

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2001-02-28

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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>Yield</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>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
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>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

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	9 %	88,700	13.29
TRP.PR.Y	6.2570 %	6.3221 %	0.2766	Pfd-2 (low)	211,395	44.7500	9 %	89,500	13.37
W.PR.J	6.0060 %	6.0969 %	-0.5755	Pfd-2 (low)	93,542	23.3100	9 %	93,240	13.70
BNS.PR.J	5.5732 %	5.5974 %	-0.2422	Pfd-1 (low)n	367,866	23.5500	9 %	94,200	14.36
W.PR.H	5.8386 %	5.8825 %	-1.0341	Pfd-2 (low)	73,146	23.5500	9 %	94,200	13.90
PWF.PR.E	5.8017 %	5.8231 %	0.4155	Pfd-1 (low)n	168,814	23.7000	9 %	94,800	14.01
POW.PR.A	5.8997 %	5.9863 %	0.0620	Pfd-2 (high)n	108,834	23.7300	9 %	94,920	13.86
BMO.PR.H	5.5789 %	5.5646 %	-0.4070	Pfd-1 (low)n	215,698	23.7500	9 %	95,000	14.44
ENB.PR.A	5.7531 %	5.7818 %	-1.8084	Pfd-2 (low)	77,926	23.9000	9 %	95,600	14.24
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	10 %	98,600	14.17
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.8429 %</u>	<u>5.8891 %</u>	<u>-0.3897</u>		<u>155,510</u>			<u>1001,037,160</u>	<u>13.99</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

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
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
CM.PR.P	5.6936 %	5.7015 %	-0.0313 Pfd-1 (low)n		225,337	24.1500	100 %	96,600	14.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6936 %</u>	<u>5.7015 %</u>	<u>-0.0313</u>		<u>225,337</u>		<u>100 %</u>	<u>96,600</u>	<u>14.15</u>

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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>

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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)	Rating		Trading	bid	weight	Value	Duration
		Bid)			Value	price			YTW
GT.PR.A	5.8304 %	6.6948 %	0.3907	Pfd-2	75,499	14.1500	14 %	94,338	5.88
STR.E	7.2314 %	7.5428 %	1.8585	Pfd-2	143,953	24.1999	14 %	96,800	7.10
MUH.PR.A	5.6701 %	6.1615 %	-0.1901	Pfd-2	66,973	14.5500	14 %	97,005	5.67
CAC.PR.A	5.4000 %	5.6088 %	0.0000	Pfd-1	70,882	25.0000	14 %	100,000	5.28
PIC.PR.A	5.7500 %	5.9884 %	0.0000	Pfd-2	23,319	15.0000	14 %	100,005	2.45
TDS.PR.A	5.9195 %	4.5685 %	-0.4778	Pfd-2	196,187	14.9000	15 %	101,365	0.77
DCF.PR.A	6.7437 %	6.5380 %	0.0000	Pfd-2	26,909	25.9500	15 %	103,800	5.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0797 %</u>	<u>6.1457 %</u>	<u>0.2162</u>		<u>86,042</u>		<u>100 %</u>	<u>693,312</u>	<u>4.57</u>

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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
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		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
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
Cash	-	-					0 %	0	

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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		YTW
						price			
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

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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		YTW
						price			
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

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