

HIMI Index - Ratchet

HIMI Account Number: J00000001

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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
TOC.PR.C	3.6766 %	3.6797 %	0.2655	Pfd-2 (low)	130,690	24.2000	50 %	96,800	18.17
BCE.PR.S	3.1252 %	3.1187 %	0.0000	Pfd-2 (high)	101,840	24.4600	50 %	97,840	19.46
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.3994 %</u>	<u>3.3977 %</u>	<u>0.1320</u>		<u>116,188</u>		<u>100 %</u>	<u>194,640</u>	<u>18.82</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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)			Value	bid	weight		-
						price			YTW
PWF.PR.F	5.6818 %	5.7475 %	1.2107	Pfd-1 (low)n	631,412	23.1000	10 %	92,400	14.25
TRP.PR.X	5.9562 %	5.9870 %	0.9716	Pfd-2 (low)	128,405	47.0100	10 %	94,020	13.78
TRP.PR.Y	5.9309 %	5.9581 %	1.0700	Pfd-2 (low)	179,684	47.2100	10 %	94,420	13.82
W.PR.H	5.7652 %	5.7958 %	0.0000	Pfd-2 (low)	97,887	23.8500	10 %	95,400	14.01
POW.PR.B	5.5962 %	5.6740 %	0.8490	Pfd-2 (high)n	571,356	23.9000	10 %	95,600	14.33
PWF.PR.E	5.6008 %	5.5879 %	0.7007	Pfd-1 (low)n	166,308	24.5500	10 %	98,200	14.29
BNS.PR.J	5.3138 %	5.2909 %	-0.3321	Pfd-1 (low)n	502,584	24.7000	10 %	98,800	14.75
ENB.PR.A	5.5444 %	5.5682 %	-1.5652	Pfd-2 (low)	159,644	24.8000	10 %	99,200	14.57
BMO.PR.H	5.3256 %	5.2640 %	-0.5133	Pfd-1 (low)n	180,861	24.8800	10 %	99,520	14.82
W.PR.J	5.6112 %	5.6870 %	-1.2120	Pfd-2 (low)	166,624	24.9500	10 %	99,800	14.31
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6287 %</u>	<u>5.6516 %</u>	<u>0.0973</u>		<u>276,828</u>		<u>100 %</u>	<u>967,360</u>	<u>14.30</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Rating		Trading Value	bid price	Value	Duration
		Bid)				weight		YTW
CM.PR.P	5.5177 %	5.4900 %	0.2094	Pfd-1(low)n	262,190	24.9200	11 % 99,680	14.41
WN.PR.A	5.7540 %	5.6888 %	-0.9376	Pfd-2(low)	853,513	25.2000	11 % 100,800	6.93
POW.PR.A	5.5534 %	5.6101 %	0.0000	Pfd-2(high)n	100,190	25.2100	11 % 100,840	5.29
RY.PR.O	5.3922 %	5.1873 %	-0.7988	Pfd-1(low)n	128,706	25.5000	11 % 102,000	5.49
CM.PR.B	5.8252 %	5.7811 %	0.9206	Pfd-1(low)	1,348,917	25.7500	11 % 103,000	6.86
LB.PR.D	5.7692 %	5.6429 %	-1.0244	Pfd-2(low)	149,777	26.0000	11 % 104,000	6.80
RY.PR.S	5.7809 %	5.3435 %	0.2197	Pfd-1(low)n	196,774	26.3800	11 % 105,520	6.70
CL.PR.B	5.8940 %	5.3611 %	0.3097	Pfd-2(high)n	629,417	26.5100	11 % 106,040	6.92
CLI.PR.A	6.0030 %	4.2249 %	0.0438	Pfd-1(low)	27,977	27.0700	12 % 108,280	3.04
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.7248 %	5.3621 %	-0.1140		409,018	100 %	930,160	6.89

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HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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
ENB.PR.D	7.9075 %	7.9544 %	0.8163	Pfd-2	1,494,761	24.6600	10 %	98,640	11.32
ENB.PR.B	7.5517 %	7.6703 %	-0.1733	Pfd-2	189,154	25.1600	10 %	100,640	11.53
TA.PR.A	7.4111 %	7.5224 %	-0.6707	Pfd-2	151,616	25.3000	10 %	101,200	11.69
TA.PR.C	7.6280 %	7.7356 %	-0.9338	Pfd-2 (low)	643,960	25.4000	10 %	101,600	11.42
ENB.PR.C	7.8740 %	7.9471 %	0.1208	Pfd-2	107,267	25.4000	10 %	101,600	2.40
TA.PR.B	7.9269 %	7.6307 %	0.2094	Pfd-2	101,192	25.7100	10 %	102,840	2.55
BNN.PR.S	8.0134 %	7.7759 %	0.0548	Pfd-2 (low)	1,081,753	26.0500	10 %	104,200	3.96
MG.PR.A	8.2243 %	7.1226 %	0.7578	Pfd-2	167,740	26.3000	10 %	105,200	2.32
AEC.PR.A	7.9857 %	6.3657 %	0.0000	Pfd-2	148,039	26.6100	10 %	106,440	2.24
SU.PR.A	8.3046 %	5.3105 %	-0.3510	Pfd-2 (low)	282,174	27.2500	11 %	109,000	1.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	7.8882 %	7.2835 %	-0.0181		431,889		100	1,031,360	6.04

