

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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>Parity</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
RY.PR.E	5.2841 %	5.3144 %	0.6629	Pfd-1 (low)	50,633	98.0000	100 %	98,000	15.05
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.2841 %</u>	<u>5.3144 %</u>	<u>0.6629</u>		<u>50,633</u>		<u>100 %</u>	<u>98,000</u>	<u>15.05</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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	5.6322 %	6.2994 %	3.1247	Pfd-2 (high)	317,975	21.7500	7 %	87,000	13.62
NTL.PR.F	5.4255 %	5.5839 %	1.4037	Pfd-2 (high)	229,654	23.5000	8 %	94,000	14.59
BCE.PR.Y	4.7325 %	5.3943 %	0.7572	Pfd-2 (high)	355,855	24.3000	8 %	97,200	14.83
TOC.PR.C	5.0710 %	5.3472 %	0.0000	Pfd-2	81,295	24.6500	8 %	98,600	14.87
BC.PR.B	5.3138 %	5.3104 %	0.1486	Pfd-2 (high)	2,883,523	24.7000	8 %	98,800	14.73
BCE.PR.S	5.3119 %	5.1443 %	0.0000	Pfd-2 (high)	71,556	24.8500	8 %	99,400	15.24
AIT.PR.A	5.4697 %	5.7380 %	0.0000	Pfd-2 (low)	7,534,799	24.9100	8 %	99,640	4.44
BBD.PR.B	5.5177 %	5.4225 %	0.0558	Pfd-2	125,270	24.9200	8 %	99,680	14.61
MMF.PR.B	5.9292 %	5.5731 %	-1.6520	Pfd-2n	28,365	25.7200	9 %	102,880	3.24
BCE.PR.R	5.9480 %	5.0753 %	-0.9481	Pfd-2 (high)	183,187	25.9500	9 %	103,800	14.67
NA.PR.J	6.1515 %	5.4326 %	-0.9277	Pfd-2n	95,982	26.0100	9 %	104,040	3.74
HSB.PR.A	5.9866 %	5.4134 %	-0.6351	Pfd-2 (high)	70,430	26.1000	9 %	104,400	3.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5492 %</u>	<u>5.4675 %</u>	<u>0.0559</u>		<u>997,433</u>		<u>100</u>	<u>1,189,440</u>	<u>10.91</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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		-
						price			YTW
CLI.PR.A	6.0862 %	4.9912 %	-0.6660	Pfd-1(low)	56,089	26.6999	100 %	106,800	3.61
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0862 %</u>	<u>4.9912 %</u>	<u>-0.6660</u>		<u>56,089</u>		<u>100 %</u>	<u>106,800</u>	<u>3.61</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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	7.4228 %	7.5324 %	-0.7604	Pfd-2	156,592	25.2600	14 %	101,040	11.67
MG.PR.A	8.5157 %	8.6853 %	2.1435	Pfd-2	242,495	25.4000	14 %	101,600	10.48
ENB.PR.B	7.4364 %	7.3144 %	-0.9007	Pfd-2	139,257	25.5500	14 %	102,200	2.78
ENB.PR.C	7.7760 %	7.5362 %	0.0000	Pfd-2	107,793	25.7200	14 %	102,880	2.98
TA.PR.B	7.7638 %	7.0785 %	-0.0564	Pfd-2	87,405	26.2500	14 %	105,000	3.12
AEC.PR.A	7.9439 %	6.6303 %	0.0000	Pfd-2	146,639	26.7500	15 %	107,000	2.82
SU.PR.A	8.3046 %	6.2039 %	-0.6742	Pfd-2 (low)	165,893	27.2500	15 %	109,000	2.50
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8845 %</u>	<u>7.2665 %</u>	<u>-0.0419</u>		<u>149,209</u>		<u>100 %</u>	<u>728,720</u>	<u>5.13</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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		-
						price			YTW
