

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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>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	5.4809 %	5.5141 %	1.6017	Pfd-1 (low)	67,189	98.8000	100 %	98,800	14.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4809 %</u>	<u>5.5141 %</u>	<u>1.6017</u>		<u>67,189</u>		<u>100 %</u>	<u>98,800</u>	<u>14.73</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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
TRP.PR.Y	6.1947 %	6.1761 %	0.4494	Pfd-2 (low)	184,318	45.2000	8 %	90,400	13.67
TRP.PR.X	6.1865 %	6.1688 %	0.1774	Pfd-2 (low)	126,236	45.2600	8 %	90,520	13.68
W.PR.H	5.8140 %	5.7842 %	-0.7671	Pfd-2 (low)	75,539	23.6500	8 %	94,600	14.15
BNS.PR.J	5.5380 %	5.4913 %	-0.3793	Pfd-1 (low)n	282,562	23.7000	8 %	94,800	14.62
W.PR.J	5.8848 %	5.8998 %	-0.7576	Pfd-2 (low)	101,649	23.7900	8 %	95,160	14.09
PWF.PR.E	5.7652 %	5.8154 %	0.6179	Pfd-1 (low)n	190,643	23.8500	8 %	95,400	13.96
BMO.PR.H	5.4752 %	5.4760 %	-0.5512	Pfd-1 (low)n	188,762	24.2000	8 %	96,800	14.49
CM.PR.P	5.6795 %	5.6178 %	-0.0769	Pfd-1 (low)n	188,223	24.2100	8 %	96,840	14.38
CP.PR.A	5.7302 %	5.7234 %	-0.1467	Pfd-2	170,082	24.6500	9 %	98,600	14.38
RY.PR.O	5.5736 %	5.6389 %	-0.6054	Pfd-1 (low)n	117,100	24.6700	9 %	98,680	14.40
POW.PR.A	5.6452 %	5.6560 %	-0.6080	Pfd-2 (high)n	96,425	24.8000	9 %	99,200	14.46
ENB.PR.A	5.4890 %	5.5438 %	-2.5495	Pfd-2 (low)	72,781	25.0500	9 %	100,200	14.56
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7418 %</u>	<u>5.7437 %</u>	<u>-0.4480</u>		<u>149,032</u>			<u>100 1,151,200</u>	<u>14.24</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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
MG.PR.A	8.7571 %	8.8070 %	2.7961	Pfd-2	225,804	24.7000	14 %	98,800	10.52
TA.PR.A	7.4701 %	7.4218 %	-0.9238	Pfd-2	156,771	25.1000	14 %	100,400	2.76
ENB.PR.B	7.5667 %	7.4935 %	-0.6608	Pfd-2	170,766	25.1100	14 %	100,440	2.94
ENB.PR.C	7.7519 %	7.0297 %	-0.2505	Pfd-2	122,856	25.8000	14 %	103,200	3.15
TA.PR.B	7.7490 %	6.6549 %	-0.5347	Pfd-2	95,756	26.3000	15 %	105,200	3.29
SU.PR.A	8.4440 %	6.4430 %	-0.2390	Pfd-2 (low)	185,721	26.8000	15 %	107,200	2.67
AEC.PR.A	7.9143 %	6.1277 %	-0.4515	Pfd-2	189,920	26.8500	15 %	107,400	3.00
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9508 %</u>	<u>7.1160 %</u>	<u>-0.0541</u>		<u>163,650</u>		<u>100 %</u>	<u>103,335</u>	<u>4.00</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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
GT.PR.A	5.8719 %	6.6605 %	0.4249	Pfd-2	62,207	14.0500	12 %	93,671	5.88
MUH.PR.A	5.6897 %	6.3147 %	0.0000	Pfd-2	45,928	14.5000	12 %	96,672	5.58
STR.E	7.1575 %	7.3948 %	2.1384	Pfd-2	97,491	24.4499	12 %	97,800	7.08
CGQ.E	6.9537 %	6.9957 %	1.0567	Pfd-2	532,842	15.0999	13 %	100,671	8.42
CAC.PR.A	5.3360 %	5.1978 %	-0.1332	Pfd-1	74,272	25.3000	13 %	101,200	5.29
SXT.PR.A	5.6110 %	4.4396 %	-1.5410	Pfd-2	1,164,071	25.4000	13 %	101,600	1.00
TDS.PR.A	5.8800 %	4.1317 %	-0.3174	Pfd-2	113,785	15.0000	13 %	102,045	0.69
