

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
NTL.PR.G	9.0741 %	11.2138 %	9.2725	Pfd-2 (low)	374,105	13.5000	4 %	54,000	9.51
NTL.PR.F	7.5444 %	8.9985 %	7.6954	Pfd-2 (low)	422,054	16.9000	5 %	67,600	11.13
BNN.PR.E	6.4620 %	6.4236 %	0.8809	Pfd-2 (low)	34,981	24.1800	8 %	96,720	13.26
TOC.PR.C	5.1020 %	5.7601 %	0.7846	Pfd-2	70,668	24.5000	8 %	98,000	14.20
BCE.PR.Y	4.6653 %	5.4182 %	0.7996	Pfd-2 (high)	281,472	24.6500	8 %	98,600	14.77
BCE.PR.S	5.2800 %	5.1643 %	-0.0197	Pfd-2 (high)	75,078	25.0000	8 %	100,000	15.19
BBD.PR.B	5.5000 %	5.6808 %	0.3979	Pfd-2	261,788	25.0000	8 %	100,000	14.24
BC.PR.B	5.2395 %	5.3538 %	0.3607	Pfd-2 (high)	599,461	25.0500	8 %	100,200	4.16
AIT.PR.A	5.4391 %	5.6883 %	-0.9830	Pfd-2 (low)	939,584	25.0500	8 %	100,200	4.24
BC.PR.C	5.4950 %	5.3584 %	0.0666	Pfd-2 (high)	2,054,471	25.2500	8 %	101,000	14.45
BCE.PR.R	5.9365 %	5.1864 %	-0.5161	Pfd-2 (high)	83,000	26.0000	8 %	104,000	4.49
HSB.PR.A	5.9433 %	5.1665 %	-0.1078	Pfd-2 (high)	31,161	26.2899	9 %	105,160	3.63
NA.PR.J	6.0606 %	4.9550 %	-1.1114	Pfd-2n	117,317	26.4000	9 %	105,600	3.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8245 %</u>	<u>5.9069 %</u>	<u>0.8624</u>		<u>411,421</u>		<u>100 %</u>	<u>1,231,080</u>	<u>9.64</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2001-08-31

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	5.5748 %	5.6670 %	-0.6701	Pfd-2 (low)	33,340	18.0500	22 %	72,200	14.31
BNN.PR.B	5.5748 %	5.6670 %	-0.6701	Pfd-2 (low)	38,090	18.0500	22 %	72,200	14.31
PWF.PR.A	4.7622 %	4.8002 %	-0.7194	Pfd-1 (low)	50,832	21.1300	26 %	84,520	15.87
AL.PR.E	5.6373 %	-22.7129 %	-1.6124	Pfd-2 (low)	62,169	25.5000	31 %	102,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3865 %</u>	<u>-3.3020 %</u>	<u>-0.9731</u>		<u>47,730</u>		<u>100 %</u>	<u>330,920</u>	<u>10.33</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-08-31

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
POW.PR.A	5.5978 %	5.6748 %	-0.3388	Pfd-2 (high)n	127,408	25.0100	19 %	100,040	14.32
RY.PR.O	5.4241 %	5.3157 %	-1.2876	Pfd-1 (low)n	98,067	25.3500	20 %	101,400	5.83
CP.PR.A	5.4306 %	5.0416 %	-1.1503	Pfd-2	361,687	26.0100	20 %	104,040	5.53
RY.PR.S	5.8073 %	5.4479 %	-0.2298	Pfd-1 (low)n	676,078	26.2600	20 %	105,040	6.98
CLI.PR.A	6.0274 %	4.6199 %	-0.2528	Pfd-1 (low)	43,303	26.9600	21 %	107,840	3.43
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6621 %</u>	<u>5.2120 %</u>	<u>-0.6473</u>		<u>262,375</u>		<u>100 %</u>	<u>518,360</u>	<u>7.14</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-08-31

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
ENB.PR.B	7.2909 %	6.5301 %	-0.1912	Pfd-2	117,695	26.0600	14 %	104,240	2.59
TA.PR.A	7.1894 %	6.3156 %	-0.5386	Pfd-2	123,556	26.0800	14 %	104,320	2.40
TA.PR.B	7.7051 %	6.7464 %	0.7594	Pfd-2	81,725	26.4500	14 %	105,800	2.94
ENB.PR.C	7.5472 %	6.4313 %	0.0106	Pfd-2	84,955	26.5000	14 %	106,000	2.80
MG.PR.A	8.0860 %	6.7326 %	1.0140	Pfd-2	193,252	26.7500	14 %	107,000	2.71
AEC.PR.A	7.7839 %	5.7178 %	-0.0877	Pfd-2	114,781	27.3000	15 %	109,200	2.64
SU.PR.A	8.1904 %	5.3740 %	-0.5991	Pfd-2 (low)	192,251	27.6300	15 %	110,520	2.31
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.6907 %</u>	<u>6.2560 %</u>	<u>0.0509</u>		<u>130,199</u>		<u>100 %</u>	<u>747,080</u>	<u>2.63</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2001-08-31