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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
CGQ.E	6.9954 %	7.0673 %	1.0933	Pfd-2	23,263	15.0099	11 %	100,071	8.02
SXT.PR.A	5.6962 %	3.2930 %	-0.7690	Pfd-2	123,429	25.0200	11 %	100,080	0.12
STQ.E	6.9721 %	7.0245 %	1.2433	Pfd-2	113,323	15.0600	11 %	100,405	8.03
STR.E	6.9170 %	6.8853 %	1.3140	Pfd-2	38,476	25.3000	11 %	101,200	6.66
MUH.PR.A	5.4241 %	5.3464 %	-0.0238	Pfd-2	35,377	15.2100	11 %	101,405	5.01
CAC.PR.A	5.2941 %	5.1922 %	0.0000	Pfd-1	22,717	25.5000	11 %	102,000	4.58
BNA.PR.A	6.0912 %	5.7877 %	-0.1208	Pfd-2	183,079	25.6500	11 %	102,600	5.40
TDS.PR.A	5.8141 %	2.2251 %	-0.3467	Pfd-2	52,794	15.1700	11 %	103,202	0.78
FBS.PR.A	5.2966 %	0.8210 %	-1.5731	Pfd-2	599,835	25.9600	11 %	103,840	0.86
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0507 %</u>	<u>4.8309 %</u>	<u>0.0834</u>		<u>133,774</u>		<u>100 %</u>	<u>914,803</u>	<u>4.36</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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)			Value	bid	weight		-
						price			YTW
GWO.PR.E	4.6813 %	4.7671 %	0.0000	Pfd-1 (low)n	370,482	25.1000	3 %	100,400	9.10
BCE.PR.P	6.2500 %	-6.3064 %	-0.3438	Pfd-2 (high)	124,296	25.6000	3 %	102,400	0.13
CM.PR.R	4.8171 %	4.7444 %	0.0000	Pfd-1 (low)n	217,095	25.7000	3 %	102,800	8.54
NA.PR.I	6.3033 %	3.4998 %	0.3997	Pfd-2n	37,362	25.7800	3 %	103,120	0.29
BNS.PR.E	6.9168 %	2.9934 %	0.0791	Pfd-1 (low)n	73,770	25.8500	3 %	103,400	0.65
BMO.PR.G	4.6422 %	4.2040 %	-0.0223	Pfd-1 (low)n	307,357	25.8500	3 %	103,400	5.38
BMO.PR.I	4.5849 %	4.1617 %	-0.2103	Pfd-1 (low)n	315,102	25.9000	3 %	103,600	5.76
BNN.PR.H	5.5395 %	5.4156 %	0.6479	Pfd-2 (low)	407,853	25.9500	3 %	103,800	7.59
RY.PR.K	4.5071 %	3.9811 %	-0.6183	Pfd-1 (low)	244,263	26.0700	3 %	104,280	5.59
IGI.PR.A	5.5119 %	5.2213 %	0.8784	Pfd-2n	656,740	26.0800	3 %	104,320	8.41
PWF.PR.C	6.6794 %	2.0998 %	0.0000	Pfd-1 (low)n	49,323	26.2000	3 %	104,800	0.97
GWO.PR.B	7.1107 %	3.0963 %	0.0000	Pfd-1 (low)n	39,652	26.2000	3 %	104,800	0.81
LON.PR.D	6.9119 %	2.7038 %	0.0000	Pfd-1 (low)n	35,463	26.2300	3 %	104,920	0.80
TD.PR.H	6.7235 %	2.9082 %	0.8191	Pfd-1 (low)n	43,988	26.4000	3 %	105,600	0.25
CM.PR.N	5.1590 %	4.1440 %	0.0000	Pfd-1 (low)n	23,304	26.4200	3 %	105,680	2.54
TD.PR.J	4.8204 %	4.3175 %	-0.3887	Pfd-1 (low)n	260,351	26.4500	3 %	105,800	6.51
BNS.PR.F	6.6981 %	4.2335 %	0.5589	Pfd-1 (low)n	46,678	26.5000	3 %	106,000	0.48
CM.PR.A	4.9812 %	4.5471 %	0.0000	Pfd-1 (low)n	384,354	26.6000	3 %	106,400	7.42
TD.PR.K	6.9027 %	0.9490 %	-0.3084	Pfd-1 (low)n	78,992	26.6200	3 %	106,480	0.90
PWF.PR.D	4.8598 %	4.4484 %	-0.4654	Pfd-1 (low)n	158,840	26.7500	3 %	107,000	8.22
BMO.PR.F	5.1830 %	3.4239 %	-0.3214	Pfd-1 (low)n	133,398	26.7800	3 %	107,120	2.40
RY.PR.J	6.6231 %	1.2710 %	-0.3552	Pfd-1 (low)n	241,768	26.8000	3 %	107,200	1.19
CM.PR.M	5.2606 %	4.2322 %	0.0000	Pfd-1 (low)n	75,919	26.8600	3 %	107,440	4.66
ACO.PR.A	5.3201 %	4.7357 %	-0.3874	Pfd-2 (low)	95,347	27.0200	3 %	108,080	7.54
CM.PR.L	5.4606 %	2.7907 %	-0.5058	Pfd-1 (low)n	55,432	27.2500	3 %	109,000	1.43
BNS.PR.G	6.4150 %	2.3612 %	-0.0066	Pfd-1 (low)n	93,436	27.2800	3 %	109,120	0.96
GWO.PR.D	4.5788 %	1.9017 %	-0.9407	Pfd-1 (low)n	70,187	27.3000	3 %	109,200	2.72
BNS.PR.I	5.4645 %	3.1592 %	-0.4939	Pfd-1 (low)n	59,212	27.4500	3 %	109,800	1.88
BNS.PR.H	6.1382 %	2.2808 %	-0.3270	Pfd-1 (low)n	59,650	27.5000	3 %	110,000	1.19
CM.PR.T	5.3571 %	3.5894 %	-0.7577	Pfd-1 (low)n	77,893	28.0000	4 %	112,000	3.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
- - - - -							- - -	-	

