

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Bid)		Value	bid	weight		-
						price			YTW
NTL.PR.G	8.5965 %	10.7003 %	8.7338	Pfd-2 (low)	504,312	14.2500	5 %	57,000	9.76
NTL.PR.F	7.3234 %	8.6948 %	6.6140	Pfd-2 (low)	422,322	17.4100	6 %	69,640	11.31
TOC.PR.C	5.2083 %	5.8766 %	0.6922	Pfd-2	74,607	24.0000	8 %	96,000	14.08
BCE.PR.Y	4.6843 %	5.3689 %	0.0606	Pfd-2 (high)	364,625	24.5500	9 %	98,200	14.90
BCE.PR.S	5.3420 %	5.5301 %	0.5426	Pfd-2 (high)	59,893	24.7100	9 %	98,840	14.63
AIT.PR.A	5.5051 %	5.8622 %	-0.7034	Pfd-2 (low)	1,664,233	24.7500	9 %	99,000	4.32
BC.PR.B	5.2711 %	5.3941 %	0.1402	Pfd-2 (high)	881,809	24.9000	9 %	99,600	4.24
BBD.PR.B	5.5221 %	5.5848 %	0.0000	Pfd-2	160,677	24.9000	9 %	99,600	14.43
BC.PR.C	5.5060 %	5.2942 %	-0.4772	Pfd-2 (high)	4,618,545	25.2000	9 %	100,800	14.58
NA.PR.J	6.1303 %	5.1577 %	-0.7067	Pfd-2n	138,456	26.1000	9 %	104,400	3.63
BCE.PR.R	5.9002 %	4.9511 %	-1.4435	Pfd-2 (high)	135,374	26.1600	9 %	104,640	4.58
HSB.PR.A	5.9524 %	5.0898 %	-0.4083	Pfd-2 (high)	40,368	26.2500	9 %	105,000	3.71
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7785 %</u>	<u>5.8725 %</u>	<u>0.6294</u>		<u>771,633</u>		<u>100</u>	<u>1,132,720</u>	<u>9.37</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-07-31

Evaluation Timing : Trade Date

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
TFC.PR.A	6.0000 %	6.0754 %	0.0216	Pfd-2 (low)	38,562	17.5000	21 %	70,000	13.76	
AL.PR.F	5.4217 %	5.4394 %	-1.5530	Pfd-2 (low)	25,446	20.7500	24 %	83,000	14.76	
PWF.PR.A	4.9528 %	4.9546 %	-0.6827	Pfd-1 (low)	68,207	21.2000	25 %	84,800	15.61	
AL.PR.E	5.8594 %	-10.5188 %	-0.9356	Pfd-2 (low)	69,786	25.6000	30 %	102,400	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.5556 %</u>	<u>0.6460 %</u>	<u>-0.8262</u>		<u>52,150</u>		<u>100 %</u>	<u>340,200</u>	<u>10.35</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-07-31

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
RY.PR.O	5.3879 %	5.1251 %	-1.8832	Pfd-1(low)n	95,270	25.5200	24 %	102,080	5.92
CP.PR.A	5.4432 %	5.0070 %	-1.0713	Pfd-2	226,457	25.9500	25 %	103,800	5.61
RY.PR.S	5.8095 %	5.3879 %	-0.5653	Pfd-1(low)n	851,189	26.2500	25 %	105,000	7.07
CLI.PR.A	6.1321 %	5.0044 %	0.0000	Pfd-1(low)	45,961	26.5000	25 %	106,000	3.50
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6971 %</u>	<u>5.1312 %</u>	<u>-0.8703</u>		<u>305,791</u>		<u>100 %</u>	<u>416,880</u>	<u>5.52</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-07-31

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
ENB.PR.B	7.3643 %	6.7041 %	-0.3970	Pfd-2	126,910	25.8000	14 %	103,200	2.67
MG.PR.A	8.3192 %	7.5650 %	1.6876	Pfd-2	213,706	26.0000	14 %	104,000	2.78
TA.PR.A	7.2115 %	6.2256 %	-1.0133	Pfd-2	130,465	26.0000	14 %	104,000	2.49
TA.PR.B	7.7490 %	6.7483 %	0.3689	Pfd-2	70,593	26.3000	14 %	105,200	3.02
ENB.PR.C	7.4822 %	5.9386 %	-0.6160	Pfd-2	84,008	26.7300	14 %	106,920	2.89
AEC.PR.A	7.8675 %	5.9375 %	-0.0455	Pfd-2	117,917	27.0100	15 %	108,040	2.72
SU.PR.A	8.3567 %	6.0354 %	-0.1734	Pfd-2 (low)	186,531	27.0800	15 %	108,320	2.39
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.7677 %</u>	<u>6.4436 %</u>	<u>-0.0292</u>		<u>132,820</u>		<u>100 %</u>	<u>739,680</u>	<u>2.71</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-07-31

