.9900	11 %	99,960	6.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.5418 %</u>	<u>4.5463 %</u>	<u>-0.2410</u>		<u>869,131</u>		<u>100 %</u>	<u>896,120</u>	<u>14.22</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2007-02-28

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
BCE.PR.G	4.3223 %	3.8419 %	0.7253	Pfd-2 (low)	284,221	25.1600	20 %	100,640	17.16
BCE.PR.A	5.4067 %	3.4419 %	0.0000	Pfd-2 (low)	78,472	25.2000	20 %	100,800	0.58
BCE.PR.R	4.4756 %	4.0612 %	-0.4126	Pfd-2 (low)	42,180	25.3600	20 %	101,440	16.81
BCE.PR.Z	5.2313 %	2.8958 %	-0.2742	Pfd-2 (low)	63,600	25.4200	20 %	101,680	0.82
BCE.PR.C	5.4399 %	3.4742 %	-0.2629	Pfd-2 (low)	61,363	25.4600	20 %	101,840	1.05
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.9761 %</u>	<u>3.5423 %</u>	<u>-0.0464</u>		<u>105,665</u>		<u>100 %</u>	<u>506,400</u>	<u>7.27</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2007-02-28

Evaluation Timing : Trade Date

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
BSD.PR.A	6.0000 %	6.0057 %	-1.1370	Pfd-2	63,709	10.0000	20 %	100,000	6.39	
FIG.PR.A	6.2004 %	6.3299 %	-1.0377	Pfd-2	90,928	10.0800	20 %	100,800	6.10	
STW.PR.A	5.8537 %	5.3598 %	-0.6787	Pfd-2 (low)	48,859	10.2500	20 %	102,500	2.58	
BAM.PR.T	8.0834 %	5.1504 %	0.4649	Pfd-2 (low)	86,209	25.6700	20 %	102,680	0.40	
MST.PR.A	6.2802 %	5.4269 %	-0.5724	Pfd-2 (low)	30,040	10.3500	20 %	103,500	2.35	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>6.4870 %</u>	<u>5.6499 %</u>	<u>-0.5876</u>		<u>63,802</u>		<u>100 %</u>	<u>509,480</u>	<u>3.54</u>	

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HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2007-02-28

