

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2001-06-29

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
RY.PR.E	5.3482 %	5.3794 %	0.0000	Pfd-1 (low)	30,927	98.5000	100 %	98,500	14.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3482 %</u>	<u>5.3794 %</u>	<u>0.0000</u>		<u>30,927</u>		<u>100 %</u>	<u>98,500</u>	<u>14.94</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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.Y	6.2153 %	6.1970 %	0.6374	Pfd-2 (low)	140,788	45.0500	8 %	90,100	13.65
TRP.PR.X	6.2084 %	6.1910 %	0.5849	Pfd-2 (low)	116,685	45.1000	8 %	90,200	13.65
BNS.PR.J	5.6330 %	5.5946 %	-0.3380	Pfd-1 (low)n	222,374	23.3000	8 %	93,200	14.49
W.PR.H	5.8761 %	5.8524 %	-0.6853	Pfd-2 (low)	76,040	23.4000	8 %	93,600	14.06
PWF.PR.E	5.8017 %	5.8559 %	0.3943	Pfd-1 (low)n	186,080	23.7000	8 %	94,800	13.91
BMO.PR.H	5.5907 %	5.6089 %	-0.3735	Pfd-1 (low)n	151,158	23.7000	8 %	94,800	14.33
CM.PR.P	5.7773 %	5.7253 %	-0.0081	Pfd-1 (low)n	151,434	23.8000	8 %	95,200	14.25
W.PR.J	5.8774 %	5.8913 %	-0.9879	Pfd-2 (low)	71,686	23.8200	8 %	95,280	14.10
ENB.PR.A	5.6818 %	5.7408 %	-1.6543	Pfd-2 (low)	81,749	24.2000	8 %	96,800	14.25
POW.PR.A	5.7377 %	5.7491 %	-0.5035	Pfd-2 (high)n	73,575	24.4000	9 %	97,600	14.32
RY.PR.O	5.4348 %	5.4236 %	-1.8267	Pfd-1 (low)n	104,175	25.3000	9 %	101,200	5.91
CP.PR.A	5.5457 %	5.2620 %	-0.9559	Pfd-2	242,186	25.4700	9 %	101,880	5.69
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7746 %</u>	<u>5.7493 %</u>	<u>-0.4979</u>		<u>135,045</u>		<u>100</u>	<u>1,144,660</u>	<u>12.63</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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
RY.PR.S	5.9292 %	5.7592 %	-0.1827	Pfd-1 (low)n	1,012,469	25.7200	49 %	102,880	7.05
CLI.PR.A	6.1298 %	4.8718 %	-0.5364	Pfd-1 (low)	58,441	26.5100	51 %	106,040	3.59
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0310 %</u>	<u>5.3088 %</u>	<u>-0.3622</u>		<u>528,240</u>		<u>100 %</u>	<u>208,920</u>	<u>5.29</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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			
TA.PR.A	7.4111 %	7.0920 %	-0.9072	Pfd-2	140,882	25.3000	14 %	101,200	2.57
MG.PR.A	8.5325 %	8.2343 %	2.0986	Pfd-2	224,665	25.3500	14 %	101,400	2.86
ENB.PR.B	7.4510 %	6.9225 %	-0.9092	Pfd-2	131,912	25.5000	14 %	102,000	2.75
TA.PR.B	7.9146 %	7.2503 %	0.2535	Pfd-2	77,969	25.7500	14 %	103,000	3.10
ENB.PR.C	7.6628 %	6.5781 %	-0.3974	Pfd-2	96,930	26.1000	14 %	104,400	2.97
AEC.PR.A	8.0645 %	6.6482 %	0.2594	Pfd-2	128,822	26.3500	15 %	105,400	2.80
SU.PR.A	8.3444 %	5.7616 %	-0.8392	Pfd-2 (low)	170,399	27.1200	15 %	108,480	2.48
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9154 %</u>	<u>6.9130 %</u>	<u>-0.0700</u>		<u>138,737</u>		<u>100 %</u>	<u>725,880</u>	<u>2.79</u>

