

HIMI Index - Ratchet

HIMI Account Number: J0000001

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)		Value	bid price	weight		YTW
BCE.PR.B	5.5420 %	5.5421 %	0.3247	Pfd-2(low)	34,643	23.5100	48 %	94,040	14.59
FAL.PR.A	5.3572 %	5.3841 %	0.0015	Pfd-2(low)	37,335	25.0300	52 %	100,120	14.93
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.4467 %</u>	<u>5.4606 %</u>	<u>0.1581</u>		<u>36,031</u>		<u>100 %</u>	<u>194,160</u>	<u>14.77</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2008-02-29

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		
						price	weight	YTW
ENB.PR.A	5.4890 %	2.8935 %	-0.9711	Pfd-2(low)	46,178	25.0500	6 % 100,200	0.08
PWF.PR.E	5.4737 %	5.4374 %	-0.1648	Pfd-1(low)n	94,023	25.1200	6 % 100,480	14.48
CM.PR.D	5.7225 %	5.7871 %	1.0279	Pfd-1	164,694	25.1200	6 % 100,480	14.17
FAL.PR.H	6.4587 %	6.5816 %	1.7886	Pfd-2(low)	28,639	25.1600	6 % 100,640	12.99
NA.PR.K	5.7738 %	5.6054 %	0.6714	Pfd-1(low)	124,579	25.3300	6 % 101,320	3.77
PWF.PR.G	5.8117 %	5.6136 %	0.9939	Pfd-1(low)n	80,370	25.3800	6 % 101,520	3.10
PWF.PR.H	5.6639 %	5.4869 %	0.3376	Pfd-1(low)n	96,362	25.3800	6 % 101,520	3.43
TCA.PR.X	5.5064 %	5.3827 %	-2.9308	Pfd-2(low)	95,116	50.8500	6 % 101,700	4.84
TCA.PR.Y	5.4956 %	5.3511 %	-3.0549	Pfd-2(low)	93,812	50.9500	6 % 101,900	5.12
CU.PR.A	5.6729 %	5.2172 %	0.4619	Pfd-2(high)	37,908	25.5600	6 % 102,240	3.63
BNS.PR.O	5.4730 %	5.3775 %	0.0056	Pfd-1	2,183,412	25.5800	6 % 102,320	7.17
CU.PR.B	5.8617 %	5.4157 %	1.1642	Pfd-2(high)	41,723	25.5900	6 % 102,360	3.81
TD.PR.Q	5.4709 %	5.3676 %	0.0000	Pfd-1	2,029,162	25.5900	6 % 102,360	7.03
CL.PR.B	6.0798 %	2.3809 %	1.5984	Pfd-1(low)n	47,015	25.7000	6 % 102,800	0.08
GWO.PR.F	5.6731 %	4.8313 %	-0.0311	Pfd-1(low)n	43,342	26.0000	6 % 104,000	2.47
POW.PR.C	5.5748 %	4.8795 %	-0.1135	Pfd-2(high)n	70,042	26.0100	6 % 104,040	3.42
PWF.PR.I	5.7252 %	4.6163 %	0.0564	Pfd-1(low)n	62,950	26.2000	6 % 104,800	0.25
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>5.7013 %</u>	<u>5.0694 %</u>	<u>0.0493</u>		<u>314,632</u>		<u>1001,734,680</u>	<u>5.25</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)			bid price	weight		YTW
BSD.PR.A	6.2500 %	6.7263 %	0.1325	Pfd-2	52,316	9.6000	32 %	96,000	5.71
FIG.PR.A	6.2375 %	6.4500 %	-0.1094	Pfd-2	100,785	10.0200	34 %	100,200	5.46
STW.PR.A	5.9583 %	6.0691 %	-0.0324	Pfd-2(low)	49,696	10.0700	34 %	100,700	1.71
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1469 %</u>	<u>6.4101 %</u>	<u>-0.0051</u>		<u>67,785</u>		<u>100 %</u>	<u>296,900</u>	<u>4.27</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Yield Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration YTW
BNA.PR.C	5.2536 %	6.6192 %	1.1710	Pfd-2(low)	131,061	20.7000	5 %	82,800	8.33
BNA.PR.B	5.7190 %	7.2040 %	2.1038	Pfd-2(low)	42,464	21.6400	5 %	86,560	6.47
FTU.PR.A	5.5031 %	6.4177 %	0.2810	Pfd-2	40,346	9.5400	6 %	95,400	4.19
FBS.PR.B	4.8718 %	5.4703 %	0.0000	Pfd-2	126,397	9.7500	6 %	97,500	3.45
ALB.PR.A	4.2877 %	4.5825 %	-0.6483	Pfd-2(low)	112,356	24.7800	6 %	99,120	2.80
FTN.PR.A	5.2711 %	5.6353 %	0.0682	Pfd-2	67,383	9.9600	6 %	99,600	0.74
WFS.PR.A	5.1724 %	5.0725 %	0.0000	Pfd-2	167,440	10.1500	6 %	101,500	3.02
LBS.PR.A	5.1471 %	5.0093 %	-0.1908	Pfd-2	87,232	10.2000	6 %	102,000	4.91
SBN.PR.A	5.1471 %	4.9478 %	-0.3528	Pfd-2(low)	49,503	10.2000	6 %	102,000	5.69
BNA.PR.A	6.1247 %	4.2547 %	-0.2442	Pfd-2(low)	47,645	25.5100	6 %	102,040	0.08
SBC.PR.A	5.1420 %	4.9387 %	-0.1361	Pfd-2	38,816	10.2100	6 %	102,100	4.16
PIC.PR.A	5.6189 %	5.0348 %	0.0000	Pfd-2	261,328	15.3500	6 %	102,338	2.46
DFN.PR.A	5.0971 %	4.7500 %	-0.4242	Pfd-2	101,032	10.3000	6 %	103,000	5.71
FFN.PR.A	5.0921 %	4.7327 %	-0.4342	Pfd-2	55,163	10.3100	6 %	103,100	5.71
DF.PR.A	5.0725 %	4.6635 %	-0.4742	Pfd-2	45,928	10.3500	7 %	103,500	5.71
LFE.PR.A	5.0095 %	4.1349 %	-0.5102	Pfd-2(low)	107,380	10.4800	7 %	104,800	4.23
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.2162 %	5.1722 %	-0.0232		92,707		100 %	1,587,358	4.17