<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>Bid)</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>
	<u>Capital Gains Tax Due</u>							<u>0 %</u>	<u>0</u>
	<u>5.6803 %</u>	<u>3.1962 %</u>	<u>-0.1075</u>		<u>159,779</u>			<u>100 3,177,960</u>	<u>3.56</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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
TFC.PR.A	3.7500 %	3.7912 %	0.9110 Pfd-2 (low)		32,300	17.5000	17 %	70,000	17.80
BNN.PR.B	3.6058 %	3.6439 %	0.6588 Pfd-2 (low)		35,398	18.2000	18 %	72,800	18.13
TOC.PR.B	3.3144 %	3.3463 %	-0.3247 Pfd-2 (low)		33,414	19.8000	19 %	79,200	18.82
PWF.PR.A	3.0594 %	3.0752 %	0.0642 Pfd-1 (low)		51,053	21.4500	21 %	85,800	19.55
AL.PR.E	3.7500 %	0.0001 %	0.3105 Pfd-2 (low)		121,094	25.0000	25 %	100,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.4944 %</u>	<u>2.5982 %</u>	<u>0.3006</u>		<u>58,789</u>		<u>100 %</u>	<u>407,800</u>	<u>14.08</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2002-02-28

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
BBD.PR.B	5.8263 %	3.5985 %	1.5017	Pfd-2	244,991	23.6000	12 %	94,400	18.16
BCE.PR.Y	4.6939 %	3.1736 %	0.4388	Pfd-2 (high)	104,250	24.5000	12 %	98,000	19.24
BC.PR.B	5.2187 %	3.1032 %	-0.2505	Pfd-2 (high)	114,140	25.1500	12 %	100,600	17.99
AIT.PR.A	5.3537 %	3.5234 %	-0.7172	Pfd-2 (low)	160,282	25.4499	13 %	101,800	17.06
BC.PR.C	5.4305 %	3.1200 %	-0.3414	Pfd-2 (high)	317,886	25.5500	13 %	102,200	17.72
BNN.PR.G	5.4554 %	3.5989 %	-0.7024	Pfd-2 (low)	172,184	25.8000	13 %	103,200	16.82
BCE.PR.R	5.9365 %	3.0441 %	-0.9038	Pfd-2 (high)	65,437	26.0000	13 %	104,000	17.85
NA.PR.J	6.0446 %	4.6792 %	-0.0915	Pfd-2n	67,848	26.4700	13 %	105,880	3.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5000 %</u>	<u>3.4859 %</u>	<u>-0.1537</u>		<u>154,786</u>		<u>100 %</u>	<u>810,080</u>	<u>15.90</u>

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