

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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
NTL.PR.G	11.3426 %	11.9589 %	18.9488	NOT RATED	240,391	10.8000	3 %	43,200	8.94	
NTL.PR.F	9.4375 %	9.4696 %	16.5042	NOT RATED	334,139	13.5100	4 %	54,040	10.99	
BBD.PR.B	6.1715 %	5.2477 %	2.7406	Pfd-2	453,952	22.2800	7 %	89,120	15.14	
BNN.PR.E	6.6489 %	5.7012 %	1.4516	Pfd-2 (low)	67,385	23.5000	7 %	94,000	14.42	
BCE.PR.S	5.5115 %	4.7586 %	2.0120	Pfd-2 (high)	228,394	23.9500	7 %	95,800	15.97	
TOC.PR.C	5.2083 %	5.0234 %	1.4805	Pfd-2	78,850	24.0000	7 %	96,000	15.45	
BCE.PR.Y	4.7016 %	4.4535 %	0.9475	Pfd-2 (high)	191,958	24.4600	8 %	97,840	16.57	
BNN.PR.G	5.7449 %	4.8401 %	-1.3391	Pfd-2 (low)	705,903	24.5000	8 %	98,000	15.14	
BC.PR.B	5.1471 %	4.4575 %	0.2172	Pfd-2 (high)	354,837	25.5000	8 %	102,000	15.87	
AIT.PR.A	5.3223 %	5.0252 %	0.5940	Pfd-2 (low)	573,470	25.6000	8 %	102,400	4.15	
BC.PR.C	5.3634 %	4.3807 %	0.0000	Pfd-2 (high)	828,319	25.8700	8 %	103,480	15.81	
BCE.PR.R	5.8355 %	4.1902 %	-1.0319	Pfd-2 (high)	82,223	26.4500	8 %	105,800	15.93	
HSB.PR.A	5.8719 %	4.6305 %	0.5427	Pfd-2 (high)	28,231	26.6099	8 %	106,440	3.52	
NA.PR.J	5.9925 %	4.4185 %	-0.3570	Pfd-2n	112,086	26.7000	8 %	106,800	3.45	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.9721 %</u>	<u>5.1824 %</u>	<u>1.8387</u>		<u>306,542</u>		<u>100 %</u>	<u>1,294,920</u>	<u>12.29</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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	5.8043 %	5.7797 %	-0.0969	Pfd-2 (low)	188,480	48.2400	11 %	96,480	14.10
TRP.PR.X	5.7732 %	5.7450 %	-0.4102	Pfd-2 (low)	148,842	48.5000	11 %	97,000	14.14
W.PR.H	5.6678 %	5.6508 %	-0.5503	Pfd-2 (low)	110,015	24.2600	11 %	97,040	14.25
PWF.PR.E	5.6329 %	5.5930 %	1.2380	Pfd-1 (low)n	253,666	24.4100	11 %	97,640	14.35
BNS.PR.J	5.3332 %	5.2826 %	0.2750	Pfd-1 (low)n	667,603	24.6100	11 %	98,440	14.82
BMO.PR.H	5.3427 %	5.2575 %	0.0988	Pfd-1 (low)n	242,503	24.8000	11 %	99,200	14.88
W.PR.J	5.6000 %	5.6436 %	-1.3380	Pfd-2 (low)	161,272	25.0000	11 %	100,000	14.42
CM.PR.P	5.4563 %	5.3880 %	0.5568	Pfd-1 (low)n	359,682	25.2000	11 %	100,800	14.59
ENB.PR.A	5.2864 %	4.9395 %	-2.9036	Pfd-2 (low)	117,212	26.0100	12 %	104,040	5.18
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5410 %</u>	<u>5.4705 %</u>	<u>-0.3644</u>		<u>249,729</u>		<u>100 %</u>	<u>890,640</u>	<u>13.37</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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		YTW
						price			
POW.PR.A	5.4475 %	5.1791 %	0.0000	Pfd-2 (high)n	181,549	25.7000	24 %	102,800	5.56
RY.PR.O	5.2481 %	4.6544 %	-1.0835	Pfd-1 (low)n	106,242	26.2000	25 %	104,800	5.77
RY.PR.S	5.7504 %	5.2255 %	0.5676	Pfd-1 (low)n	376,725	26.5200	25 %	106,080	6.93
CLI.PR.A	5.9721 %	4.1055 %	0.2046	Pfd-1 (low)	57,328	27.2100	26 %	108,840	3.32
