

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>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>	<u>]</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BNN.PR.E	4.7151 %	4.7442 %	0.3423	Pfd-2 (low)	7,801	23.7500	49 %	95,000	16.07
BCE.PR.S	4.0530 %	4.0655 %	1.6587	Pfd-2 (high)	79,306	24.3000	51 %	97,200	17.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.3803 %</u>	<u>4.4009 %</u>	<u>1.0080</u>		<u>43,963</u>		<u>100 %</u>	<u>192,200</u>	<u>16.72</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	bid	Value	Duration
		Bid)			Value	price	weight	YTW
TRP.PR.Y	5.9574 %	5.9881 %	0.1453	Pfd-2(low)	198,820	47.0000	11 % 94,000	13.78
TRP.PR.X	5.9259 %	5.9538 %	0.0000	Pfd-2(low)	136,609	47.2500	11 % 94,500	13.82
W.PR.H	5.8017 %	5.8387 %	-0.3499	Pfd-2(low)	110,683	23.7000	11 % 94,800	13.95
POW.PR.B	5.5846 %	5.6173 %	0.6346	Pfd-2(high)n	1,392,618	23.9500	11 % 95,800	14.49
PWF.PR.F	5.4574 %	5.4855 %	0.2896	Pfd-1(low)n	303,030	24.0500	11 % 96,200	14.70
BNS.PR.J	5.3681 %	5.3536 %	0.0000	Pfd-1(low)n	806,171	24.4500	11 % 97,800	14.67
W.PR.J	5.7260 %	5.8061 %	-1.0845	Pfd-2(low)	150,129	24.4500	11 % 97,800	14.12
PWF.PR.E	5.5781 %	5.5609 %	0.6294	Pfd-1(low)n	239,619	24.6500	11 % 98,600	14.33
BMO.PR.H	5.3213 %	5.2612 %	-0.3203	Pfd-1(low)n	269,074	24.9000	11 % 99,600	14.82
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	5.6323 %	5.6479 %	-0.0078		401,114		100 % 869,100	14.31

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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	(at Disparity)	(at Disparity)	Rating	Trading	bid	weight	Value	Duration
		Bid)			Value	price			YTW
CM.PR.P	5.5221 %	5.4974 %	0.3198	Pfd-1(low)n	364,471	24.9000	14 %	99,600	14.40
POW.PR.A	5.6000 %	5.6759 %	0.3532	Pfd-2(high)n	179,682	25.0000	14 %	100,000	14.32
ENB.PR.A	5.4650 %	5.4116 %	-2.5512	Pfd-2(low)	101,051	25.1600	14 %	100,640	5.15
LB.PR.D	5.9078 %	5.8752 %	-0.9627	Pfd-2(low)	385,687	25.3900	14 %	101,560	6.98
RY.PR.O	5.3711 %	5.1348 %	-0.6758	Pfd-1(low)n	110,979	25.6000	14 %	102,400	5.66
RY.PR.S	5.8429 %	5.5247 %	0.7839	Pfd-1(low)n	357,825	26.1000	15 %	104,400	6.83
CLI.PR.A	6.0274 %	4.4978 %	0.3447	Pfd-1(low)	61,945	26.9600	15 %	107,840	3.23
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6809 %</u>	<u>5.3655 %</u>	<u>-0.3315</u>		<u>221,946</u>		<u>100 %</u>	<u>716,440</u>	<u>8.00</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
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					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	13 %	102,200	5.55
CGQ.E	6.8404 %	6.7864 %	1.0639	Pfd-2	32,602	15.3499	13 %	102,338	8.18
STQ.E	6.8404 %	6.7864 %	0.7639	Pfd-2	213,641	15.3499	13 %	102,338	8.18
MUH.PR.A	5.3398 %	5.0467 %	-0.4199	Pfd-2	18,207	15.4500	13 %	103,005	5.20
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
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1034 %</u>	<u>5.5665 %</u>	<u>0.2038</u>		<u>202,279</u>		<u>100 %</u>	<u>816,783</u>	<u>5.82</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	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
			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,	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>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 Bid)</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	-	-	<u>Value</u>	<u>Duration</u>
					<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							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	22 %	70,000	17.25
BNN.PR.B	3.9106 %	3.9554 %	-0.7488	Pfd-2 (low)	46,135	17.9000	22 %	71,600	17.45
PWF.PR.A	3.5000 %	3.5202 %	0.0000	Pfd-1 (low)	93,506	20.0000	25 %	80,000	18.49
AL.PR.E	3.9841 %	-4.8016 %	-1.6469	Pfd-2 (low)	70,733	25.1000	31 %	100,400	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.8509 %</u>	<u>1.1367 %</u>	<u>-0.7816</u>		<u>63,133</u>		<u>100 %</u>	<u>322,000</u>	<u>12.25</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
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
BBD.PR.B	6.0044 %	4.4704 %	2.0785	Pfd-2	613,927	22.9000	9 %	91,600	16.48
TOC.PR.C	5.3191 %	4.2596 %	0.6453	Pfd-2	138,475	23.5000	9 %	94,000	16.89
BNN.PR.G	5.7779 %	4.8694 %	1.2598	Pfd-2 (low)	333,712	24.3599	10 %	97,440	15.03
BCE.PR.Y	4.6939 %	3.7984 %	0.4717	Pfd-2 (high)	174,960	24.5000	10 %	98,000	17.81
BC.PR.C	5.4842 %	3.9081 %	0.2580	Pfd-2 (high)	548,260	25.3000	10 %	101,200	16.40
BC.PR.B	5.1877 %	3.8667 %	0.4296	Pfd-2 (high)	256,864	25.3000	10 %	101,200	16.66
AIT.PR.A	5.3727 %	4.5859 %	0.3230	Pfd-2 (low)	390,478	25.3599	10 %	101,440	15.47
NA.PR.J	6.0629 %	4.8779 %	-0.3041	Pfd-2n	108,023	26.3900	11 %	105,560	3.36
BCE.PR.R	5.8136 %	3.6031 %	-1.1466	Pfd-2 (high)	65,824	26.5500	11 %	106,200	16.77
HSB.PR.A	5.8411 %	4.5867 %	0.0000	Pfd-2 (high)	22,126	26.7500	11 %	107,000	3.44
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5602 %</u>	<u>4.2814 %</u>	<u>0.3672</u>		<u>259,819</u>		<u>100</u>	<u>1,003,639</u>	<u>13.68</u>

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