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
STR.E	7.2135 %	7.5252 %	1.4176	Pfd-2	50,534	24.2600	11 %	97,040	6.85
MUH.PR.A	5.5295 %	5.7240 %	-0.5129	Pfd-2	33,976	14.9200	11 %	99,472	5.35
STQ.E	6.9767 %	7.0379 %	0.8283	Pfd-2	510,119	15.0500	11 %	100,338	8.24
SXT.PR.A	5.6556 %	5.7963 %	-1.3299	Pfd-2	169,204	25.2000	11 %	100,800	7.22
CGQ.E	6.9307 %	6.9552 %	0.7483	Pfd-2	60,978	15.1500	11 %	101,005	8.25
PIC.PR.A	5.6594 %	5.2331 %	-0.0256	Pfd-2	30,948	15.2400	11 %	101,605	2.02
CAC.PR.A	5.2941 %	5.2144 %	-0.2638	Pfd-1	60,816	25.5000	11 %	102,000	4.94
TDS.PR.A	5.8026 %	-4.6896 %	-0.7943	Pfd-2	69,918	15.2000	11 %	103,406	0.29
DCF.PR.A	6.7050 %	6.3882 %	0.0492	Pfd-2	25,191	26.1000	11 %	104,400	4.72
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.1921 %	4.9866 %	0.0051		111,959		100 %	910,066	5.29

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2001-08-31

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 %	5.3015 %	0.4739 Pfd-1 (low)n		188,484	23.9000	3 %	95,600	9.27
BMO.PR.I	4.7787 %	4.8883 %	-0.0315 Pfd-1 (low)n		223,622	24.8500	3 %	99,400	6.08
RY.PR.K	4.6869 %	4.6976 %	-0.4069 Pfd-1 (low)		227,659	25.0700	3 %	100,280	5.92
CM.PR.R	4.9323 %	5.0247 %	-0.0787 Pfd-1 (low)n		126,378	25.1000	3 %	100,400	8.78
BMO.PR.G	4.7619 %	4.6975 %	-0.2807 Pfd-1 (low)n		279,523	25.2000	3 %	100,800	5.72
IGI.PR.A	5.6262 %	5.4785 %	0.1690 Pfd-2n		687,349	25.5500	3 %	102,200	8.63
BCE.PR.P	6.2500 %	3.7975 %	0.0214 Pfd-2 (high)		119,287	25.6000	3 %	102,400	0.60
LB.PR.A	8.5117 %	0.3249 %	-0.2902 Pfd-2 (low)		27,277	25.7000	3 %	102,800	0.32
TD.PR.J	4.9611 %	4.7823 %	-0.4800 Pfd-1 (low)n		148,277	25.7000	3 %	102,800	6.81
PWF.PR.D	5.0584 %	4.9525 %	-0.2138 Pfd-1 (low)n		33,486	25.7000	3 %	102,800	8.44
NA.PR.H	7.7489 %	1.6509 %	-0.2218 Pfd-2n		36,703	25.8100	3 %	103,240	0.45
NA.PR.G	8.4623 %	-5.4110 %	-0.5831 Pfd-2n		42,980	25.8500	3 %	103,400	0.21
CM.PR.A	5.1060 %	4.9050 %	-0.2414 Pfd-1 (low)n		558,983	25.9500	3 %	103,800	7.69
CM.PR.N	5.2524 %	4.8572 %	-0.1842 Pfd-1 (low)n		47,383	25.9500	3 %	103,800	5.20
NA.PR.I	6.2380 %	3.9741 %	-0.2810 Pfd-2n		37,700	26.0500	3 %	104,200	0.76
GWO.PR.D	4.7801 %	3.7026 %	-0.5035 Pfd-1 (low)n		27,777	26.1500	3 %	104,600	3.13
BNS.PR.E	6.8166 %	3.3985 %	-0.0823 Pfd-1 (low)n		95,409	26.2300	3 %	104,920	1.11
ACO.PR.A	5.4783 %	5.1565 %	-0.5570 Pfd-2 (low)		3,813,381	26.2400	3 %	104,960	7.78
LON.PR.D	6.9014 %	4.2755 %	0.0561 Pfd-1 (low)n		42,599	26.2700	3 %	105,080	1.25
CM.PR.M	5.3726 %	4.7661 %	-0.1762 Pfd-1 (low)n		62,980	26.3000	3 %	105,200	5.01
BMO.PR.F	5.2676 %	4.3249 %	-0.6407 Pfd-1 (low)n		149,127	26.3500	3 %	105,400	2.82
PWF.PR.C	6.6388 %	3.2526 %	-0.1830 Pfd-1 (low)n		38,013	26.3600	3 %	105,440	1.42
LON.PR.E	6.8285 %	3.9423 %	0.0000 Pfd-1 (low)n		36,623	26.3600	3 %	105,440	1.26
GWO.PR.B	7.0461 %	3.9897 %	0.0000 Pfd-1 (low)n		74,602	26.4400	3 %	105,760	1.26
CM.PR.L	5.6087 %	4.7004 %	-0.2915 Pfd-1 (low)n		26,201	26.5300	3 %	106,120	4.24
BNS.PR.I	5.6412 %	4.6911 %	-0.1749 Pfd-1 (low)n		41,577	26.5900	3 %	106,360	4.23
TD.PR.H	6.6604 %	4.2137 %	0.0000 Pfd-1 (low)n		39,152	26.6500	3 %	106,600	0.72
BNS.PR.F	6.6380 %	4.5435 %	0.0000 Pfd-1 (low)n		57,743	26.7400	3 %	106,960	0.95
TD.PR.K	6.8692 %	2.7474 %	-0.3765 Pfd-1 (low)n		46,970	26.7500	3 %	107,000	1.35
RY.PR.J	6.6207 %	2.9039 %	-0.4266 Pfd-1 (low)n		167,989	26.8100	3 %	107,240	1.63
CM.PR.T	5.5535 %	4.8673 %	-0.3868 Pfd-1 (low)n		37,843	27.0100	3 %	108,040	3.55
BNS.PR.G	6.4362 %	3.9887 %	-0.3542 Pfd-1 (low)n		106,745	27.1900	3 %	108,760	1.41
BNS.PR.H	6.1696 %	3.7398 %	-0.6654 Pfd-1 (low)n		62,059	27.3600	3 %	109,440	1.64