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6092 %</u>	<u>4.7840 %</u>	<u>-0.0735</u>		<u>179,873</u>		<u>100 %</u>	<u>422,520</u>	<u>5.38</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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	7.2816 %	6.5254 %	0.1794	Pfd-2	118,334	25.7500	14 %	103,000	2.28
MG.PR.A	8.2087 %	6.9517 %	1.9579	Pfd-2	183,191	26.3500	14 %	105,400	2.60
TA.PR.B	7.6848 %	6.3419 %	0.7405	Pfd-2	120,397	26.5200	14 %	106,080	2.84
ENB.PR.B	6.9853 %	4.4724 %	-1.4122	Pfd-2	134,585	27.2000	14 %	108,800	2.49
ENB.PR.C	7.2727 %	4.7258 %	-0.7527	Pfd-2	80,963	27.5000	15 %	110,000	2.71
AEC.PR.A	7.6993 %	4.8743 %	-0.3699	Pfd-2	155,990	27.6000	15 %	110,400	2.53
SU.PR.A	8.0793 %	4.2055 %	-0.9015	Pfd-2 (low)	246,427	28.0100	15 %	112,040	2.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.6028 %</u>	<u>5.4165 %</u>	<u>-0.0991</u>		<u>149,061</u>		<u>100 %</u>	<u>755,720</u>	<u>2.52</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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
GT.PR.A	7.1739 %	10.6436 %	1.5336	Pfd-3 (low)	39,220	11.5000	7 %	76,671	5.27
MUH.PR.A	5.5184 %	5.6006 %	-0.2034	Pfd-2	25,588	14.9500	9 %	99,672	5.26
STR.E	7.0000 %	7.0749 %	1.9514	Pfd-2	53,635	25.0000	9 %	100,000	6.81
SXT.PR.A	5.6332 %	4.7344 %	-1.1076	Pfd-2	165,893	25.3000	9 %	101,200	0.44
CGQ.E	6.8852 %	6.8713 %	0.9846	Pfd-2	43,498	15.2500	9 %	101,672	8.20
STQ.E	6.8852 %	6.8713 %	1.1347	Pfd-2	296,635	15.2500	9 %	101,672	8.20
PIC.PR.A	5.6446 %	4.7959 %	-0.0349	Pfd-2	20,653	15.2800	9 %	101,872	1.88
CAC.PR.A	5.2838 %	5.0761 %	0.0000	Pfd-1	43,020	25.5500	9 %	102,200	4.85
BNA.PR.A	6.0865 %	6.0595 %	-0.1831	Pfd-2	2,053,502	25.6700	9 %	102,680	5.52
TDS.PR.A	5.7988 %	-22.3445 %	-0.6982	Pfd-2	77,771	15.2100	9 %	103,474	0.13
DCF.PR.A	6.6038 %	-9.5677 %	-0.1583	Pfd-2	24,922	26.5000	10 %	106,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2074 %</u>	<u>2.0612 %</u>	<u>0.2593</u>		<u>264,635</u>		<u>100</u>	<u>1,097,111</u>	<u>4.19</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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
GWO.PR.E	4.9683 %	5.3758 %	1.2673	Pfd-1 (low)n	230,620	23.6500	3 %	94,600	9.20
LB.PR.A	8.7851 %	7.4193 %	0.1865	Pfd-2 (low)	31,351	24.9000	3 %	99,600	0.15
NA.PR.G	8.7535 %	6.2895 %	0.0745	Pfd-2n	54,923	24.9900	3 %	99,960	0.12
CM.PR.R	4.9225 %	4.9573 %	0.3303	Pfd-1 (low)n	175,119	25.1500	3 %	100,600	8.73
NA.PR.H	7.9365 %	4.1319 %	0.1071	Pfd-2n	31,840	25.2000	3 %	100,800	0.29
BMO.PR.I	4.7104 %	4.5829 %	-0.1305	Pfd-1 (low)n	287,169	25.2100	3 %	100,840	6.00
PWF.PR.D	5.1262 %	5.0593 %	0.4413	Pfd-1 (low)n	50,743	25.3600	3 %	101,440	8.36
RY.PR.K	4.6169 %	4.3693 %	-0.5722	Pfd-1 (low)	181,816	25.4500	3 %	101,800	5.83
BMO.PR.G	4.7059 %	4.4135 %	-0.3429	Pfd-1 (low)n	374,601	25.5000	3 %	102,000	5.64