MUH.PR.A	5.7692 %	6.5003 %	0.0000	Pfd-2	44,540	14.3000	12 %	95,338	5.48
GT.PR.A	5.7292 %	6.4211 %	0.0000	Pfd-2	50,366	14.4000	12 %	96,005	5.73
SXT.PR.A	5.7817 %	6.1078 %	-0.8545	Pfd-2	501,991	24.6500	12 %	98,600	7.33
STR.E	7.0707 %	7.2219 %	1.7103	Pfd-2	135,097	24.7500	12 %	99,000	7.01
CAC.PR.A	5.4000 %	5.6067 %	0.0000	Pfd-1	95,232	25.0000	13 %	100,000	5.11
CGQ.E	7.0000 %	7.0792 %	0.6098	Pfd-2	208,469	15.0000	13 %	100,005	8.34
TDS.PR.A	5.9394 %	4.5634 %	-0.2618	Pfd-2	94,982	14.8500	13 %	101,025	0.53
DCF.PR.A	6.7050 %	6.4090 %	0.0000	Pfd-2	34,292	26.1000	13 %	104,400	4.89
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1812 %</u>	<u>6.2340 %</u>	<u>0.1506</u>		<u>145,397</u>		<u>100 %</u>	<u>794,372</u>	<u>5.54</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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
			Bid)		Value	bid	weight		
						price			YTW
GWO.PR.E	5.1310 %	5.7559 %	0.7968	Pfd-1 (low)n	180,412	22.9000	3 %	91,600	9.31
CM.PR.R	5.1583 %	5.5388 %	0.0000	Pfd-1 (low)n	77,876	24.0000	3 %	96,000	8.83
NSI.PR.C	5.1042 %	5.5766 %	-0.9997	Pfd-2 (low)	37,050	24.0000	3 %	96,000	6.59
RY.PR.K	4.8454 %	5.2489 %	0.1134	Pfd-1 (low)	160,398	24.2500	3 %	97,000	6.07
BMO.PR.I	4.8969 %	5.2825 %	0.0000	Pfd-1 (low)n	156,137	24.2500	3 %	97,000	6.23
BMO.PR.G	4.9180 %	5.2572 %	0.1689	Pfd-1 (low)n	198,523	24.4000	3 %	97,600	5.88
CM.PR.A	5.3277 %	5.4682 %	0.2586	Pfd-1 (low)n	870,275	24.8700	3 %	99,480	7.76
TD.PR.J	5.0980 %	5.1859 %	-0.1255	Pfd-1 (low)n	200,657	25.0100	3 %	100,040	6.94
RY.PR.H	8.8933 %	4.5583 %	0.0290	Pfd-1 (low)n	69,934	25.3000	3 %	101,200	0.23
CM.PR.N	5.3852 %	5.3518 %	0.0000	Pfd-1 (low)n	42,600	25.3100	3 %	101,240	5.36
BMO.PR.F	5.4753 %	5.3256 %	0.0000	Pfd-1 (low)n	145,439	25.3500	3 %	101,400	5.06
NA.PR.H	7.8740 %	6.1937 %	0.3614	Pfd-2n	45,661	25.4000	3 %	101,600	0.69
NA.PR.G	8.5784 %	5.1501 %	0.0555	Pfd-2n	37,960	25.5000	3 %	102,000	0.45
LB.PR.A	8.5449 %	5.5729 %	0.1322	Pfd-2 (low)	29,769	25.6000	3 %	102,400	0.71
NSI.PR.D	5.7505 %	5.7514 %	0.5282	Pfd-2 (low)	107,327	25.6500	3 %	102,600	9.66
CM.PR.L	5.7989 %	5.5243 %	0.3477	Pfd-1 (low)n	28,160	25.6600	3 %	102,640	4.41
NA.PR.I	6.3107 %	5.1245 %	0.0815	Pfd-2n	37,278	25.7500	3 %	103,000	1.90
CM.PR.M	5.4831 %	5.2005 %	0.0000	Pfd-1 (low)n	86,044	25.7700	3 %	103,080	5.17
BCE.PR.P	6.2016 %	3.5970 %	0.0000	Pfd-2 (high)	324,731	25.8000	3 %	103,200	0.84
GWO.PR.D	4.8170 %	4.0162 %	-0.3969	Pfd-1 (low)n	70,222	25.9500	3 %	103,800	3.33
CM.PR.T	5.7692 %	5.5578 %	0.1630	Pfd-1 (low)n	53,233	26.0000	3 %	104,000	7.02
BNS.PR.I	5.7143 %	5.0484 %	0.0000	Pfd-1 (low)n	32,458	26.2500	3 %	105,000	4.41
BNS.PR.E	6.7985 %	3.8549 %	0.0000	Pfd-1 (low)n	104,631	26.3000	3 %	105,200	1.34
LON.PR.E	6.8311 %	4.4605 %	0.0000	Pfd-1 (low)n	73,550	26.3500	3 %	105,400	1.48
PWF.PR.C	6.6163 %	3.5642 %	-0.1248	Pfd-1 (low)n	38,108	26.4500	3 %	105,800	1.65