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Value	bid	weight		YTW
						price			
BMO.PR.I	4.7386 %	2.3090 %	0.0306	Pfd-1	56,832	25.0600	6 %	100,240	0.08
RY.PR.K	4.6850 %	1.7449 %	-0.0206	Pfd-1	88,380	25.0800	6 %	100,320	0.08
BAM.PR.H	5.6262 %	5.4379 %	0.4371	Pfd-2(low)	54,962	25.5500	7 %	102,200	3.59
BAM.PR.J	5.2796 %	5.2538 %	0.4404	Pfd-2(low)	100,810	25.5700	7 %	102,280	7.69
BAM.PR.I	5.3711 %	5.2328 %	0.0000	Pfd-2(low)	43,018	25.6000	7 %	102,400	4.93
CM.PR.A	5.1257 %	3.9913 %	-0.0996	Pfd-1	106,038	25.8500	7 %	103,400	0.73
CM.PR.R	4.7799 %	4.2458 %	-0.2653	Pfd-1	34,852	25.9000	7 %	103,600	0.25
MFC.PR.A	3.9575 %	3.5532 %	-1.8888	Pfd-1(low)	130,918	25.9000	7 %	103,600	6.69
PWF.PR.J	4.5175 %	3.8743 %	-0.9156	Pfd-1(low)	45,690	26.0100	7 %	104,040	2.12
GWO.PR.E	4.5140 %	2.4765 %	-1.4201	Pfd-1(low)	123,094	26.0300	7 %	104,120	1.14
TD.PR.N	4.3994 %	3.8259 %	-1.0564	Pfd-1	35,676	26.1400	7 %	104,560	5.16
PWF.PR.D	4.9355 %	-5.7740 %	-0.7209	Pfd-1(low)	41,354	26.3400	7 %	105,360	0.08
TD.PR.M	4.4423 %	3.4223 %	-1.3027	Pfd-1	50,572	26.4500	7 %	105,800	1.21
GWO.PR.X	4.5096 %	2.9386 %	-1.6113	Pfd-1(low)	102,964	26.6100	7 %	106,440	1.61
IGM.PR.A	5.3419 %	3.6573 %	-0.5871	Pfd-2(high)	128,288	26.9100	7 %	107,640	1.35
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.8138 %</u>	<u>3.0702 %</u>	<u>-0.6072</u>		<u>76,356</u>			<u>1001,556,000</u>	<u>2.44</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS Rating</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>		<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BAM.PR.B	5.2683 %	5.3497 %	0.7012	Pfd-2(low)	117,012	19.1000	50 %	76,400	14.83
BAM.PR.K	5.1842 %	5.2629 %	0.5811	Pfd-2(low)	68,795	19.4100	50 %	77,640	14.97
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.2259 %</u>	<u>5.3059 %</u>	<u>0.6407</u>		<u>92,709</u>		<u>100 %</u>	<u>154,040</u>	<u>14.90</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Value	bid	weight		YTW
						price			
BAM.PR.G	5.1786 %	6.2939 %	4.1435	Pfd-2(low)	40,398	21.0000	11 %	84,000	14.32
BCE.PR.Z	4.6333 %	5.5355 %	1.1779	Pfd-2(low)	66,303	23.3700	12 %	93,480	14.96
BCE.PR.G	4.6277 %	5.5664 %	0.5357	Pfd-2(low)	39,573	23.5000	12 %	94,000	14.74
BCE.PR.A	5.0314 %	5.5146 %	0.8931	Pfd-2(low)	116,412	23.8500	13 %	95,400	14.76
BCE.PR.R	4.7292 %	5.5421 %	0.7871	Pfd-2(low)	56,022	24.0000	13 %	96,000	14.90
BCE.PR.I	4.8438 %	5.4725 %	0.7181	Pfd-2(low)	76,682	24.0000	13 %	96,000	14.76
BCE.PR.C	5.7208 %	5.4059 %	0.5065	Pfd-2(low)	128,008	24.2100	13 %	96,840	14.71
FAL.PR.B	4.7112 %	5.5244 %	0.8629	Pfd-2(low)	25,468	24.4100	13 %	97,640	14.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.9327 %</u>	<u>5.5960 %</u>	<u>1.1569</u>		<u>69,076</u>		<u>100 %</u>	<u>753,360</u>	<u>14.74</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2008-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	-to-Worst	Price	DBRS Rating	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity		Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		
