

HIMI Index - Ratchet

HIMI Account Number: J0000001

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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	3.2958 %	3.2994 %	0.0265	Pfd-2 (high)	151,157	24.2500	50 %	97,000	19.06
TOC.PR.C	3.6146 %	3.6212 %	0.5085	Pfd-2 (low)	154,802	24.3700	50 %	97,480	18.32
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.4556 %</u>	<u>3.4607 %</u>	<u>0.2681</u>		<u>152,984</u>		<u>100 %</u>	<u>194,480</u>	<u>18.69</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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		YTW
						price			
BBD.PR.B	5.8140 %	3.4988 %	0.8684	Pfd-2	271,954	23.6499	11 %	94,600	18.35
BC.PR.B	5.5380 %	3.3865 %	0.9160	Pfd-2 (high)	118,248	23.6999	11 %	94,800	17.70
BCE.PR.Y	4.8017 %	3.2233 %	0.3494	Pfd-2 (high)	112,015	23.9499	11 %	95,800	19.08
BCE.PR.A	5.6302 %	4.0237 %	3.7553	Pfd-2 (high)	169,507	24.1999	11 %	96,800	16.15
BC.PR.C	5.6633 %	3.1817 %	0.0000	Pfd-2 (high)	223,362	24.5000	11 %	98,000	17.83
AIT.PR.A	5.5051 %	3.6295 %	0.2856	Pfd-2 (low)	148,029	24.7500	11 %	99,000	17.07
BCE.PR.R	6.1592 %	3.3474 %	0.0000	Pfd-2 (high)	94,871	25.0599	11 %	100,240	17.67
BNN.PR.G	5.5743 %	3.5243 %	-0.2494	Pfd-2 (low)	124,893	25.2500	11 %	101,000	16.91
NA.PR.J	6.0606 %	4.8822 %	-0.4370	Pfd-2n	55,279	26.4000	12 %	105,600	3.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.6448 %	3.6446 %	0.5903		145,153		100 %	885,838	15.86