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HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-06-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating		Trading Value	bid price	weight	Value	Duration
									YTW
GT.PR.A	5.9353 %	6.8851 %	0.5029	Pfd-2	42,908	13.9000	12 %	92,671	5.71
STR.E	7.1429 %	7.3679 %	1.6131	Pfd-2	96,570	24.5000	12 %	98,000	6.96
CGQ.E	7.1429 %	7.3261 %	0.9470	Pfd-2	128,143	14.6999	12 %	98,004	8.26
MUH.PR.A	5.6122 %	6.0778 %	-0.2845	Pfd-2	42,750	14.7000	12 %	98,005	5.42
SXT.PR.A	5.7352 %	5.8530 %	-1.4742	Pfd-2	347,866	24.8500	13 %	99,400	7.39
CAC.PR.A	5.3892 %	5.3915 %	-0.3503	Pfd-1	88,535	25.0500	13 %	100,200	5.10
TDS.PR.A	5.8411 %	1.6459 %	-0.6455	Pfd-2	78,166	15.1000	13 %	102,725	0.45
DCF.PR.A	6.7568 %	6.3227 %	-0.0319	Pfd-2	45,046	25.9000	13 %	103,600	4.89
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1950 %</u>	<u>5.8287 %</u>	<u>0.0231</u>		<u>108,924</u>		<u>100 %</u>	<u>792,606</u>	<u>5.49</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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
GWO.PR.E	5.1422 %	5.6886 %	0.6909 Pfd-1 (low)n		182,362	22.8500	3 %	91,400	9.36
CM.PR.R	5.1583 %	5.4365 %	0.0528 Pfd-1 (low)n		94,357	24.0000	3 %	96,000	8.88
NSI.PR.C	5.0515 %	5.2878 %	-1.4408 Pfd-2 (low)		33,086	24.2500	3 %	97,000	6.61
RY.PR.K	4.7667 %	5.0418 %	-0.1298 Pfd-1 (low)		180,034	24.6500	3 %	98,600	6.00
BMO.PR.I	4.7980 %	5.0151 %	-0.1386 Pfd-1 (low)n		193,507	24.7500	3 %	99,000	6.17
BMO.PR.G	4.8387 %	5.0452 %	-0.0256 Pfd-1 (low)n		174,905	24.8000	3 %	99,200	5.81
IGI.PR.A	5.7940 %	5.8793 %	0.9894 Pfd-2n		261,018	24.8100	3 %	99,240	8.61
CM.PR.A	5.3000 %	5.2790 %	0.0000 Pfd-1 (low)n		820,034	25.0000	3 %	100,000	7.81
CM.PR.N	5.4303 %	5.3298 %	0.0000 Pfd-1 (low)n		35,022	25.1000	3 %	100,400	5.35
NSI.PR.D	5.8648 %	5.8533 %	1.0288 Pfd-2 (low)		55,815	25.1500	3 %	100,600	9.69
TD.PR.J	5.0676 %	5.1576 %	-0.1274 Pfd-1 (low)n		139,743	25.1600	3 %	100,640	6.86
RY.PR.H	8.8933 %	6.9582 %	0.0799 Pfd-1 (low)n		87,564	25.3000	3 %	101,200	0.15
BCE.PR.P	6.3116 %	4.2310 %	0.1806 Pfd-2 (high)		276,112	25.3500	3 %	101,400	0.77
LB.PR.A	8.5852 %	6.4365 %	0.2734 Pfd-2 (low)		26,723	25.4800	3 %	101,920	0.48
NA.PR.G	8.5449 %	5.1827 %	0.0000 Pfd-2n		44,675	25.6000	3 %	102,400	0.37
NA.PR.H	7.7973 %	5.3691 %	0.0754 Pfd-2n		54,957	25.6500	3 %	102,600	0.61
GWO.PR.D	4.8733 %	4.4756 %	-0.0419 Pfd-1 (low)n		63,173	25.6500	3 %	102,600	3.25
CM.PR.M	5.5023 %	5.0741 %	0.0000 Pfd-1 (low)n		81,382	25.6800	3 %	102,720	5.16
BNS.PR.E	6.9437 %	4.3978 %	0.0000 Pfd-1 (low)n		100,447	25.7500	3 %	103,000	1.28
NA.PR.I	6.2984 %	5.2402 %	0.0000 Pfd-2n		38,203	25.8000	3 %	103,200	1.82
CM.PR.L	5.7231 %	4.9796 %	-0.0608 Pfd-1 (low)n		40,054	26.0000	3 %	104,000	4.41
LON.PR.E	6.9231 %	4.4396 %	0.0000 Pfd-1 (low)n		54,804	26.0000	3 %	104,000	1.42
CM.PR.T	5.7559 %	5.3750 %	0.0000 Pfd-1 (low)n		53,017	26.0600	3 %	104,240	7.06
BMO.PR.F	5.3078 %	4.7806 %	-0.4888 Pfd-1 (low)n		147,353	26.1500	3 %	104,600	5.01
LON.PR.D	6.9331 %	4.0826 %	-0.0061 Pfd-1 (low)n		35,322	26.1500	3 %	104,600	1.43
PWF.PR.C	6.6667 %	4.2338 %	0.0000 Pfd-1 (low)n		39,332	26.2500	3 %	105,000	1.57
GWO.PR.B	7.0702 %	3.7489 %	-0.0287 Pfd-1 (low)n		62,489	26.3500	3 %	105,400	1.43
BNS.PR.I	5.6604 %	4.5854 %	-0.4748 Pfd-1 (low)n		30,797	26.5000	3 %	106,000	4.41
TD.PR.K	6.8949 %	3.8357 %	-0.0539 Pfd-1 (low)n		38,143	26.6500	3 %	106,600	1.49
RY.PR.J	6.6430 %	3.7144 %	-0.1637 Pfd-1 (low)n		225,261	26.7200	3 %	106,880	1.77
BNS.PR.F	6.6405 %	3.8794 %	-0.2981 Pfd-1 (low)n		107,175	26.7300	3 %	106,920	1.12
TD.PR.H	6.6108 %	4.4331 %	-0.1200 Pfd-1 (low)n		66,072	26.8500	3 %	107,400	0.88
BNS.PR.H	6.2519 %	4.1231 %	-0.5563 Pfd-1 (low)n		134,424	27.0000	3 %	108,000	1.80

