

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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>-</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	5.3127 %	5.3422 %	0.7952	Pfd-1 (low)	84,452	98.5000	100 %	98,500	15.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3127 %</u>	<u>5.3422 %</u>	<u>0.7952</u>		<u>84,452</u>		<u>100 %</u>	<u>98,500</u>	<u>15.01</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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
NTL.PR.G	5.3377 %	5.9674 %	1.4779	Pfd-2 (high)	524,250	22.9500	8 %	91,800	14.00
NTL.PR.F	5.2147 %	5.2965 %	0.4415	Pfd-2 (high)	264,890	24.4500	8 %	97,800	14.93
TOC.PR.C	5.1020 %	5.8772 %	1.1708	Pfd-2	74,461	24.5000	8 %	98,000	14.10
BCE.PR.Y	4.6939 %	5.2514 %	0.1139	Pfd-2 (high)	516,880	24.5000	8 %	98,000	15.09
AIT.PR.A	5.4719 %	5.6307 %	-1.0401	Pfd-2 (low)	17,532,183	24.8999	8 %	99,600	4.53
BC.PR.B	5.2584 %	5.3304 %	0.4054	Pfd-2 (high)	6,812,261	24.9600	8 %	99,840	4.44
BCE.PR.S	5.2695 %	4.8812 %	-0.0154	Pfd-2 (high)	83,149	25.0500	8 %	100,200	0.58
BBD.PR.B	5.4781 %	5.2652 %	0.4654	Pfd-2	151,282	25.1000	8 %	100,400	1.28
MMF.PR.B	6.0134 %	5.8028 %	-0.6003	Pfd-2n	26,968	25.3600	8 %	101,440	13.85
BCE.PR.R	6.0058 %	5.1491 %	-0.6997	Pfd-2 (high)	311,626	25.7000	9 %	102,800	14.64
NA.PR.J	6.1326 %	5.2319 %	-0.3647	Pfd-2n	155,411	26.0900	9 %	104,360	3.82
HSB.PR.A	5.9866 %	5.3042 %	0.8021	Pfd-2 (high)	85,323	26.1000	9 %	104,400	3.90
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5066 %</u>	<u>5.4102 %</u>	<u>0.1666</u>		<u>2,203,945</u>		<u>100</u>	<u>1,198,640</u>	<u>8.68</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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>-</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>
CLI.PR.A	6.1090 %	4.9793 %	-0.3162	Pfd-1 (low)	56,890	26.6000	100 %	106,400	3.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1090 %</u>	<u>4.9793 %</u>	<u>-0.3162</u>		<u>56,890</u>		<u>100 %</u>	<u>106,400</u>	<u>3.70</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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
TA.PR.A	7.5392 %	7.6072 %	-0.8285	Pfd-2	179,355	24.8700	14 %	99,480	11.66
MG.PR.A	8.6867 %	8.8028 %	2.3446	Pfd-2	238,225	24.9000	14 %	99,600	10.45
ENB.PR.B	7.5848 %	7.6440 %	-0.8053	Pfd-2	166,357	25.0500	14 %	100,200	11.62
ENB.PR.C	7.8431 %	7.6131 %	-0.2597	Pfd-2	124,609	25.5000	14 %	102,000	3.06
TA.PR.B	7.9922 %	7.8136 %	0.0141	Pfd-2	93,870	25.5000	14 %	102,000	3.19
AEC.PR.A	8.1107 %	7.1646 %	0.0535	Pfd-2	164,907	26.2000	15 %	104,800	2.90
SU.PR.A	8.3815 %	6.3623 %	-0.7881	Pfd-2 (low)	172,135	27.0000	15 %	108,000	2.58
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0237 %</u>	<u>7.5564 %</u>	<u>-0.0477</u>		<u>162,546</u>		<u>100 %</u>	<u>716,080</u>	<u>6.40</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Disparity		Value	bid	weight		-