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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		YTW
						price			
RY.PR.O	5.4650 %	5.5123 %	-0.7399	Pfd-1(low)n	124,011	25.1600	16 %	100,640	5.40
LB.PR.D	5.9289 %	5.8964 %	-0.3933	Pfd-2(low)	133,257	25.3000	16 %	101,200	6.80
CM.PR.B	5.8824 %	5.6775 %	0.0000	Pfd-1(low)	1,423,616	25.5000	16 %	102,000	6.94
RY.PR.S	5.8429 %	5.5691 %	0.0000	Pfd-1(low)n	253,176	26.1000	17 %	104,400	6.60
CL.PR.B	5.9074 %	5.4549 %	0.0000	Pfd-2(high)n	519,454	26.4499	17 %	105,800	6.83
CLI.PR.A	6.0862 %	4.2828 %	0.0000	Pfd-1(low)	37,170	26.6999	17 %	106,800	3.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8550 %</u>	<u>5.3903 %</u>	<u>-0.1841</u>		<u>413,206</u>		<u>100 %</u>	<u>620,839</u>	<u>5.92</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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.B	7.6768 %	7.6929 %	-0.2089	Pfd-2	191,103	24.7500	10 %	99,000	11.66
ENB.PR.D	7.8471 %	7.8540 %	0.0379	Pfd-2	1,323,626	24.8500	10 %	99,400	11.45
TA.PR.C	7.7905 %	7.7996 %	-0.4059	Pfd-2 (low)	538,599	24.8700	10 %	99,480	11.51
ENB.PR.C	7.9460 %	7.7374 %	0.4133	Pfd-2	120,517	25.1700	10 %	100,680	2.37
TA.PR.A	7.4140 %	6.9443 %	-1.2514	Pfd-2	148,474	25.2899	10 %	101,160	1.95
TA.PR.B	8.0553 %	7.7235 %	0.3505	Pfd-2	124,684	25.3000	10 %	101,200	2.52
BNN.PR.S	8.0911 %	7.6104 %	0.0876	Pfd-2 (low)	732,167	25.8000	10 %	103,200	3.97
AEC.PR.A	8.2205 %	6.9879 %	0.7135	Pfd-2	154,790	25.8500	10 %	103,400	2.21
MG.PR.A	8.3160 %	6.9455 %	0.6842	Pfd-2	147,650	26.0100	10 %	104,040	2.30
SU.PR.A	8.4409 %	5.2794 %	-0.0400	Pfd-2 (low)	284,061	26.8099	11 %	107,240	1.88
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9855 %</u>	<u>7.2419 %</u>	<u>0.0421</u>		<u>374,193</u>		<u>100</u>	<u>1,018,799</u>	<u>5.11</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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
MUH.PR.A	5.5073 %	5.7430 %	0.0000	Pfd-2	43,508	14.9800	9 %	99,872	4.92
SPL.A	6.5000 %	6.6079 %	0.4759	Pfd-2	623,846	10.0000	9 %	100,000	8.19
STQ.E	7.0000 %	7.0702 %	1.2831	Pfd-2	110,314	15.0000	9 %	100,005	7.99
SXT.PR.A	5.6781 %	5.5630 %	-0.8900	Pfd-2	121,424	25.1000	9 %	100,400	1.01
STR.E	6.9694 %	6.9947 %	1.8977	Pfd-2	35,232	25.1099	9 %	100,440	6.61
PAY.PR.A	5.4672 %	5.3843 %	0.0000	Pfd-1 (low)	2,075,805	25.1499	9 %	100,600	5.37
CGQ.E	6.9537 %	6.9847 %	1.2230	Pfd-2	31,120	15.0999	9 %	100,671	8.00
CAC.PR.A	5.3150 %	5.0686 %	0.0000	Pfd-1	29,194	25.3999	9 %	101,600	4.57
TDS.PR.A	5.8372 %	3.0421 %	-0.2923	Pfd-2	44,408	15.1099	9 %	102,793	0.70
BNA.PR.A	6.0092 %	5.6130 %	-0.6344	Pfd-2	136,745	26.0000	9 %	104,000	5.33
FBS.PR.A	5.2885 %	0.7046 %	-1.7064	Pfd-2	301,723	26.0000	9 %	104,000	0.78
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0439 %</u>	<u>5.3231 %</u>	<u>0.1138</u>		<u>321,777</u>		<u>100</u>	<u>1,114,379</u>	<u>4.84</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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	4.8354 %	5.0388 %	0.0000	Pfd-1 (low)n	311,806	24.3000	3 %	97,200	9.08
CM.PR.R	4.9520 %	4.9716 %	-0.0366	Pfd-1 (low)n	179,882	25.0000	3 %	100,000	8.54
CM.PR.A	5.2789 %	5.2177 %	0.5276	Pfd-1 (low)n	266,358	25.1000	3 %	100,400	7.37
BCE.PR.P	6.3720 %	0.6529 %	-0.0278	Pfd-2 (high)	115,481	25.1099	3 %	100,440	0.13
BMO.PR.G	4.7619 %	4.7512 %	0.0937	Pfd-1 (low)n	244,085	25.1999	3 %	100,800	5.29
RY.PR.K	4.6627 %	4.6608 %	-0.0913	Pfd-1 (low)n	276,002	25.1999	3 %	100,800	5.48
BMO.PR.I	4.7123 %	4.7062 %	0.0000	Pfd-1 (low)n	309,031	25.1999	3 %	100,800	5.66
PWF.PR.D	5.1526 %	5.2221 %	0.1979	Pfd-1 (low)n	154,806	25.2300	3 %	100,920	8.04
BNN.PR.H	5.6796 %	5.6207 %	0.5410	Pfd-2 (low)	365,661	25.3099	3 %	101,240	7.59
BNS.PR.E	7.0394 %	3.7916 %	0.2065	Pfd-1 (low)n	56,031	25.3999	3 %	101,600	0.66
TD.PR.J	5.0000 %	4.9459 %	0.0487	Pfd-1 (low)n	276,183	25.5000	3 %	102,000	6.39
GWO.PR.B	7.2632 %	3.9054 %	0.0230	Pfd-1 (low)n	34,124	25.6499	3 %	102,600	0.74
LON.PR.D	7.0490 %	3.3164 %	0.0000	Pfd-1 (low)n	36,107	25.7199	3 %	102,880	0.74
IGI.PR.A	5.5760 %	5.4103 %	0.5621	Pfd-2n	694,239	25.7800	3 %	103,120	8.31
NA.PR.I	6.2742 %	2.5524 %	0.0824	Pfd-2n	31,378	25.8999	3 %	103,600	0.21
CM.PR.M	5.4346 %	4.7252 %	0.0000	Pfd-1 (low)n	77,349	26.0000	3 %	104,000	4.63
PWF.PR.C	6.7308 %	3.1451 %	0.0000	Pfd-1 (low)n	33,396	26.0000	3 %	104,000	0.89
CM.PR.L	5.7121 %	4.6943 %	0.0000	Pfd-1 (low)n	56,588	26.0500	3 %	104,200	2.27
BMO.PR.F	5.3180 %	4.6579 %	0.0000	Pfd-1 (low)n	125,141	26.1000	3 %	104,400	2.31
ACO.PR.A	5.4972 %	5.2298 %	0.0000	Pfd-2 (low)	102,964	26.1499	3 %	104,600	7.41
BNS.PR.F	6.7490 %	2.6397 %	0.0000	Pfd-1 (low)n	51,813	26.3000	3 %	105,200	0.41
CM.PR.T	5.6818 %	5.1277 %	0.0000	Pfd-1 (low)n	61,099	26.3999	3 %	105,600	6.63
BNS.PR.G	6.6038 %	3.9492 %	0.0272	Pfd-1 (low)n	77,447	26.5000	3 %	106,000	0.90
BNS.PR.I	5.6604 %	4.3630 %	-0.1194	Pfd-1 (low)n	53,450	26.5000	3 %	106,000	3.84
TD.PR.H	6.6981 %	1.9803 %	0.0000	Pfd-1 (low)n	42,999	26.5000	3 %	106,000	0.17
GWO.PR.C	7.3132 %	4.0535 %	0.2943	Pfd-1 (low)n	25,449	26.5000	3 %	106,000	0.58
TD.PR.K	6.8950 %	0.9005 %	-0.5230	Pfd-1 (low)n	67,603	26.6499	3 %	106,600	0.82
RY.PR.J	6.6306 %	1.4603 %	-0.5241	Pfd-1 (low)n	204,855	26.7699	3 %	107,080	1.11
BNS.PR.H	6.2519 %	2.6516 %	-0.4533	Pfd-1 (low)n	91,946	27.0000	3 %	108,000	1.13
GWO.PR.D	4.5788 %	1.9568 %	-1.2478	Pfd-1 (low)n	62,541	27.3000	4 %	109,200	2.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst Bid</u>	<u>Price (at Disparity Bid)</u>	<u>DBRS Rating</u>	<u>Average Trading Value</u>	<u>Holdings - bid price</u>	<u>Holdings - weight</u>	<u>Market Value</u>	<u>Modified Duration</u>	<u>YTW</u>
								0 %	0	
	<u>5.8873 %</u>	<u>3.8588 %</u>	<u>-0.0191</u>		<u>147,799</u>			<u>100 3,105,275</u>		<u>3.62</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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
BNN.PR.B	3.5377 %	3.5355 %	0.4040	Pfd-2 (low)	37,796	18.5500	18 %	74,200	18.43
TFC.PR.A	3.5000 %	3.4972 %	0.3762	Pfd-2 (low)	53,301	18.7500	18 %	75,000	18.52
TOC.PR.B	3.1934 %	3.1886 %	-0.5086	Pfd-2 (low)	54,114	20.5500	20 %	82,200	19.25
PWF.PR.A	3.0312 %	3.0280 %	0.0000	Pfd-1 (low)	67,731	21.6499	21 %	86,600	19.54
AL.PR.E	3.7321 %	-5.7458 %	0.9575	Pfd-2 (low)	112,694	25.1200	24 %	100,480	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.4052 %</u>	<u>1.1270 %</u>	<u>0.2691</u>		<u>67,958</u>		<u>100 %</u>	<u>418,480</u>	<u>14.43</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2002-03-28