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
GWO.PR.C	7.1513 %		4.1824 %	0.0000 Pfd-1 (low)n	46,120	27.1000		3 % 108,400	1.27	
BNS.PR.G	6.4103 %		3.2985 %	-0.8492 Pfd-1 (low)n	172,423	27.3000		3 % 109,200	1.59	
Cash								0 % 0		
Dividends Due								0 % 0		
Income Tax Due								0 % 0		
Capital Gains Tax Due								0 % 0		
	<u>6.2339 %</u>		<u>4.8400 %</u>	<u>-0.0518</u>		<u>118,726</u>		<u>100 3,594,360</u>		<u>3.69</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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
TFC.PR.A	6.1275 %	6.1543 %	0.6094	Pfd-2 (low)	53,877	17.8500	21 %	71,400	13.67
AL.PR.F	5.5147 %	5.6032 %	-0.6177	Pfd-2 (low)	27,142	21.2500	25 %	85,000	14.42
PWF.PR.A	5.1110 %	5.1759 %	0.0000	Pfd-1 (low)	65,890	21.4000	25 %	85,600	15.15
AL.PR.E	6.1588 %	-17.1100 %	0.2383	Pfd-2 (low)	102,512	25.3700	30 %	101,480	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7318 %	-1.0993 %	0.0442		64,624		100 %	343,480	10.21

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-06-29

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			
NTL.PR.G	7.9032 %	9.5573 %	7.7289	Pfd-2 (low)	535,577	15.5000	5 %	62,000	10.77
NTL.PR.F	6.8365 %	7.7446 %	5.0297	Pfd-2 (low)	395,397	18.6500	6 %	74,600	12.35
TOC.PR.C	5.1546 %	5.5139 %	0.2275	Pfd-2	82,870	24.2500	8 %	97,000	14.68
BCE.PR.S	5.3878 %	5.3318 %	0.0304	Pfd-2 (high)	55,344	24.5000	8 %	98,000	15.00
BCE.PR.Y	4.6920 %	5.4116 %	0.4925	Pfd-2 (high)	354,593	24.5100	8 %	98,040	14.76
AIT.PR.A	5.4940 %	5.6998 %	-0.2889	Pfd-2 (low)	3,447,894	24.8000	8 %	99,200	4.41
BC.PR.B	5.2796 %	5.2061 %	-0.4580	Pfd-2 (high)	1,459,848	24.8600	8 %	99,440	14.99
BC.PR.C	5.5567 %	5.4271 %	0.2983	Pfd-2 (high)	8,710,920	24.9700	8 %	99,880	14.50
BBD.PR.B	5.4672 %	5.3164 %	-0.4540	Pfd-2	139,394	25.1500	8 %	100,600	14.71
MMF.PR.B	6.0229 %	5.7359 %	-0.9710	Pfd-2n	27,340	25.3200	8 %	101,280	3.21
NA.PR.J	6.1657 %	5.6146 %	-0.3220	Pfd-2n	109,459	25.9500	8 %	103,800	3.65
BCE.PR.R	5.9365 %	5.2095 %	-0.8481	Pfd-2 (high)	142,239	26.0000	8 %	104,000	14.45
HSB.PR.A	5.9866 %	5.1252 %	-0.7879	Pfd-2 (high)	51,935	26.1000	8 %	104,400	3.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7601 %	5.7628 %	0.4310		1,220,813		100	1,242,240	10.78

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