

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2001-11-30

Evaluation Timing : Trade Date

| <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>Bid)</u> | <u>(at Disparity</u> | <u>Rating</u> | <u>Trading</u> | <u>-</u> | <u>-</u> | <u>Value</u> | <u>Duration</u> |
| | | | | | <u>Value</u> | <u>bid</u> | <u>weight</u> | | <u>-</u> |
| | | | | | | <u>price</u> | | | <u>YTW</u> |
| BCE.PR.S | 4.0530 % | 4.0655 % | 1.6587 | Pfd-2 (high) | 79,306 | 24.3000 | 100 % | 97,200 | 17.36 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>4.0530 %</u> | <u>4.0655 %</u> | <u>1.6587</u> | | <u>79,306</u> | | <u>100 %</u> | <u>97,200</u> | <u>17.36</u> |

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 | | | |
| BBD.PR.B | 6.0044 % | 4.4704 % | 2.0785 | Pfd-2 | 613,927 | 22.9000 | 10 % | 91,600 | 16.48 |
| TOC.PR.C | 5.3191 % | 4.2596 % | 0.6453 | Pfd-2 | 138,475 | 23.5000 | 10 % | 94,000 | 16.89 |
| BNN.PR.G | 5.7779 % | 4.8694 % | 1.2598 | Pfd-2 (low) | 333,712 | 24.3599 | 11 % | 97,440 | 15.03 |
| BCE.PR.Y | 4.6939 % | 3.7984 % | 0.4717 | Pfd-2 (high) | 174,960 | 24.5000 | 11 % | 98,000 | 17.81 |
| BC.PR.C | 5.4842 % | 3.9081 % | 0.2580 | Pfd-2 (high) | 548,260 | 25.3000 | 11 % | 101,200 | 16.40 |
| BC.PR.B | 5.1877 % | 3.8667 % | 0.4296 | Pfd-2 (high) | 256,864 | 25.3000 | 11 % | 101,200 | 16.66 |
| AIT.PR.A | 5.3727 % | 4.5859 % | 0.3230 | Pfd-2 (low) | 390,478 | 25.3599 | 11 % | 101,440 | 15.47 |
| NA.PR.J | 6.0629 % | 4.8779 % | -0.3041 | Pfd-2n | 108,023 | 26.3900 | 12 % | 105,560 | 3.36 |
| BCE.PR.R | 5.8136 % | 3.6031 % | -1.1466 | Pfd-2 (high) | 65,824 | 26.5500 | 12 % | 106,200 | 16.77 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | 5.5266 % | 4.2449 % | 0.4110 | | 288,184 | | 100 % | 896,639 | 14.90 |

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 | 5.6000 % | 5.6759 % | 0.3532 | Pfd-2 (high)n | 179,682 | 25.0000 | 16 % | 100,000 | 14.32 |
| ENB.PR.A | 5.4650 % | 5.4116 % | -2.5512 | Pfd-2 (low) | 101,051 | 25.1600 | 16 % | 100,640 | 5.15 |
| LB.PR.D | 5.9078 % | 5.8752 % | -0.9627 | Pfd-2 (low) | 385,687 | 25.3900 | 16 % | 101,560 | 6.98 |
| RY.PR.O | 5.3711 % | 5.1348 % | -0.6758 | Pfd-1 (low)n | 110,979 | 25.6000 | 17 % | 102,400 | 5.66 |
| RY.PR.S | 5.8429 % | 5.5247 % | 0.7839 | Pfd-1 (low)n | 357,825 | 26.1000 | 17 % | 104,400 | 6.83 |
| CLI.PR.A | 6.0274 % | 4.4978 % | 0.3447 | Pfd-1 (low) | 61,945 | 26.9600 | 17 % | 107,840 | 3.23 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>5.7065 %</u> | <u>5.3442 %</u> | <u>-0.4367</u> | | <u>198,933</u> | | <u>100 %</u> | <u>616,840</u> | <u>6.97</u> |