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			
BNA.PR.C	4.4028 %	4.4955 %	1.0201	Pfd-2	1,102,071	24.7000	6 %	98,800	9.22
ALB.PR.A	4.2483 %	3.3604 %	0.1808	Pfd-2 (low)	209,830	25.0100	6 %	100,040	0.08
DIV.PR.A	5.7540 %	5.9634 %	0.9450	Pfd-2	54,462	25.2000	6 %	100,800	2.57
MUH.PR.A	5.4455 %	4.9067 %	0.1361	Pfd-2	33,410	15.1500	6 %	101,005	0.89
CFS.PR.A	4.1872 %	3.9650 %	0.3324	Pfd-1	540,404	10.1500	6 %	101,500	4.42
FBS.PR.B	4.6251 %	2.7641 %	0.0899	Pfd-2	676,354	10.2700	6 %	102,700	0.85
FTN.PR.A	5.1120 %	3.5877 %	0.0078	Pfd-2	70,850	10.2700	6 %	102,700	1.68
BNA.PR.B	4.7784 %	4.4767 %	0.0000	Pfd-2	28,618	25.9000	6 %	103,600	7.32
SXT.PR.A	5.4900 %	-14.9201 %	0.0000	Pfd-2 (low)	25,163	25.9600	6 %	103,840	0.13
ASC.PR.A	5.0432 %	4.3917 %	0.1954	Pfd-2 (high)	31,512	10.4100	6 %	104,100	3.78
DFN.PR.A	5.0000 %	3.3086 %	-0.0394	Pfd-2	77,665	10.5000	6 %	105,000	2.58
FFN.PR.A	5.0000 %	3.3086 %	-0.0647	Pfd-2	33,641	10.5000	6 %	105,000	2.58
WFS.PR.A	4.9763 %	4.1022 %	0.1245	Pfd-2	116,588	10.5500	6 %	105,500	3.85
BNA.PR.A	5.8958 %	-28.1260 %	-0.1085	Pfd-2	29,276	26.5000	6 %	106,000	0.09
PIC.PR.A	5.4041 %	4.0255 %	0.2260	Pfd-2	174,425	15.9600	6 %	106,405	3.30
LBS.PR.A	4.8837 %	4.1009 %	0.3384	Pfd-2	334,408	10.7500	6 %	107,500	5.68
LFE.PR.A	4.8387 %	3.6079 %	-0.1833	Pfd-2 (low)	96,377	10.8500	6 %	108,500	5.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0086 %</u>	<u>0.9701 %</u>	<u>0.1833</u>		<u>210,576</u>		<u>100 %</u>	<u>1,762,990</u>	<u>3.18</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2007-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
BMO.PR.I	4.6900 %	1.8002 %	0.1019	Pfd-1	51,064	25.3200	6 %	101,280	0.08	
BMO.PR.G	4.7244 %	-1.9844 %	-0.0716	Pfd-1	47,016	25.4000	6 %	101,600	0.08	
RY.PR.K	4.6260 %	-1.9389 %	-0.0163	Pfd-1	103,199	25.4000	6 %	101,600	0.08	
WN.PR.B	4.9519 %	3.7431 %	0.3299	Pfd-2 (low)	65,703	26.0000	6 %	104,000	2.18	
CM.PR.A	5.0650 %	3.6364 %	0.4786	Pfd-1 (low)	64,524	26.1600	6 %	104,640	0.73	
MFC.PR.A	3.9003 %	3.4093 %	-0.3307	Pfd-1 (low)n	167,405	26.2800	6 %	105,120	7.43	
CM.PR.R	4.6541 %	2.4772 %	-0.1455	Pfd-1 (low)	29,730	26.6000	6 %	106,400	1.21	
BAM.PR.I	5.1402 %	4.0502 %	0.2555	Pfd-2 (low)	30,478	26.7500	6 %	107,000	2.24	
GWO.PR.E	4.3925 %	2.1194 %	-0.9000	Pfd-1 (low)n	66,127	26.7500	6 %	107,000	2.07	
PWF.PR.J	4.3827 %	2.2905 %	-0.7380	Pfd-1 (low)n	41,267	26.8100	6 %	107,240	1.21	
ACO.PR.A	5.3241 %	3.3560 %	-0.0781	Pfd-2 (low)	30,470	27.0000	6 %	108,000	1.75	
BAM.PR.H	5.2849 %	2.6890 %	-0.1353	Pfd-2 (low)	78,730	27.2000	6 %	108,800	1.58	
TD.PR.N	4.2048 %	2.2226 %	-1.2021	Pfd-1	50,809	27.3500	6 %	109,400	2.14	
GWO.PR.X	4.3716 %	2.3119 %	-0.7801	Pfd-1 (low)n	202,653	27.4500	6 %	109,800	2.53	
TD.PR.M	4.2790 %	2.1313 %	-1.1563	Pfd-1	59,717	27.4600	6 %	109,840	2.14	
BAM.PR.J	4.8474 %	4.2011 %	0.4020	Pfd-2 (low)	73,354	27.8500	6 %	111,400	5.96	
IGM.PR.A	5.1303 %	2.5951 %	-0.1728	Pfd-2 (high)n	154,283	28.0200	6 %	112,080	2.25	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.7048 %</u>	<u>2.3283 %</u>	<u>-0.2504</u>		<u>77,805</u>			<u>100 1,815,200</u>	<u>2.12</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2007-02-28

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			
BAM.PR.B	4.2084 %	2.4525 %	1.3285	Pfd-2 (low)	136,348	24.9500	33 %	99,800	0.08
BAM.PR.K	4.2050 %	1.4674 %	0.4760	Pfd-2 (low)	46,300	24.9700	33 %	99,880	0.08
AL.PR.E	5.6604 %	-59.7271 %	0.1008	Pfd-2 (low)	54,006	26.5000	35 %	106,000	0.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	4.7108 %	-19.4313 %	0.6242		78,371		100 %	305,680	0.09