DCF.PR.A	6.6667 %	-4.8781 %	0.0000	Pfd-2	34,572	26.2500	13 %	105,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1481 %</u>	<u>4.4429 %</u>	<u>0.1914</u>		<u>268,538</u>		<u>100 %</u>	<u>798,658</u>	<u>4.19</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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		YTW
						price			
GWO.PR.E	4.9163 %	5.1990 %	0.4927	Pfd-1 (low) n	137,981	23.9000	3 %	95,600	9.59
CM.PR.R	5.0020 %	5.0898 %	0.0899	Pfd-1 (low) n	107,422	24.7500	3 %	99,000	9.08
RY.PR.K	4.7284 %	4.9017 %	0.0000	Pfd-1 (low)	196,537	24.8500	3 %	99,400	6.18
NSI.PR.C	4.9217 %	4.9935 %	-0.3599	Pfd-2 (low)	132,211	24.8900	3 %	99,560	6.64
BMO.PR.G	4.7809 %	4.8368 %	0.0618	Pfd-1 (low) n	237,665	25.1000	3 %	100,400	5.99
BMO.PR.I	4.7217 %	4.7543 %	-0.0818	Pfd-1 (low) n	210,086	25.1500	3 %	100,600	6.36
BCE.PR.P	6.2500 %	4.2805 %	0.1984	Pfd-2 (high)	230,064	25.6000	3 %	102,400	1.24
CM.PR.N	5.3242 %	4.9793 %	0.0000	Pfd-1 (low) n	56,973	25.6000	3 %	102,400	5.54
CM.PR.A	5.1758 %	5.1461 %	0.4581	Pfd-1 (low) n	1,672,523	25.6000	3 %	102,400	7.87
PWF.PR.D	5.0485 %	4.9865 %	0.0000	Pfd-1 (low) n	34,705	25.7500	3 %	103,000	8.63
BNS.PR.E	6.9168 %	4.5794 %	0.3274	Pfd-1 (low) n	100,792	25.8500	3 %	103,400	1.50
RY.PR.H	8.7041 %	2.7245 %	0.0000	Pfd-1 (low) n	67,914	25.8500	3 %	103,400	0.39
NA.PR.H	7.7220 %	4.9522 %	0.0139	Pfd-2 n	49,475	25.9000	3 %	103,600	0.84
GWO.PR.D	4.8263 %	4.2330 %	-0.0117	Pfd-1 (low) n	31,184	25.9000	3 %	103,600	3.46
TD.PR.J	4.9228 %	4.7437 %	-0.3706	Pfd-1 (low) n	318,535	25.9000	3 %	103,600	7.05
NA.PR.G	8.4297 %	4.3433 %	0.1530	Pfd-2 n	29,532	25.9500	3 %	103,800	0.61
NA.PR.I	6.2141 %	4.8969 %	0.0000	Pfd-2 n	50,038	26.1500	3 %	104,600	1.15
CM.PR.L	5.6881 %	4.8935 %	0.0000	Pfd-1 (low) n	24,625	26.1600	3 %	104,640	4.59
CM.PR.M	5.3829 %	4.6860 %	-0.0922	Pfd-1 (low) n	81,425	26.2500	3 %	105,000	5.36
BMO.PR.F	5.2876 %	4.7122 %	-0.1495	Pfd-1 (low) n	236,961	26.2500	3 %	105,000	3.15
CM.PR.T	5.7143 %	5.2922 %	0.2159	Pfd-1 (low) n	54,235	26.2500	3 %	105,000	7.21
BNS.PR.I	5.6926 %	4.7774 %	0.0000	Pfd-1 (low) n	38,881	26.3500	3 %	105,400	4.58
BNS.PR.F	6.7235 %	5.3494 %	0.0782	Pfd-1 (low) n	84,041	26.4000	3 %	105,600	3.37
LON.PR.D	6.8674 %	3.9358 %	0.0000	Pfd-1 (low) n	38,044	26.4000	3 %	105,600	1.65
LON.PR.E	6.8053 %	3.7692 %	-0.0216	Pfd-1 (low) n	67,541	26.4500	3 %	105,800	1.65
NSI.PR.D	5.5660 %	5.3185 %	0.0068	Pfd-2 (low)	363,667	26.5000	3 %	106,000	9.95
GWO.PR.B	6.9906 %	3.5625 %	0.0000	Pfd-1 (low) n	35,046	26.6500	3 %	106,600	1.65
PWF.PR.C	6.5056 %	3.2006 %	-0.2567	Pfd-1 (low) n	46,242	26.9000	3 %	107,600	1.79
TD.PR.K	6.8056 %	3.5360 %	-0.0608	Pfd-1 (low) n	32,135	27.0000	3 %	108,000	1.71
RY.PR.J	6.5498 %	3.3717 %	-0.2130	Pfd-1 (low) n	126,333	27.1000	3 %	108,400	1.99
GWO.PR.C	7.1381 %	4.5589 %	0.0000	Pfd-1 (low) n	33,769	27.1500	3 %	108,600	1.49
BNS.PR.H	6.1945 %	3.9444 %	-0.4079	Pfd-1 (low) n	204,444	27.2500	3 %	109,000	2.03
TD.PR.H	6.4781 %	3.1121 %	-0.4561	Pfd-1 (low) n	69,453	27.4000	3 %	109,600	1.11