BCE.PR.P	6.2500 %	1.6853 %	-0.0993	Pfd-2 (high)	95,194	25.6000	3 %	102,400	0.45
TD.PR.J	4.9708 %	4.7437 %	-0.0763	Pfd-1 (low)n	394,253	25.6500	3 %	102,600	6.73
IGI.PR.A	5.5869 %	5.5025 %	0.9133	Pfd-2n	948,709	25.7300	3 %	102,920	8.46
NA.PR.I	6.2936 %	3.9491 %	0.0000	Pfd-2n	35,947	25.8200	3 %	103,280	0.61
BNN.PR.H	5.5609 %	5.4169 %	-0.1892	Pfd-2 (low)	886,091	25.8500	3 %	103,400	7.81
CM.PR.A	5.0962 %	4.8190 %	0.0887	Pfd-1 (low)n	447,571	26.0000	3 %	104,000	7.63
BNS.PR.E	6.8769 %	3.1192 %	0.0000	Pfd-1 (low)n	133,965	26.0000	3 %	104,000	0.96
LON.PR.D	6.8622 %	2.8087 %	-0.1582	Pfd-1 (low)n	36,288	26.4200	3 %	105,680	1.11
LON.PR.E	6.8104 %	2.7200 %	-0.1841	Pfd-1 (low)n	28,458	26.4300	3 %	105,720	1.11
BNS.PR.F	6.6905 %	4.3885 %	0.1034	Pfd-1 (low)n	55,203	26.5300	3 %	106,120	0.80
CM.PR.N	5.1144 %	3.8174 %	-0.8319	Pfd-1 (low)n	33,442	26.6500	3 %	106,600	2.84
TD.PR.K	6.8949 %	2.0004 %	-0.3946	Pfd-1 (low)n	67,081	26.6500	3 %	106,600	1.21
GWO.PR.B	6.9906 %	2.2460 %	-0.2950	Pfd-1 (low)n	58,840	26.6500	3 %	106,600	1.12
TD.PR.H	6.6479 %	2.1525 %	-0.0023	Pfd-1 (low)n	34,318	26.7000	3 %	106,800	0.57
RY.PR.J	6.6479 %	2.3987 %	-0.3838	Pfd-1 (low)n	328,072	26.7000	3 %	106,800	1.49
CM.PR.M	5.2902 %	4.3360 %	-0.4681	Pfd-1 (low)n	73,877	26.7100	3 %	106,840	4.92
BMO.PR.F	5.1791 %	3.4700 %	-1.0141	Pfd-1 (low)n	290,280	26.8000	3 %	107,200	2.69
PWF.PR.C	6.5274 %	2.3295 %	-0.3831	Pfd-1 (low)n	44,810	26.8100	3 %	107,240	1.26
ACO.PR.A	5.3538 %	4.9644 %	-0.7445	Pfd-2 (low)	893,495	26.8500	3 %	107,400	7.64
CM.PR.L	5.5070 %	3.5509 %	-0.7974	Pfd-1 (low)n	45,100	27.0200	3 %	108,080	1.73
GWO.PR.C	7.1329 %	3.4882 %	0.0680	Pfd-1 (low)n	37,578	27.1700	3 %	108,680	0.96
BNS.PR.I	5.5147 %	3.7158 %	-0.7946	Pfd-1 (low)n	71,776	27.2000	3 %	108,800	2.17
CM.PR.T	5.4745 %	4.2769 %	-0.5429	Pfd-1 (low)n	58,979	27.4000	3 %	109,600	3.44
BNS.PR.G	6.3845 %	2.5942 %	-0.6498	Pfd-1 (low)n	82,401	27.4100	3 %	109,640	1.27

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
BNS.PR.H	6.1538 %		2.9425 %	-0.7250	Pfd-1 (low)n	58,093	27.4300	3 % 109,720	1.50	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>6.0694 %</u>		<u>3.9170 %</u>	<u>-0.1939</u>		<u>194,624</u>		<u>100 3,558,360</u>		<u>3.33</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-10-31

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	4.6708 %	4.7165 %	-0.3967	Pfd-2 (low)	37,501	16.8600	22 %	67,440	16.00	
BNN.PR.B	4.6324 %	4.6773 %	-0.5025	Pfd-2 (low)	49,426	17.0000	22 %	68,000	16.07	
PWF.PR.A	4.1447 %	4.1412 %	0.0000	Pfd-1 (low)	73,389	19.0000	24 %	76,000	17.15	
AL.PR.E	4.4118 %	-10.2577 %	-2.2763	Pfd-2 (low)	56,966	25.5000	33 %	102,000	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>4.4506 %</u>	<u>-0.3044 %</u>	<u>-0.9351</u>		<u>217,282</u>		<u>100 %</u>	<u>80,884</u>	<u>11.11</u>	

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