

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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	11.7788 %	14.3085 %	12.1328	Pfd-2 (low)	332,304	10.4000	3 %	41,600	7.55	
NTL.PR.F	9.4096 %	11.1468 %	11.1178	Pfd-2 (low)	403,365	13.5500	5 %	54,200	9.38	
BBD.PR.B	5.8635 %	5.8052 %	1.8834	Pfd-2	318,143	23.4500	8 %	93,800	14.11	
BNN.PR.E	6.5789 %	6.3380 %	1.2536	Pfd-2 (low)	56,380	23.7500	8 %	95,000	13.35	
TOC.PR.C	5.1125 %	5.4681 %	0.5313	Pfd-2	58,933	24.4500	8 %	97,800	14.73	
BCE.PR.S	5.3856 %	5.0721 %	0.0459	Pfd-2 (high)	186,266	24.5100	8 %	98,040	15.44	
BCE.PR.Y	4.6653 %	5.1393 %	0.5407	Pfd-2 (high)	243,135	24.6500	8 %	98,600	15.16	
BC.PR.B	5.2291 %	5.0128 %	-0.2454	Pfd-2 (high)	459,226	25.1000	8 %	100,400	15.22	
AIT.PR.A	5.4283 %	5.4056 %	-1.0581	Pfd-2 (low)	691,221	25.1000	8 %	100,400	4.23	
BC.PR.C	5.4950 %	5.0298 %	-0.2295	Pfd-2 (high)	1,307,469	25.2500	8 %	101,000	15.05	
BCE.PR.R	5.9572 %	5.0199 %	-0.5194	Pfd-2 (high)	73,000	25.9100	9 %	103,640	14.69	
NA.PR.J	6.0150 %	4.8445 %	-0.8463	Pfd-2n	125,302	26.6000	9 %	106,400	3.48	
HSB.PR.A	5.8741 %	4.5252 %	-0.3523	Pfd-2 (high)	26,930	26.6000	9 %	106,400	3.62	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.9889 %</u>	<u>5.8099 %</u>	<u>0.9834</u>		<u>325,909</u>			<u>100 1,197,280</u>	<u>11.37</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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	5.2954 %	5.3099 %	-1.0761	Pfd-2 (low)	28,869	17.3500	22 %	69,400	14.98	
BNN.PR.B	5.1761 %	5.1892 %	-1.4026	Pfd-2 (low)	32,494	17.7500	22 %	71,000	15.18	
PWF.PR.A	4.5483 %	4.5991 %	-0.6623	Pfd-1 (low)	44,423	20.2000	25 %	80,800	16.19	
AL.PR.E	5.1877 %	-14.0080 %	-2.5539	Pfd-2 (low)	52,887	25.3000	31 %	101,200	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.0481 %</u>	<u>-0.9586 %</u>	<u>-1.5082</u>		<u>41,105</u>		<u>100 %</u>	<u>322,400</u>	<u>10.65</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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
POW.PR.A	5.5955 %	5.5779 %	-0.1192	Pfd-2 (high)n	138,918	25.0200	19 %	100,080	5.63
RY.PR.O	5.3816 %	5.2482 %	-0.8801	Pfd-1 (low)n	99,647	25.5500	20 %	102,200	5.75
CP.PR.A	5.4119 %	4.7998 %	-0.1666	Pfd-2	575,550	26.1000	20 %	104,400	5.54
RY.PR.S	5.6691 %	5.1557 %	-0.4551	Pfd-1 (low)n	559,712	26.9000	21 %	107,600	6.93
CLI.PR.A	6.0364 %	4.3142 %	0.0000	Pfd-1 (low)	55,166	26.9200	21 %	107,680	3.41
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6230 %</u>	<u>5.0100 %</u>	<u>-0.3223</u>		<u>288,029</u>		<u>100 %</u>	<u>521,960</u>	<u>5.45</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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
MG.PR.A	8.3967 %	7.5763 %	1.9677	Pfd-2	207,842	25.7600	14 %	103,040	2.68	
TA.PR.A	7.2115 %	5.8640 %	-0.9265	Pfd-2	108,046	26.0000	14 %	104,000	2.38	
ENB.PR.B	7.2881 %	5.9856 %	-0.7226	Pfd-2	116,630	26.0700	14 %	104,280	2.57	
TA.PR.B	7.7995 %	6.6609 %	0.6980	Pfd-2	99,448	26.1300	14 %	104,520	2.92	
ENB.PR.C	7.5160 %	5.7663 %	-0.3524	Pfd-2	88,451	26.6100	14 %	106,440	2.79	
SU.PR.A	8.3413 %	5.4513 %	-0.3753	Pfd-2 (low)	220,409	27.1300	15 %	108,520	2.28	
AEC.PR.A	7.7782 %	5.1000 %	-0.5967	Pfd-2	143,266	27.3200	15 %	109,280	2.62	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>7.7635 %</u>	<u>6.0447 %</u>	<u>-0.0533</u>		<u>140,794</u>		<u>100 %</u>	<u>740,080</u>	<u>2.60</u>	