						price			YTW
GT.PR.A	5.9353 %	6.9465 %	0.7244	Pfd-2	57,819	13.9000	12 %	92,671	5.78
STR.E	7.2314 %	7.5539 %	2.1212	Pfd-2	121,203	24.1999	12 %	96,800	7.02
MUH.PR.A	5.5932 %	5.8378 %	-0.3124	Pfd-2	46,488	14.7500	12 %	98,338	5.60
SXT.PR.A	5.6872 %	5.8126 %	-1.2239	Pfd-2	759,482	25.0600	13 %	100,240	7.44
CAC.PR.A	5.3678 %	5.3984 %	-0.0053	Pfd-1	84,140	25.1500	13 %	100,600	5.20
CGQ.E	6.9537 %	7.0005 %	0.8731	Pfd-2	343,212	15.0999	13 %	100,671	8.39
TDS.PR.A	5.8411 %	3.6036 %	-0.4808	Pfd-2	97,599	15.1000	13 %	102,725	0.61
DCF.PR.A	6.6414 %	-2.6535 %	-0.2021	Pfd-2	40,175	26.3500	13 %	105,400	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1574 %</u>	<u>4.8530 %</u>	<u>0.1702</u>		<u>194,457</u>		<u>100 %</u>	<u>99,810</u>	<u>4.95</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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	4.9683 %	5.3578 %	0.6389	Pfd-1 (low)n	176,479	23.6500	3 %	94,600	9.47
CM.PR.R	5.0531 %	5.2525 %	0.4943	Pfd-1 (low)n	99,507	24.5000	3 %	98,000	8.96
RY.PR.K	4.7667 %	4.9076 %	0.0000	Pfd-1 (low)	159,455	24.6500	3 %	98,600	6.17
NSI.PR.C	4.9595 %	5.0704 %	-0.8318	Pfd-2 (low)	66,420	24.7000	3 %	98,800	6.71
BMO.PR.I	4.7767 %	5.0060 %	0.0000	Pfd-1 (low)n	157,137	24.8600	3 %	99,440	6.26
BMO.PR.G	4.8000 %	4.9747 %	0.0443	Pfd-1 (low)n	207,126	25.0000	3 %	100,000	5.90
TD.PR.J	5.0939 %	5.1117 %	0.0000	Pfd-1 (low)n	245,635	25.0300	3 %	100,120	7.03
CM.PR.A	5.2747 %	5.2801 %	0.5127	Pfd-1 (low)n	1,102,222	25.1200	3 %	100,480	7.87
RY.PR.H	8.9286 %	4.6014 %	0.1286	Pfd-1 (low)n	64,614	25.2000	3 %	100,800	0.31
NA.PR.G	8.5784 %	4.3345 %	0.0736	Pfd-2n	27,669	25.5000	3 %	102,000	0.54
NA.PR.H	7.8278 %	4.7402 %	0.1521	Pfd-2n	50,118	25.5500	3 %	102,200	0.77
LB.PR.A	8.5449 %	4.9806 %	0.0000	Pfd-2 (low)	28,080	25.6000	3 %	102,400	0.80
BCE.PR.P	6.2378 %	3.9023 %	0.0843	Pfd-2 (high)	323,356	25.6500	3 %	102,600	0.93
CM.PR.N	5.2932 %	4.9482 %	0.0000	Pfd-1 (low)n	40,489	25.7500	3 %	103,000	5.46
NA.PR.I	6.2863 %	4.7072 %	0.0000	Pfd-2n	38,674	25.8500	3 %	103,400	1.98
GWO.PR.D	4.8263 %	3.9735 %	-0.3074	Pfd-1 (low)n	38,304	25.9000	3 %	103,600	3.42
BMO.PR.F	5.3591 %	5.0808 %	0.0000	Pfd-1 (low)n	205,688	25.9000	3 %	103,600	5.09
BNS.PR.E	6.8637 %	4.3039 %	0.0000	Pfd-1 (low)n	82,607	26.0500	3 %	104,200	1.42
CM.PR.M	5.3931 %	4.7981 %	-0.0542	Pfd-1 (low)n	62,086	26.2000	3 %	104,800	5.27
CM.PR.T	5.7143 %	5.3552 %	0.3144	Pfd-1 (low)n	50,715	26.2500	3 %	105,000	7.12
RY.PR.J	6.6981 %	3.8304 %	0.0000	Pfd-1 (low)n	149,691	26.5000	3 %	106,000	1.93
LON.PR.E	6.7925 %	3.8518 %	-0.0141	Pfd-1 (low)n	68,292	26.5000	3 %	106,000	1.57
BNS.PR.I	5.6604 %	4.7398 %	-0.0368	Pfd-1 (low)n	36,993	26.5000	3 %	106,000	4.50
LON.PR.D	6.8415 %	3.9053 %	0.0000	Pfd-1 (low)n	35,093	26.5000	3 %	106,000	1.56
NSI.PR.D	5.5556 %	5.3449 %	0.0141	Pfd-2 (low)	256,105	26.5500	3 %	106,200	9.86