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 |
| TA.PR.C | 7.7655 % | 7.7758 % | -0.2686 | Pfd-2 (low) | 2,101,239 | 24.9500 | 12 % | 99,800 | 11.52 |
| TA.PR.A | 7.4701 % | 7.5875 % | 0.0414 | Pfd-2 | 175,308 | 25.1000 | 12 % | 100,400 | 11.62 |
| ENB.PR.B | 7.3049 % | 6.5151 % | -0.6857 | Pfd-2 | 140,245 | 26.0100 | 12 % | 104,040 | 2.39 |
| ENB.PR.C | 7.6453 % | 6.8116 % | 0.1218 | Pfd-2 | 101,946 | 26.1600 | 12 % | 104,640 | 2.60 |
| TA.PR.B | 7.7905 % | 7.0366 % | 0.5504 | Pfd-2 | 104,756 | 26.1600 | 12 % | 104,640 | 2.75 |
| MG.PR.A | 8.1623 % | 6.9492 % | 0.9409 | Pfd-2 | 175,347 | 26.5000 | 13 % | 106,000 | 2.52 |
| AEC.PR.A | 7.8413 % | 5.7946 % | -0.1493 | Pfd-2 | 180,636 | 27.1000 | 13 % | 108,400 | 2.44 |
| SU.PR.A | 8.1844 % | 4.9861 % | -0.6779 | Pfd-2 (low) | 238,602 | 27.6500 | 13 % | 110,600 | 2.12 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>7.7763 %</u> | <u>6.6557 %</u> | <u>-0.0180</u> | | <u>391,263</u> | | <u>100 %</u> | <u>838,520</u> | <u>4.64</u> |

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2001-11-30

Evaluation Timing : Trade Date

| Ticker | Current Yield | Yield-to-Worst | Price | DBRS | Average | Holdings | Holdings | Market | Modified |
|-----------------------|-----------------|-----------------|---------------|-------|----------------|----------|--------------|----------------|-------------|
| | Yield | (at Disparity | Rating | | Trading | - | - | Value | Duration |
| | Bid | Bid) | | | Value | bid | weight | | - |
| | | | | | | price | | | YTW |
| STR.E | 7.1225 % | 7.3370 % | 1.9960 | Pfd-2 | 51,177 | 24.5700 | 12 % | 98,280 | 6.74 |
| SXT.PR.A | 5.6332 % | 5.7442 % | -0.8406 | Pfd-2 | 176,053 | 25.3000 | 12 % | 101,200 | 7.09 |
| BNA.PR.A | 6.1151 % | 5.8786 % | -0.2013 | Pfd-2 | 990,925 | 25.5500 | 12 % | 102,200 | 5.55 |
| CGQ.E | 6.8404 % | 6.7864 % | 1.0639 | Pfd-2 | 32,602 | 15.3499 | 12 % | 102,338 | 8.18 |
| STQ.E | 6.8404 % | 6.7864 % | 0.7639 | Pfd-2 | 213,641 | 15.3499 | 12 % | 102,338 | 8.18 |
| CAC.PR.A | 5.2326 % | 4.9567 % | 0.0000 | Pfd-1 | 37,283 | 25.8000 | 13 % | 103,200 | 4.77 |
| TDS.PR.A | 5.7572 % | 2.1398 % | -0.6511 | Pfd-2 | 97,641 | 15.3200 | 13 % | 104,222 | 1.01 |
| DCF.PR.A | 6.6038 % | -3.1396 % | 0.0623 | Pfd-2 | 28,696 | 26.5000 | 13 % | 106,000 | 0.08 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>6.2641 %</u> | <u>4.5060 %</u> | <u>0.2639</u> | | <u>202,963</u> | | <u>100 %</u> | <u>819,778</u> | <u>5.16</u> |