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)	Bid)		Value	bid	weight		YTW
						price			
PWF.PR.F	5.8725 %	5.9779 %	1.6270	Pfd-1(low)n	596,653	22.3500	7 %	89,400	13.86
POW.PR.B	5.7281 %	5.7409 %	0.4416	Pfd-2(high)n	419,370	23.3500	7 %	93,400	14.34
TRP.PR.Y	5.9944 %	5.9533 %	1.0894	Pfd-2(low)	193,617	46.7100	7 %	93,420	13.95
TRP.PR.X	5.9574 %	5.9137 %	0.4690	Pfd-2(low)	138,497	47.0000	7 %	94,000	13.99
W.PR.H	5.8511 %	5.8212 %	0.0000	Pfd-2(low)	131,348	23.5000	7 %	94,000	14.10
BNS.PR.J	5.5380 %	5.4842 %	0.0000	Pfd-1(low)n	440,456	23.6999	7 %	94,800	14.63
BMO.PR.H	5.5440 %	5.5491 %	0.1108	Pfd-1(low)n	182,101	23.8999	7 %	95,600	14.40
PWF.PR.E	5.6818 %	5.7136 %	0.2228	Pfd-1(low)n	179,478	24.1999	7 %	96,800	14.08
CM.PR.P	5.6795 %	5.6110 %	0.0206	Pfd-1(low)n	289,683	24.2100	7 %	96,840	14.39
W.PR.J	5.7827 %	5.7930 %	-0.5476	Pfd-2(low)	185,904	24.2100	7 %	96,840	14.25
POW.PR.A	5.7590 %	5.7688 %	0.0000	Pfd-2(high)n	91,308	24.3099	7 %	97,240	14.29
WN.PR.A	5.8824 %	5.9293 %	-0.1737	Pfd-2(low)	627,106	24.6499	7 %	98,600	14.00
ENB.PR.A	5.5556 %	5.6092 %	-1.4425	Pfd-2(low)	130,767	24.7500	7 %	99,000	14.46
BBD.PR.C	6.2751 %	6.3403 %	1.6766	Pfd-2	2,136,982	24.8999	7 %	99,600	13.39
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7930 %</u>	<u>5.8006 %</u>	<u>0.2394</u>		<u>414,364</u>			<u>1001,339,538</u>	<u>14.15</u>

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