TD.PR.K	6.9079 %	3.5694 %	-0.0356	Pfd-1 (low)n	36,040	26.6000	3 %	106,400	1.65
GWO.PR.B	6.9906 %	3.7556 %	0.0000	Pfd-1 (low)n	41,419	26.6500	3 %	106,600	1.57
PWF.PR.C	6.5299 %	3.5801 %	-0.1099	Pfd-1 (low)n	45,795	26.8000	3 %	107,200	1.71
BNS.PR.F	6.6083 %	4.3268 %	-0.0136	Pfd-1 (low)n	75,606	26.8600	3 %	107,440	1.27
TD.PR.H	6.5498 %	2.8391 %	-0.4679	Pfd-1 (low)n	100,439	27.1000	3 %	108,400	1.04
BNS.PR.H	6.1718 %	3.9263 %	-0.5385	Pfd-1 (low)n	200,256	27.3500	3 %	109,400	1.94
BNS.PR.G	6.3752 %	3.6115 %	-0.5687	Pfd-1 (low)n	173,941	27.4500	3 %	109,800	1.72
GWO.PR.C	6.9964 %	3.3989 %	-0.3182	Pfd-1 (low)n	43,503	27.7000	3 %	110,800	1.42

Ticker	Current Yield Bid	Yield-to-Worst (at Bid)	Price Disparity	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
LB.PR.C	6.9698 %	4.3973 %	-0.7332	Pfd-2 (low)	25,105	27.8000	3 %	111,200	1.88
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>6.2267 %</u>	<u>4.4467 %</u>	<u>-0.0529</u>		<u>131,127</u>		<u>100 %</u>	<u>3,535,080</u>	<u>3.62</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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	6.3194 %	6.4031 %	1.1684	Pfd-2 (low)	70,198	18.0000	21 %	72,000	13.29	
PWF.PR.A	5.4167 %	5.4223 %	0.7179	Pfd-1 (low)	72,145	21.0000	24 %	84,000	14.82	
AL.PR.F	5.6034 %	5.6077 %	-0.6992	Pfd-2 (low)	25,890	21.7500	25 %	87,000	14.45	
AL.PR.E	6.3107 %	-15.7917 %	0.7644	Pfd-2 (low)	119,821	25.7500	30 %	103,000	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.9176 %</u>	<u>-0.6421 %</u>	<u>0.4692</u>		<u>74,302</u>		<u>100 %</u>	<u>346,000</u>	<u>10.02</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-04-30

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			
TRP.PR.X	6.0698 %	6.0796 %	-0.0696	Pfd-2 (low)	122,026	46.1300	8 %	92,260	13.73
TRP.PR.Y	6.0475 %	6.0537 %	-0.2345	Pfd-2 (low)	154,719	46.3000	8 %	92,600	13.77
ENB.PR.A	5.9267 %	6.0320 %	-0.4511	Pfd-2 (low)	69,145	23.2000	8 %	92,800	13.77
BNS.PR.J	5.6452 %	5.6450 %	0.0000	Pfd-1 (low)n	266,971	23.2500	8 %	93,000	14.36
PWF.PR.E	5.9013 %	5.8989 %	0.5230	Pfd-1 (low)n	224,059	23.3000	8 %	93,200	13.97
W.PR.H	5.8887 %	5.9038 %	-0.6399	Pfd-2 (low)	79,384	23.3500	8 %	93,400	13.94
W.PR.J	5.9829 %	6.0368 %	-0.4941	Pfd-2 (low)	99,280	23.4000	8 %	93,600	13.84
BMO.PR.H	5.5002 %	5.5378 %	-0.5105	Pfd-1 (low)n	166,068	24.0900	8 %	96,360	14.35
CM.PR.P	5.6100 %	5.5711 %	-0.5070	Pfd-1 (low)n	172,424	24.5100	9 %	98,040	14.37
RY.PR.O	5.5781 %	5.5789 %	-1.0093	Pfd-1 (low)n	92,430	24.6500	9 %	98,600	14.59
POW.PR.A	5.6795 %	5.7249 %	-0.5033	Pfd-2 (high)n	87,170	24.6500	9 %	98,600	14.30
CP.PR.A	5.7071 %	5.7339 %	-0.5144	Pfd-2	146,807	24.7500	9 %	99,000	14.31
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7908 %</u>	<u>5.8123 %</u>	<u>-0.3734</u>		<u>139,794</u>			<u>1001,141,460</u>	<u>14.11</u>

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