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 | 4.9474 % | 5.3773 % | 1.0657 | Pfd-1 (low) n | 390,319 | 23.7500 | 3 % | 95,000 | 9.12 |
| CM.PR.R | 4.9323 % | 5.0277 % | 0.1251 | Pfd-1 (low) n | 323,904 | 25.1000 | 3 % | 100,400 | 8.64 |
| RY.PR.K | 4.6813 % | 4.6755 % | -0.1509 | Pfd-1 (low) | 181,956 | 25.1000 | 3 % | 100,400 | 5.74 |
| PWF.PR.D | 5.1587 % | 5.1871 % | 0.5642 | Pfd-1 (low) n | 131,016 | 25.2000 | 3 % | 100,800 | 8.26 |
| BMO.PR.I | 4.7123 % | 4.6532 % | -0.1338 | Pfd-1 (low) n | 432,179 | 25.2000 | 3 % | 100,800 | 5.92 |
| BMO.PR.G | 4.7356 % | 4.5934 % | -0.1438 | Pfd-1 (low) n | 466,467 | 25.3400 | 3 % | 101,360 | 5.55 |
| NA.PR.H | 7.8740 % | 1.9433 % | 0.0000 | Pfd-2n | 40,157 | 25.4000 | 3 % | 101,600 | 0.21 |
| IGI.PR.A | 5.6528 % | 5.5305 % | 0.5888 | Pfd-2n 1, | 1,129,791 | 25.4300 | 3 % | 101,720 | 8.49 |
| BNN.PR.H | 5.6262 % | 5.6280 % | 0.0033 | Pfd-2 (low) | 716,820 | 25.5500 | 3 % | 102,200 | 7.70 |
| TD.PR.J | 4.9746 % | 4.8142 % | -0.1341 | Pfd-1 (low) n | 464,155 | 25.6300 | 3 % | 102,520 | 6.64 |
| CM.PR.A | 5.1556 % | 5.0275 % | 0.0741 | Pfd-1 (low) n | 529,947 | 25.7000 | 3 % | 102,800 | 7.52 |
| BCE.PR.P | 6.2257 % | 0.9958 % | -0.0872 | Pfd-2 (high) | 110,723 | 25.7000 | 3 % | 102,800 | 0.37 |
| BNS.PR.E | 6.9168 % | 4.0757 % | 0.2254 | Pfd-1 (low) n | 108,812 | 25.8500 | 3 % | 103,400 | 0.88 |
| NA.PR.I | 6.2863 % | 4.3437 % | 0.0054 | Pfd-2n | 30,433 | 25.8500 | 3 % | 103,400 | 0.52 |
| ACO.PR.A | 5.5288 % | 5.2672 % | -0.3666 | Pfd-2 (low) | 489,718 | 26.0000 | 3 % | 104,000 | 7.63 |
| BMO.PR.F | 5.2876 % | 4.3822 % | -0.2404 | Pfd-1 (low) n | 254,304 | 26.2500 | 3 % | 105,000 | 2.60 |
| CM.PR.N | 5.1805 % | 4.4029 % | -0.3512 | Pfd-1 (low) n | 27,472 | 26.3100 | 3 % | 105,240 | 2.75 |
| PWF.PR.C | 6.6288 % | 2.4640 % | -0.0489 | Pfd-1 (low) n | 35,038 | 26.4000 | 3 % | 105,600 | 1.20 |
| LON.PR.D | 6.8415 % | 2.7372 % | 0.0000 | Pfd-1 (low) n | 34,915 | 26.5000 | 3 % | 106,000 | 1.03 |
| CM.PR.M | 5.3220 % | 4.5352 % | -0.1979 | Pfd-1 (low) n | 70,917 | 26.5500 | 3 % | 106,200 | 4.83 |
| LON.PR.E | 6.7771 % | 2.4582 % | -0.0703 | Pfd-1 (low) n | 29,630 | 26.5600 | 3 % | 106,240 | 1.03 |
| GWO.PR.D | 4.6729 % | 2.8226 % | -0.7173 | Pfd-1 (low) n | 36,705 | 26.7500 | 3 % | 107,000 | 2.93 |
| BNS.PR.F | 6.6355 % | 3.7283 % | 0.0000 | Pfd-1 (low) n | 60,561 | 26.7500 | 3 % | 107,000 | 0.72 |
| TD.PR.H | 6.6355 % | 2.1285 % | 0.0000 | Pfd-1 (low) n | 28,036 | 26.7500 | 3 % | 107,000 | 0.49 |
| TD.PR.K | 6.8615 % | 1.7112 % | -0.3018 | Pfd-1 (low) n | 74,879 | 26.7800 | 3 % | 107,120 | 1.12 |
| RY.PR.J | 6.6207 % | 2.2450 % | -0.2480 | Pfd-1 (low) n | 269,019 | 26.8100 | 3 % | 107,240 | 1.41 |
| GWO.PR.B | 6.9257 % | 1.5186 % | -0.3613 | Pfd-1 (low) n | 62,993 | 26.9000 | 3 % | 107,600 | 1.04 |
| CM.PR.L | 5.4706 % | 3.3223 % | -0.8987 | Pfd-1 (low) n | 47,437 | 27.2000 | 3 % | 108,800 | 1.65 |
| GWO.PR.C | 7.0989 % | 3.2654 % | 0.0000 | Pfd-1 (low) n | 38,123 | 27.3000 | 3 % | 109,200 | 0.88 |
| BNS.PR.I | 5.4645 % | 3.4204 % | -0.9676 | Pfd-1 (low) n | 81,787 | 27.4500 | 3 % | 109,800 | 2.09 |
| BNS.PR.G | 6.3406 % | 2.1902 % | -0.7162 | Pfd-1 (low) n | 125,547 | 27.6000 | 3 % | 110,400 | 1.19 |
| BNS.PR.H | 6.1159 % | 2.6738 % | -0.7696 | Pfd-1 (low) n | 77,025 | 27.6000 | 3 % | 110,400 | 1.42 |
| CM.PR.T | 5.4328 % | 4.1517 % | -0.9236 | Pfd-1 (low) n | 104,350 | 27.6100 | 3 % | 110,440 | 3.36 |