						price			YTW
BAM.PR.N	6.2401 %	6.3663 %	2.0683	Pfd-2(low)	516,109	19.0300	2 %	76,120	13.31
BAM.PR.M	6.1306 %	6.2528 %	1.7135	Pfd-2(low)	350,226	19.3700	2 %	77,480	13.47
CM.PR.J	5.4718 %	5.5435 %	1.0709		Pfd-1 401,135	20.5600	2 %	82,240	14.59
ELF.PR.G	5.7646 %	5.8548 %	0.3324	Pfd-2(low)	82,552	20.6000	2 %	82,400	14.08
CM.PR.I	5.5766 %	5.6509 %	1.4701		Pfd-1 675,842	21.0700	2 %	84,280	14.41
BMO.PR.J	5.2619 %	5.3003 %	0.3677		Pfd-1 648,032	21.3800	2 %	85,520	15.03
RY.PR.G	5.2326 %	5.2734 %	0.1030		Pfd-1 288,126	21.5000	2 %	86,000	15.07
CIU.PR.A	5.3488 %	5.3829 %	0.6041	Pfd-2(high)	53,088	21.5000	2 %	86,000	14.90
RY.PR.A	5.1696 %	5.1912 %	0.0000		Pfd-1 375,684	21.5200	2 %	86,080	15.16
RY.PR.D	5.2083 %	5.2293 %	0.0668		Pfd-1 357,023	21.6000	2 %	86,400	15.09
RY.PR.F	5.1457 %	5.1653 %	-0.0313		Pfd-1 211,406	21.6200	2 %	86,480	15.20
RY.PR.E	5.1748 %	5.2099 %	0.0000		Pfd-1 371,150	21.7400	2 %	86,960	15.16
BNS.PR.M	5.1724 %	5.2316 %	0.0672		Pfd-1 523,188	21.7500	2 %	87,000	15.09
CM.PR.H	5.5172 %	5.5701 %	1.2222		Pfd-1 428,158	21.7500	2 %	87,000	14.49
BNS.PR.L	5.1677 %	5.2265 %	0.0474		Pfd-1 457,183	21.7700	2 %	87,080	15.10
GWO.PR.I	5.1582 %	5.1574 %	-0.3335	Pfd-1(low)	n 365,833	21.8100	2 %	87,240	15.31
SLF.PR.D	5.0939 %	5.0930 %	-0.5452	Pfd-1(low)	264,502	21.8400	2 %	87,360	15.42
IAG.PR.A	5.2632 %	5.2627 %	-0.0112	Pfd-2(high)	n 91,028	21.8500	2 %	87,400	15.13
SLF.PR.C	5.0799 %	5.0783 %	-0.6047	Pfd-1(low)	n 272,022	21.9000	2 %	87,600	15.44
SLF.PR.E	5.1370 %	5.1363 %	-0.4087	Pfd-1(low)	289,128	21.9000	2 %	87,600	15.35
RY.PR.C	5.2273 %	5.2623 %	0.0603		Pfd-1 138,100	22.0000	2 %	88,000	15.07
MFC.PR.C	5.0882 %	5.0959 %	-0.5910	Pfd-1(low)	382,982	22.1100	2 %	88,440	15.39
NA.PR.L	5.4691 %	5.5149 %	0.7006	Pfd-1(low)	231,022	22.1700	2 %	88,680	14.64
ELF.PR.F	5.8810 %	5.9666 %	0.5525	Pfd-2(low)	n 66,620	22.5300	2 %	90,120	13.89
RY.PR.B	5.1876 %	5.2197 %	-0.0375		Pfd-1 344,324	22.6500	2 %	90,600	15.14
MFC.PR.B	5.0325 %	5.0355 %	-1.0518	Pfd-1(low)	n 363,637	23.1000	2 %	92,400	15.49
SLF.PR.A	5.1385 %	5.1324 %	-0.7206	Pfd-1(low)	n 305,296	23.1100	2 %	92,440	15.34
SLF.PR.B	5.1791 %	5.1735 %	-0.6169	Pfd-1(low)	n 280,246	23.1700	2 %	92,680	15.27
PWF.PR.K	5.3203 %	5.3751 %	0.0000	Pfd-1(low)	n 253,771	23.2600	2 %	93,040	14.84
BNS.PR.K	5.1414 %	5.1932 %	-0.3424		Pfd-1 203,870	23.3400	2 %	93,360	15.13
PWF.PR.L	5.4487 %	5.5071 %	0.2921	Pfd-1(low)	122,743	23.4000	2 %	93,600	14.62
GWO.PR.H	5.1816 %	5.1754 %	-0.6878	Pfd-1(low)	n 210,376	23.4000	2 %	93,600	15.26
POW.PR.D	5.3124 %	5.3812 %	-0.0314	Pfd-2(high)	n 181,475	23.5300	2 %	94,120	14.80