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2007-02-28

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
BAM.PR.M	4.7424 %	4.8074 %	0.3290	Pfd-2 (low)	853,398	25.0400	2 %	100,160	15.76
BMO.PR.J	4.4785 %	4.5204 %	0.3722	Pfd-1	1,799,459	25.1200	2 %	100,480	16.33
BNS.PR.L	4.4732 %	4.4940 %	0.3096	Pfd-1	1,559,076	25.1500	2 %	100,600	7.50
RY.PR.E	4.4732 %	4.5080 %	0.3284	Pfd-1	1,479,621	25.1500	2 %	100,600	7.38
RY.PR.D	4.4678 %	4.5357 %	0.3542	Pfd-1	776,328	25.1800	2 %	100,720	16.25
ENB.PR.A	5.4326 %	2.3773 %	0.8375	Pfd-2 (low)	53,646	25.3100	2 %	101,240	0.08
RY.PR.C	4.5276 %	4.4137 %	0.2465	Pfd-1	337,082	25.4000	2 %	101,600	7.23
POW.PR.A	5.5010 %	4.7783 %	1.8576	Pfd-2 (high)n	66,263	25.4500	2 %	101,800	1.30
W.PR.J	5.4988 %	4.8066 %	0.9785	Pfd-2 (low)	34,422	25.4600	2 %	101,840	1.39
CM.PR.I	4.6115 %	4.5216 %	0.1115	Pfd-1 (low)	1,563,925	25.4800	2 %	101,920	7.29
RY.PR.B	4.5970 %	4.4196 %	0.4699	Pfd-1	295,056	25.5600	2 %	102,240	7.04
ELF.PR.G	4.6405 %	4.5244 %	-0.9227	Pfd-2 (low)	229,015	25.5900	2 %	102,360	7.08
MFC.PR.B	4.5375 %	4.2282 %	-0.5843	Pfd-1 (low)n	271,557	25.6200	2 %	102,480	6.08
SLF.PR.A	4.6278 %	4.2819 %	-0.5564	Pfd-1 (low)n	238,726	25.6600	2 %	102,640	6.09
GWO.PR.H	4.7197 %	4.3869 %	-0.1053	Pfd-1 (low)n	247,523	25.6900	2 %	102,760	6.43
WN.PR.A	5.6311 %	4.9035 %	1.8076	Pfd-2 (low)	125,069	25.7500	2 %	103,000	3.47
SLF.PR.B	4.6566 %	4.2890 %	-0.0320	Pfd-1 (low)n	300,715	25.7700	2 %	103,080	6.44
PWF.PR.F	5.0793 %	4.4391 %	-0.0589	Pfd-1 (low)n	72,720	25.8400	2 %	103,360	3.45
WN.PR.D	5.0212 %	4.8026 %	-0.2438	Pfd-2 (low)	142,266	25.8900	2 %	103,560	6.27
POW.PR.B	5.1541 %	4.4771 %	0.3375	Pfd-2 (high)n	95,690	25.9500	2 %	103,800	3.43
WN.PR.C	5.0077 %	4.7470 %	-0.5258	Pfd-2 (low)	123,764	25.9600	2 %	103,840	6.10
PWF.PR.G	5.6731 %	5.0493 %	1.7322	Pfd-1 (low)n	36,356	26.0000	2 %	104,000	3.90
CM.PR.H	4.6136 %	4.2365 %	-0.1683	Pfd-1 (low)	435,927	26.0100	2 %	104,040	6.04
BNS.PR.K	4.5977 %	4.1869 %	-0.8940	Pfd-1	161,230	26.1000	2 %	104,400	6.10
PWF.PR.H	5.5056 %	4.8585 %	1.1136	Pfd-1 (low)n	48,819	26.1100	2 %	104,440	4.22
NA.PR.L	4.6420 %	4.1881 %	-1.3413	Pfd-1 (low)	161,650	26.1200	2 %	104,480	6.14
CU.PR.A	5.5449 %	4.7988 %	1.1873	Pfd-2 (high)	45,908	26.1500	2 %	104,600	4.41
RY.PR.W	4.6756 %	4.1450 %	-0.7222	Pfd-1	157,307	26.2000	2 %	104,800	5.98
PWF.PR.K	4.7215 %	4.2977 %	-0.6369	Pfd-1 (low)n	199,166	26.2100	2 %	104,840	6.43
GWO.PR.G	4.9580 %	4.3322 %	-0.0081	Pfd-1 (low)n	184,604	26.2200	2 %	104,880	5.85
POW.PR.C	5.5217 %	4.8238 %	1.1498	Pfd-2 (high)n	61,033	26.2600	2 %	105,040	4.20
POW.PR.D	4.7565 %	4.3364 %	-0.6831	Pfd-2 (high)n	183,728	26.2800	2 %	105,120	6.40
CM.PR.C	5.6991 %	4.3730 %	2.4011	Pfd-1 (low)	178,556	26.3200	2 %	105,280	0.49