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HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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	7.1739 %	10.4642 %	2.7856	Pfd-2	27,123	11.5000	7 %	76,671	5.36
STR.E	7.1429 %	7.3738 %	1.7996	Pfd-2	52,973	24.5000	9 %	98,000	6.83
SXT.PR.A	5.7008 %	5.7744 %	-1.5159	Pfd-2	170,308	25.0000	9 %	100,000	7.25
MUH.PR.A	5.5000 %	5.7043 %	-0.7761	Pfd-2	33,147	15.0000	9 %	100,005	5.27
STQ.E	7.0000 %	7.0752 %	0.8546	Pfd-2	408,489	15.0000	9 %	100,005	8.20
CGQ.E	6.9307 %	6.9505 %	0.5046	Pfd-2	53,492	15.1500	9 %	101,005	8.22
CAC.PR.A	5.3150 %	5.1040 %	-0.7670	Pfd-1	49,314	25.4000	9 %	101,600	4.93
PIC.PR.A	5.6557 %	5.4054 %	-0.0250	Pfd-2	27,091	15.2500	9 %	101,672	1.94
BNA.PR.A	6.1391 %	6.1177 %	-0.5164	Pfd-2	4,665,351	25.4500	9 %	101,800	5.60
TDS.PR.A	5.8644 %	-1.4704 %	-0.5091	Pfd-2	63,826	15.0400	9 %	102,317	0.21
DCF.PR.A	6.6288 %	-12.1597 %	-0.5777	Pfd-2	38,333	26.4000	10 %	105,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2555 %</u>	<u>3.9854 %</u>	<u>0.0469</u>		<u>520,951</u>		<u>100</u>	<u>1,088,674</u>	<u>4.85</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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			
GWO.PR.E	4.8958 %	5.1639 %	0.3611	Pfd-1 (low)n	216,063	24.0000	3 %	96,000	9.33
BNN.PR.H	5.7731 %	5.8372 %	0.0000	Pfd-2 (low)	832,205	24.9000	3 %	99,600	7.84
RY.PR.K	4.6424 %	4.5943 %	-0.4412	Pfd-1 (low)	200,670	25.3100	3 %	101,240	5.85
NA.PR.G	8.6360 %	6.6392 %	0.0000	Pfd-2n	46,751	25.3300	3 %	101,320	0.13
LB.PR.A	8.6326 %	6.3568 %	0.0000	Pfd-2 (low)	28,736	25.3400	3 %	101,360	0.24
BMO.PR.I	4.6826 %	4.6087 %	-0.3445	Pfd-1 (low)n	216,333	25.3600	3 %	101,440	6.02
CM.PR.R	4.8740 %	4.7933 %	-0.4132	Pfd-1 (low)n	111,244	25.4000	3 %	101,600	8.85
BMO.PR.G	4.7151 %	4.5846 %	-0.3161	Pfd-1 (low)n	249,045	25.4500	3 %	101,800	5.65
NA.PR.H	7.8585 %	5.7699 %	0.0963	Pfd-2n	32,909	25.4500	3 %	101,800	0.37
IGI.PR.A	5.6373 %	5.5508 %	0.6063	Pfd-2n	785,339	25.5000	3 %	102,000	8.54
BCE.PR.P	6.2696 %	1.9856 %	-0.0631	Pfd-2 (high)	103,549	25.5200	3 %	102,080	0.54
PWF.PR.D	5.0485 %	4.9744 %	0.0000	Pfd-1 (low)n	30,671	25.7500	3 %	103,000	8.36
CM.PR.N	5.2727 %	4.7509 %	-0.1669	Pfd-1 (low)n	32,536	25.8500	3 %	103,400	5.20
NA.PR.I	6.2863 %	4.9348 %	0.0000	Pfd-2n	36,526	25.8500	3 %	103,400	1.60
LON.PR.D	6.9597 %	3.7806 %	-0.0198	Pfd-1 (low)n	34,876	26.0500	3 %	104,200	1.20
LON.PR.E	6.9098 %	3.7297 %	-0.0355	Pfd-1 (low)n	42,733	26.0500	3 %	104,200	1.20
TD.PR.J	4.8907 %	4.6221 %	-0.6392	Pfd-1 (low)n	178,861	26.0700	3 %	104,280	6.74
BNS.PR.E	6.8585 %	2.5938 %	-0.2663	Pfd-1 (low)n	95,437	26.0700	3 %	104,280	1.05
CM.PR.A	5.0727 %	4.7023 %	-0.4551	Pfd-1 (low)n	542,725	26.1200	3 %	104,480	7.73
CM.PR.M	5.3726 %	4.5701 %	-0.2968	Pfd-1 (low)n	80,342	26.3000	3 %	105,200	5.00
ACO.PR.A	5.4451 %	5.1279 %	-0.0268	Pfd-2 (low)	1,959,553	26.4000	3 %	105,600	7.71
GWO.PR.B	7.0568 %	2.8644 %	-0.2322	Pfd-1 (low)n	56,792	26.4000	3 %	105,600	1.20
BNS.PR.F	6.6956 %	4.0280 %	0.0000	Pfd-1 (low)n	62,894	26.5100	3 %	106,040	0.89
PWF.PR.C	6.5814 %	2.7880 %	-0.3691	Pfd-1 (low)n	35,280	26.5900	3 %	106,360	1.35
BMO.PR.F	5.1966 %	3.9460 %	-0.8681	Pfd-1 (low)n	208,147	26.7100	3 %	106,840	2.74
CM.PR.T	5.6054 %	4.8458 %	-0.1482	Pfd-1 (low)n	52,070	26.7600	3 %	107,040	3.52
TD.PR.H	6.6231 %	3.8356 %	-0.0143	Pfd-1 (low)n	33,614	26.8000	3 %	107,200	0.65
CM.PR.L	5.5316 %	3.6212 %	-0.9421	Pfd-1 (low)n	35,209	26.9000	3 %	107,600	1.82
RY.PR.J	6.5961 %	2.8059 %	-0.4524	Pfd-1 (low)n	155,035	26.9100	3 %	107,640	1.55
TD.PR.K	6.8283 %	2.4411 %	-0.4928	Pfd-1 (low)n	43,534	26.9100	3 %	107,640	1.27
BNS.PR.I	5.5556 %	3.8968 %	-0.8518	Pfd-1 (low)n	48,787	27.0000	3 %	108,000	2.26
BNS.PR.G	6.4220 %	2.8546 %	-0.7213	Pfd-1 (low)n	81,527	27.2500	3 %	109,000	1.36
BNS.PR.H	6.1832 %	3.0766 %	-0.8454	Pfd-1 (low)n	47,185	27.3000	3 %	109,200	1.59