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	6.1111 %	7.5228 %	0.7339	Pfd-2	29,428	13.5000	11 %	90,005	5.59
MUH.PR.A	5.5706 %	5.7729 %	-0.5029	Pfd-2	37,178	14.8100	12 %	98,738	5.43
STQ.E	7.0235 %	7.1193 %	1.1003	Pfd-2	803,473	14.9499	13 %	99,671	8.26
STR.E	7.0000 %	7.0730 %	1.3976	Pfd-2	69,432	25.0000	13 %	100,000	6.94
CGQ.E	6.9767 %	7.0363 %	0.8303	Pfd-2	91,705	15.0500	13 %	100,338	8.27
SXT.PR.A	5.6781 %	5.7842 %	-1.3849	Pfd-2	217,652	25.1000	13 %	100,400	7.31
CAC.PR.A	5.3571 %	5.3650 %	-0.2302	Pfd-1	63,433	25.2000	13 %	100,800	5.02
TDS.PR.A	5.7950 %	-0.1169 %	-0.7215	Pfd-2	66,972	15.2200	13 %	103,542	0.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1881 %</u>	<u>5.6452 %</u>	<u>0.1414</u>		<u>173,572</u>		<u>100 %</u>	<u>793,494</u>	<u>5.88</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-07-31

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	5.0647 %	5.5763 %	0.2736	Pfd-1 (low)n	181,414	23.2000	3 %	92,800	9.30
CM.PR.R	5.0325 %	5.2068 %	-0.0398	Pfd-1 (low)n	93,624	24.6000	3 %	98,400	8.84
RY.PR.K	4.7475 %	4.8479 %	-0.3698	Pfd-1 (low)	155,605	24.7500	3 %	99,000	5.99
BMO.PR.I	4.7883 %	5.0538 %	-0.0206	Pfd-1 (low)n	191,737	24.8000	3 %	99,200	6.08
RY.PR.H	9.0543 %	9.1580 %	0.2369	Pfd-1 (low)n	84,280	24.8500	3 %	99,400	0.31
BMO.PR.G	4.8096 %	5.0158 %	-0.0338	Pfd-1 (low)n	201,454	24.9500	3 %	99,800	5.72
TD.PR.J	5.1000 %	5.1298 %	-0.0506	Pfd-1 (low)n	110,590	25.0000	3 %	100,000	6.86
IGI.PR.A	5.7248 %	5.7968 %	0.7851	Pfd-2n	489,000	25.1100	3 %	100,440	8.54
PWF.PR.D	5.1690 %	5.1606 %	-0.0999	Pfd-1 (low)n	25,212	25.1500	3 %	100,600	8.49
NSI.PR.D	5.8416 %	5.8647 %	1.1949	Pfd-2 (low)	29,597	25.2500	3 %	101,000	9.61
CM.PR.A	5.2475 %	5.2085 %	0.0000	Pfd-1 (low)n	583,573	25.2500	3 %	101,000	7.73
LB.PR.A	8.6292 %	3.6882 %	-0.0158	Pfd-2 (low)	32,711	25.3500	3 %	101,400	0.40
NA.PR.G	8.6292 %	2.7136 %	-0.0100	Pfd-2n	38,711	25.3500	3 %	101,400	0.29
NA.PR.H	7.8740 %	4.3984 %	0.0000	Pfd-2n	47,213	25.4000	3 %	101,600	0.53
BCE.PR.P	6.2918 %	4.3070 %	0.0813	Pfd-2 (high)	202,329	25.4300	3 %	101,720	0.69
CM.PR.N	5.3451 %	5.1144 %	0.0000	Pfd-1 (low)n	37,254	25.5000	3 %	102,000	5.27
NA.PR.I	6.3477 %	5.0409 %	0.0000	Pfd-2n	52,199	25.6000	3 %	102,400	1.76
GWO.PR.D	4.8733 %	4.2123 %	-0.2896	Pfd-1 (low)n	40,014	25.6500	3 %	102,600	3.20
ACO.PR.A	5.5825 %	5.4484 %	-0.0995	Pfd-2 (low)	8,694,345	25.7500	3 %	103,000	7.77
CM.PR.M	5.4662 %	5.0300 %	0.0000	Pfd-1 (low)n	62,470	25.8500	3 %	103,400	5.08
BNS.PR.E	6.8637 %	3.7390 %	-0.0816	Pfd-1 (low)n	96,290	26.0500	3 %	104,200	1.19
CM.PR.L	5.6946 %	4.9637 %	-0.1202	Pfd-1 (low)n	36,556	26.1300	3 %	104,520	4.32
LON.PR.E	6.8571 %	4.0075 %	-0.0757	Pfd-1 (low)n	46,734	26.2500	3 %	105,000	1.34
LON.PR.D	6.9014 %	4.0043 %	-0.0769	Pfd-1 (low)n	44,586	26.2700	3 %	105,080	1.34
RY.PR.J	6.7490 %	3.8908 %	-0.0927	Pfd-1 (low)n	175,653	26.3000	3 %	105,200	1.71
BNS.PR.I	5.6926 %	4.8115 %	-0.2025	Pfd-1 (low)n	31,554	26.3500	3 %	105,400	4.31
TD.PR.K	6.9602 %	3.5121 %	-0.1932	Pfd-1 (low)n	35,481	26.4000	3 %	105,600	1.43
GWO.PR.B	7.0328 %	3.5950 %	-0.1612	Pfd-1 (low)n	63,688	26.4900	3 %	105,960	1.34
PWF.PR.C	6.6038 %	3.8375 %	-0.1351	Pfd-1 (low)n	37,758	26.5000	3 %	106,000	1.48
CM.PR.T	5.6582 %	5.1942 %	-0.1792	Pfd-1 (low)n	48,893	26.5100	3 %	106,040	6.99
BMO.PR.F	5.2279 %	4.3974 %	-0.8525	Pfd-1 (low)n	128,311	26.5500	3 %	106,200	2.86
BNS.PR.F	6.6355 %	4.1347 %	-0.2737	Pfd-1 (low)n	80,793	26.7500	3 %	107,000	1.04
TD.PR.H	6.6108 %	2.8357 %	-0.5108	Pfd-1 (low)n	51,227	26.8500	3 %	107,400	0.81