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Disparity	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
BNS.PR.G	6.3869 %	3.5437 %	-0.5015	Pfd-1 (low)n	232,895	27.4000		3 % 109,600	1.81
LB.PR.C	6.9823 %	4.2999 %	-0.6959	Pfd-2 (low)	38,441	27.7500		3 % 111,000	1.96
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							0 %	0
	<u>6.0844 %</u>	<u>4.4306 %</u>	<u>-0.0500</u>		<u>154,893</u>			<u>100 3,657,200</u>	<u>3.92</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-03-30

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
TFC.PR.A	6.5808 %	6.6160 %	1.4317	Pfd-2 (low)	61,261	17.9500	21 %	71,800	13.03	
TOC.PR.B	5.6250 %	5.6429 %	0.2008	Pfd-2	30,100	21.0000	24 %	84,000	14.44	
PWF.PR.A	5.4186 %	5.4763 %	0.7225	Pfd-1 (low)	57,823	21.8000	25 %	87,200	14.61	
AL.PR.E	6.6306 %	-20.5818 %	1.3603	Pfd-2 (low)	154,167	25.4500	30 %	101,800	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.0687 %</u>	<u>-1.9392 %</u>	<u>0.9314</u>		<u>80,230</u>		<u>100 %</u>	<u>344,800</u>	<u>9.95</u>	

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-03-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
NTL.PR.G	5.2128 %	6.2539 %	1.7890	Pfd-2 (high)	426,437	23.5000	8 %	94,000	13.68	
NTL.PR.F	5.2905 %	5.6091 %	0.8819	Pfd-2 (high)	263,853	24.1000	9 %	96,400	14.49	
TOC.PR.C	5.0916 %	5.6660 %	0.0000	Pfd-2	105,947	24.5500	9 %	98,200	14.47	
BCE.PR.Y	4.6559 %	5.4716 %	0.3502	Pfd-2 (high)	445,014	24.7000	9 %	98,800	14.67	
BCE.PR.S	5.3226 %	5.3494 %	0.0453	Pfd-2 (high)	63,575	24.8000	9 %	99,200	15.00	
BC.PR.B	5.2395 %	5.1654 %	-0.9085	Pfd-2 (high)	14,080,730	25.0500	9 %	100,200	14.96	
BBD.PR.B	5.4672 %	5.5882 %	-0.4835	Pfd-2	138,072	25.1500	9 %	100,600	14.29	
BCE.PR.R	5.9138 %	5.2374 %	-1.0039	Pfd-2 (high)	302,651	26.1000	9 %	104,400	14.40	
HSB.PR.A	5.9820 %	5.1833 %	0.6215	Pfd-2 (high)	80,735	26.1200	9 %	104,480	3.99	
NA.PR.J	6.0837 %	5.3175 %	-0.4472	Pfd-2n	182,925	26.3000	9 %	105,200	3.85	
CLI.PR.A	6.0862 %	4.7758 %	0.0000	Pfd-1 (low)	62,263	26.6999	10 %	106,800	3.79	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.4999 %</u>	<u>5.4082 %</u>	<u>0.0593</u>		<u>1,458,931</u>		<u>100 %</u>	<u>1,108,280</u>	<u>11.47</u>	

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