Ticker	Current Yield	Yield-to-Worst (at Disparity Bid)	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
GWO.PR.C	7.0473 %		2.0279 %	-0.5890	Pfd-1 (low)n	40,984	27.5000	3 % 110,000	1.05
	Cash							0 % 0	
	Dividends Due							0 % 0	
	Income Tax Due							0 % 0	
	Capital Gains Tax Due							0 % 0	
	<u>6.0829 %</u>		<u>4.1748 %</u>	<u>-0.2697</u>		<u>197,189</u>		<u>100 3,550,440</u>	<u>3.50</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-09-28

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	5.8019 %	5.7401 %	0.0000	Pfd-2 (low)	151,383	48.2600	11 %	96,520	14.22
TRP.PR.X	5.7947 %	5.7330 %	0.0000	Pfd-2 (low)	116,514	48.3200	11 %	96,640	14.22
BNS.PR.J	5.4079 %	5.3374 %	-0.2118	Pfd-1 (low)n	389,393	24.2700	11 %	97,080	14.82
W.PR.H	5.5578 %	5.4878 %	-0.8023	Pfd-2 (low)	116,499	24.7400	11 %	98,960	14.51
PWF.PR.E	5.5444 %	5.5527 %	0.1944	Pfd-1 (low)n	158,201	24.8000	11 %	99,200	14.28
W.PR.J	5.6225 %	5.6313 %	-0.8925	Pfd-2 (low)	134,065	24.9000	11 %	99,600	14.50
ENB.PR.A	5.5110 %	5.5649 %	-1.1714	Pfd-2 (low)	97,097	24.9500	11 %	99,800	14.53
BMO.PR.H	5.3106 %	5.2769 %	-0.6338	Pfd-1 (low)n	194,139	24.9500	11 %	99,800	14.75
CM.PR.P	5.5000 %	5.4060 %	-0.1925	Pfd-1 (low)n	231,341	25.0000	11 %	100,000	14.64
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5599 %</u>	<u>5.5246 %</u>	<u>-0.4157</u>		<u>176,260</u>		<u>100 %</u>	<u>887,600</u>	<u>14.50</u>

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