LON.PR.D	6.8363 %	4.0778 %	0.0000	Pfd-1 (low)n	46,610	26.5200	3 %	106,080	1.48
RY.PR.J	6.6855 %	3.9033 %	0.0000	Pfd-1 (low)n	173,131	26.5500	3 %	106,200	1.85
TD.PR.K	6.9053 %	3.7383 %	-0.0199	Pfd-1 (low)n	33,904	26.6100	3 %	106,440	1.57
GWO.PR.B	6.9906 %	3.9709 %	0.0290	Pfd-1 (low)n	53,511	26.6500	3 %	106,600	1.48
TD.PR.H	6.5498 %	3.0899 %	-0.5253	Pfd-1 (low)n	67,483	27.1000	3 %	108,400	0.96
BNS.PR.F	6.5378 %	3.7205 %	-0.4667	Pfd-1 (low)n	83,427	27.1500	3 %	108,600	1.18
BNS.PR.H	6.2036 %	4.3853 %	-0.4608	Pfd-1 (low)n	130,905	27.2100	3 %	108,840	1.85
BNS.PR.G	6.3869 %	3.9107 %	-0.5909	Pfd-1 (low)n	187,175	27.4000	3 %	109,600	1.64

Ticker	Current Yield	Yield-to-Worst (at Bid)	Price Disparity	DBRS Rating	Average Trading Value	Holdings -	Holdings -	Market Value	Modified Duration	YTW
	Bid	Bid				bid price	weight			
GWO.PR.C	7.0065 %	3.7254 %	-0.3351	Pfd-1 (low)	n	44,885	27.6600	3 % 110,640	1.33	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>6.2383 %</u>	<u>4.7306 %</u>	<u>-0.0347</u>			<u>117,119</u>		<u>100 3,499,680</u>	<u>3.58</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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	6.1447 %	6.2568 %	1.2591	Pfd-2 (low)	65,158	17.8000	21 %	71,200	13.43	
AL.PR.F	5.5147 %	5.5784 %	-0.3434	Pfd-2 (low)	26,487	21.2500	25 %	85,000	14.52	
PWF.PR.A	5.1110 %	5.1548 %	0.3913	Pfd-1 (low)	64,906	21.4000	25 %	85,600	15.25	
AL.PR.E	6.1516 %	-18.4211 %	0.5885	Pfd-2 (low)	109,966	25.4000	30 %	101,600	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.7331 %</u>	<u>-1.4871 %</u>	<u>0.4477</u>		<u>68,780</u>		<u>100 %</u>	<u>87,200</u>	<u>10.20</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-05-31

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
TRP.PR.X	6.2153 %	6.2783 %	0.5304	Pfd-2(low)	113,410	45.0500	8 %	90,100	13.42
TRP.PR.Y	6.2016 %	6.2617 %	0.5366	Pfd-2(low)	141,988	45.1500	8 %	90,300	13.45
W.PR.H	6.0599 %	6.1320 %	-0.1021	Pfd-2(low)	79,206	22.6900	8 %	90,760	13.59
BNS.PR.J	5.7065 %	5.7478 %	0.0000	Pfd-1(low)n	223,089	23.0000	8 %	92,000	14.16
PWF.PR.E	5.9267 %	5.9641 %	0.4604	Pfd-1(low)n	198,780	23.2000	8 %	92,800	13.83
BMO.PR.H	5.7112 %	5.7142 %	-0.0484	Pfd-1(low)n	152,893	23.2000	8 %	92,800	14.25
W.PR.J	5.8947 %	5.9824 %	-1.0558	Pfd-2(low)	79,160	23.7500	8 %	95,000	13.86
CM.PR.P	5.7895 %	5.8126 %	0.0828	Pfd-1(low)n	154,341	23.7500	8 %	95,000	14.01
ENB.PR.A	5.7870 %	5.8167 %	-1.6020	Pfd-2(low)	75,929	23.7600	8 %	95,040	14.19
RY.PR.O	5.7030 %	5.7399 %	-0.5173	Pfd-1(low)n	90,436	24.1100	9 %	96,440	14.29
POW.PR.A	5.8043 %	5.8884 %	-0.0237	Pfd-2(high)n	75,661	24.1200	9 %	96,480	14.00
CP.PR.A	5.6727 %	5.7333 %	-0.7571	Pfd-2	145,533	24.9000	9 %	99,600	14.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8687 %</u>	<u>5.9186 %</u>	<u>-0.2193</u>		<u>127,231</u>			<u>1001,126,320</u>	<u>13.95</u>

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