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-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>Bid</u>	<u>(at Disparity</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>	
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>	
						<u>price</u>			<u>YTW</u>	
GWO.PR.C	7.0167 %	3.0968 %	-0.4042	Pfd-1 (low)n	53,361	27.6200		3 %	110,480	1.10
Cash								0 %	0	
Dividends Due								0 %	0	
Income Tax Due								0 %	0	
Capital Gains Tax Due								0 %	0	
	<u>6.0596 %</u>	<u>3.8248 %</u>	<u>-0.2325</u>		<u>227,417</u>			<u>100</u>	<u>3,551,720</u>	<u>3.50</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2001-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Rating		Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
TRP.PR.Y	6.0738 %	6.1202 %	0.5454	Pfd-2 (low)	149,970	46.1000	11 %	92,200	13.62
TRP.PR.X	6.0672 %	6.1144 %	0.5871	Pfd-2 (low)	93,686	46.1500	11 %	92,300	13.62
BNS.PR.J	5.5333 %	5.5482 %	0.0000	Pfd-1 (low)n	248,440	23.7200	11 %	94,880	14.43
W.PR.H	5.7895 %	5.8265 %	-0.5937	Pfd-2 (low)	74,259	23.7500	11 %	95,000	13.97
W.PR.J	5.8700 %	5.9567 %	-0.5347	Pfd-2 (low)	91,812	23.8500	11 %	95,400	13.90
BMO.PR.H	5.4865 %	5.4563 %	-0.3288	Pfd-1 (low)n	154,503	24.1500	11 %	96,600	14.58
PWF.PR.E	5.6468 %	5.6432 %	0.1792	Pfd-1 (low)n	177,625	24.3500	11 %	97,400	14.23
CM.PR.P	5.5985 %	5.5884 %	0.0000	Pfd-1 (low)n	177,307	24.5600	11 %	98,240	14.29
ENB.PR.A	5.5000 %	5.5246 %	-2.5355	Pfd-2 (low)	67,512	25.0000	12 %	100,000	14.64
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7249 %</u>	<u>5.7482 %</u>	<u>-0.3141</u>		<u>137,184</u>		<u>100 %</u>	<u>862,020</u>	<u>14.15</u>

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