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)		Trading Value	- bid price	- weight		YTW
RY.PR.W5.1973	%	5.2257 %	-0.3093	Pfd-1	296,923	23.5700	2 % 94,280	15.12
HSB.PR.D5.2854	%	5.3692 %	0.1323	Pfd-1	98,087	23.6500	2 % 94,600	14.79
TD.PR.O5.0775	%	5.1250 %	-0.7824	Pfd-1	302,085	23.8800	2 % 95,520	15.25
W.PR.H5.7580	%	5.7878 %	0.1208	Pfd-2(low)	55,122	23.8800	2 % 95,520	14.02
CM.PR.G5.6509	%	5.7155 %	1.2325	Pfd-1	261,902	23.8900	2 % 95,560	14.28
PWF.PR.F5.4236	%	5.4737 %	0.0766	Pfd-1(low)n	139,964	24.2000	2 % 96,800	14.66
W.PR.J5.7827	%	5.8600 %	0.1565	Pfd-2(low)	50,285	24.2100	2 % 96,840	14.03
CM.PR.P5.6724	%	5.6760 %	1.2280	Pfd-1	170,080	24.2400	2 % 96,960	14.18
HSB.PR.C5.2340	%	5.3133 %	-0.3126	Pfd-1	114,648	24.3600	2 % 97,440	14.88
GWO.PR.G5.3257	%	5.3180 %	-0.5917	Pfd-1(low)n	301,689	24.4100	2 % 97,640	15.02
BMO.PR.H5.4060	%	5.3599 %	0.0000	Pfd-1	152,278	24.5100	2 % 98,040	14.70
CM.PR.E5.7073	%	5.7715 %	1.2548	Pfd-1	170,272	24.5300	2 % 98,120	14.19
BMO.PR.K5.3224	%	5.3499 %	-0.2199	Pfd-1	452,220	24.6600	2 % 98,640	14.92
POW.PR.B5.4040	%	5.4694 %	-0.1034	Pfd-2(high)n	141,889	24.7500	2 % 99,000	14.64
BNS.PR.N5.2881	%	5.3425 %	-0.3058	Pfd-1	496,327	24.8200	2 % 99,280	14.88
BNS.PR.J5.2711	%	5.2333 %	-0.5280	Pfd-1	183,933	24.9000	2 % 99,600	14.81
TD.PR.P5.2711	%	5.3230 %	-0.4263	Pfd-1	739,614	24.9000	2 % 99,600	14.92
POW.PR.A5.6202	%	5.6941 %	0.6013	Pfd-2(high)n	77,343	24.9100	2 % 99,640	14.29
Cash							0 % 0	
Dividends Due							0 % 0	
Income Tax Due							0 % 0	
Capital Gains Tax Due							0 % 0	
	<u>5.3621 %</u>	<u>5.4006 %</u>	<u>0.0990</u>		<u>277,519</u>		<u>104,648,400</u>	<u>14.81</u>

Historical Market Data Source: TSE (c) 1993-2008 The Toronto Stock Exchange. All Rights Reserved