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
BNS.PR.H	6.2519 %	4.3334 %	-0.4865	Pfd-1	(low)n	84,480	27.0000	3 % 108,000	1.72
BNS.PR.G	6.4504 %	3.9116 %	-0.5623	Pfd-1	(low)n	137,464	27.1300	3 % 108,520	1.50
GWO.PR.C	7.0473 %	3.2448 %	-0.5070	Pfd-1	(low)n	42,468	27.5000	3 % 110,000	1.19
	Cash							0 % 0	
	Dividends Due							0 % 0	
	Income Tax Due							0 % 0	
	Capital Gains Tax Due							0 % 0	
	<u>6.2006 %</u>	<u>4.6020 %</u>	<u>-0.0889</u>			<u>345,666</u>		<u>100 3,711,280</u>	<u>3.75</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-07-31

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
TRP.PR.Y	6.1404 %	6.1555 %	1.3612	Pfd-2(low)	144,630	45.6000	10 %	91,200	13.64
TRP.PR.X	6.1323 %	6.1481 %	1.1149	Pfd-2(low)	99,041	45.6600	10 %	91,320	13.64
W.PR.H	5.8436 %	5.8526 %	-0.3482	Pfd-2(low)	64,770	23.5300	10 %	94,120	14.00
PWF.PR.E	5.8337 %	5.8231 %	0.6621	Pfd-1(low)n	169,861	23.5700	10 %	94,280	14.07
BNS.PR.J	5.5263 %	5.5077 %	-0.2842	Pfd-1(low)n	230,950	23.7500	10 %	95,000	14.54
W.PR.J	5.8700 %	5.9206 %	-0.5316	Pfd-2(low)	64,986	23.8500	10 %	95,400	14.00
POW.PR.A	5.7377 %	5.7846 %	0.0000	Pfd-2(high)n	80,034	24.4000	10 %	97,600	14.21
CM.PR.P	5.5781 %	5.5313 %	-0.4365	Pfd-1(low)n	159,099	24.6500	10 %	98,600	14.42
BMO.PR.H	5.3427 %	5.3502 %	-1.0996	Pfd-1(low)n	134,102	24.8000	10 %	99,200	14.59
ENB.PR.A	5.5399 %	5.6289 %	-1.9611	Pfd-2(low)	73,578	24.8200	10 %	99,280	14.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7479 %</u>	<u>5.7639 %</u>	<u>-0.1767</u>		<u>121,958</u>		<u>100 %</u>	<u>956,000</u>	<u>14.16</u>

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