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TD.PR.O	4.5928 %		4.0848 %	-0.4015	Pfd-1	239,196	26.4000	2 % 105,600		6.46
W.PR.H	5.1867 %		4.4924 %	-0.5189	Pfd-2 (low)	46,571	26.5100	2 % 106,040		5.06
PWF.PR.I	5.6497 %		4.4326 %	1.2492	Pfd-1 (low)n	74,929	26.5500	2 % 106,200		1.20
CL.PR.B	5.8674 %	-26.9511 %	1.4488 %	1.4488	Pfd-1 (low)n	58,001	26.6300	2 % 106,520		0.09
CU.PR.B	5.6285 %		3.8352 %	0.9171	Pfd-2 (high)	40,088	26.6500	2 % 106,600		1.29
CM.PR.G	5.0638 %		4.4289 %	0.2441	Pfd-1 (low)	180,643	26.6600	2 % 106,640		6.00
PWF.PR.L	4.7753 %		4.2465 %	-0.2599	Pfd-1 (low)	259,463	26.7000	2 % 106,800		7.07
HSB.PR.C	4.7646 %		4.1455 %	-0.8774	Pfd-1	115,324	26.7600	2 % 107,040		6.15
CM.PR.E	5.2317 %		3.9538 %	0.1735	Pfd-1 (low)	100,400	26.7600	2 % 107,040		1.66
ELF.PR.F	4.9422 %		4.1310 %	-2.1675	Pfd-2 (low)n	30,825	26.8100	2 % 107,240		2.52
HSB.PR.D	4.6555 %		4.0433 %	-1.2481	Pfd-1	132,644	26.8500	2 % 107,400		6.52
BMO.PR.H	4.9257 %		3.9165 %	-0.5532	Pfd-1	75,250	26.9000	2 % 107,600		5.22
CM.PR.P	5.1096 %		4.1184 %	0.0550	Pfd-1 (low)	123,410	26.9100	2 % 107,640		4.93
PWF.PR.E	5.1077 %		4.1531 %	-0.4843	Pfd-1 (low)n	52,602	26.9200	2 % 107,680		5.12
CM.PR.D	5.3241 %		2.8024 %	0.7763	Pfd-1 (low)	181,202	27.0000	2 % 108,000		1.20
NA.PR.K	5.4067 %		2.6228 %	0.5511	Pfd-1 (low)	134,592	27.0500	2 % 108,200		1.25
BNS.PR.J	4.8521 %		3.9616 %	-0.3475	Pfd-1	124,982	27.0500	2 % 108,200		5.69
TCA.PR.Y	5.1291 %		4.1893 %	-1.9274	Pfd-2 (low)	72,089	54.5900	2 % 109,180		5.88
TCA.PR.X	5.1226 %		4.1036 %	-1.7790	Pfd-2 (low)	92,123	54.6600	2 % 109,320		5.61
GWO.PR.F	5.3345 %		1.5280 %	-0.4289	Pfd-1 (low)n	75,965	27.6500	2 % 110,600		1.61
Cash								0 % 0		
Dividends Due								0 % 0		
Income Tax Due								0 % 0		
Capital Gains Tax Due								0 % 0		
	<u>5.0121 %</u>		<u>3.6263 %</u>	<u>0.0464</u>		<u>272,286</u>		<u>100 5,549,540</u>		<u>5.30</u>

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