| <u>Ticker</u> | <u>Current Yield</u> <u>Bid</u> | <u>Yield-to-Worst</u> <u>(at Disparity</u> <u>Bid)</u> | <u>Price</u> <u>Disparity</u> | <u>DBRS</u> <u>Rating</u> | <u>Average</u> <u>Trading</u> <u>Value</u> | <u>Holdings</u> <u>-</u> <u>bid</u> <u>price</u> | <u>Holdings</u> <u>-</u> <u>weight</u> | <u>Market</u> <u>Value</u> | <u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u> |
|---------------|------------------------------------|--|----------------------------------|------------------------------|--|---|--|-------------------------------|--|
| | | | | | | | | | |
| | | | | | | | | 0 % | 0 |
| | | | | | | | | 0 % | 0 |
| | | | | | | | | 0 % | 0 |
| | | | | | | | | 0 % | 0 |
| | <u>5.8815 %</u> | <u>3.6510 %</u> | <u>-0.1683</u> | | <u>208,088</u> | | | <u>100</u> | <u>3,459,480</u> |
| | | | | | | | | | <u>3.42</u> |

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 |
| TFC.PR.A | 4.0000 % | 4.0469 % | -0.4672 Pfd-2 (low) | | 34,907 | 17.5000 | 18 % | 70,000 | 17.25 |
| BNN.PR.B | 3.9106 % | 3.9554 % | -0.7488 Pfd-2 (low) | | 46,135 | 17.9000 | 18 % | 71,600 | 17.45 |
| TOC.PR.B | 3.6176 % | 3.6559 % | -1.7697 Pfd-2 (low) | | 26,950 | 19.3500 | 19 % | 77,400 | 18.10 |
| PWF.PR.A | 3.5000 % | 3.5202 % | 0.0000 Pfd-1 (low) | | 93,506 | 20.0000 | 20 % | 80,000 | 18.49 |
| AL.PR.E | 3.9841 % | -4.8016 % | -1.6469 Pfd-2 (low) | | 70,733 | 25.1000 | 25 % | 100,400 | 0.08 |
| | Cash | | | | | | 0 % | 0 | |
| | Dividends Due | | | | | | 0 % | 0 | |
| | Income Tax Due | | | | | | 0 % | 0 | |
| | Capital Gains Tax Due | | | | | | 0 % | 0 | |
| | <u>3.8057 %</u> | <u>1.6249 %</u> | <u>-0.9731</u> | | <u>56,121</u> | | <u>100 %</u> | <u>399,400</u> | <u>13.38</u> |

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-11-30

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 | | | |
| TRP.PR.Y | 5.9574 % | 5.9881 % | 0.1453 | Pfd-2 (low) | 198,820 | 47.0000 | 10 % | 94,000 | 13.78 |
| TRP.PR.X | 5.9259 % | 5.9538 % | 0.0000 | Pfd-2 (low) | 136,609 | 47.2500 | 10 % | 94,500 | 13.82 |
| W.PR.H | 5.8017 % | 5.8387 % | -0.3499 | Pfd-2 (low) | 110,683 | 23.7000 | 10 % | 94,800 | 13.95 |
| POW.PR.B | 5.5846 % | 5.6173 % | 0.6346 | Pfd-2 (high) n | 1,392,618 | 23.9500 | 10 % | 95,800 | 14.49 |
| PWF.PR.F | 5.4574 % | 5.4855 % | 0.2896 | Pfd-1 (low) n | 303,030 | 24.0500 | 10 % | 96,200 | 14.70 |
| BNS.PR.J | 5.3681 % | 5.3536 % | 0.0000 | Pfd-1 (low) n | 806,171 | 24.4500 | 10 % | 97,800 | 14.67 |
| W.PR.J | 5.7260 % | 5.8061 % | -1.0845 | Pfd-2 (low) | 150,129 | 24.4500 | 10 % | 97,800 | 14.12 |
| PWF.PR.E | 5.5781 % | 5.5609 % | 0.6294 | Pfd-1 (low) n | 239,619 | 24.6500 | 10 % | 98,600 | 14.33 |
| CM.PR.P | 5.5221 % | 5.4974 % | 0.3198 | Pfd-1 (low) n | 364,471 | 24.9000 | 10 % | 99,600 | 14.40 |
| BMO.PR.H | 5.3213 % | 5.2612 % | -0.3203 | Pfd-1 (low) n | 269,074 | 24.9000 | 10 % | 99,600 | 14.82 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>5.6209 %</u> | <u>5.6325 %</u> | <u>0.0259</u> | | <u>397,346</u> | | <u>100 %</u> | <u>968,700</u> | <u>14.32</u> |

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