

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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	3.9833 %	3.9970 %	0.8100	Pfd-2	151,832	23.8000	49 %	95,200	17.52
TOC.PR.C	3.9651 %	3.9765 %	0.0000	Pfd-2 (low)	289,904	24.3700	51 %	97,480	17.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.9741 %</u>	<u>3.9866 %</u>	<u>0.4002</u>		<u>221,685</u>		<u>100 %</u>	<u>192,680</u>	<u>17.54</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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		-
						price			YTW
PWF.PR.F	5.8333 %	5.9368 %	1.2268	Pfd-1 (low) n	353,875	22.5000	7 %	90,000	13.92
W.PR.H	5.8761 %	5.8489 %	-0.0175	Pfd-2 (low)	87,697	23.3999	7 %	93,600	14.06
TRP.PR.Y	5.9765 %	5.9332 %	0.4228	Pfd-2 (low)	135,482	46.8500	7 %	93,700	13.98
TRP.PR.X	5.9702 %	5.9274 %	0.3158	Pfd-2 (low)	122,446	46.8999	7 %	93,800	13.98
POW.PR.B	5.6674 %	5.6790 %	0.0645	Pfd-2 (high) n	317,529	23.6000	7 %	94,400	14.43
BNS.PR.J	5.5567 %	5.5050 %	-0.0186	Pfd-1 (low) n	365,963	23.6200	7 %	94,480	14.60
W.PR.J	5.8333 %	5.8444 %	-0.5165	Pfd-2 (low)	97,323	24.0000	7 %	96,000	14.17
PWF.PR.E	5.7244 %	5.7627 %	0.6360	Pfd-1 (low) n	127,621	24.0199	7 %	96,080	14.02
BMO.PR.H	5.4979 %	5.4965 %	-0.1673	Pfd-1 (low) n	166,065	24.1000	7 %	96,400	14.47
CM.PR.P	5.6468 %	5.5743 %	0.0000	Pfd-1 (low) n	219,417	24.3500	7 %	97,400	14.43
POW.PR.A	5.7120 %	5.7211 %	0.0000	Pfd-2 (high) n	78,395	24.5100	7 %	98,040	14.36
WN.PR.A	5.8116 %	5.8568 %	-0.8106	Pfd-2 (low)	426,987	24.9499	7 %	99,800	14.10
BBD.PR.C	6.2500 %	6.3639 %	1.1628	Pfd-2	570,333	25.0000	7 %	100,000	13.29
ENB.PR.A	5.4934 %	5.5454 %	-2.0458	Pfd-2 (low)	86,441	25.0300	7 %	100,120	14.56
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7746 %</u>	<u>5.7853 %</u>	<u>0.0062</u>		<u>226,042</u>			<u>100 1,343,819</u>	<u>14.17</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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>
LB.PR.D	5.9642 %	5.9850 %	-0.3514	Pfd-2(low)	71,928	25.1499	14 %	100,600	6.64
CM.PR.C	5.9524 %	5.8601 %	0.6354	Pfd-1(low)n	1,240,183	25.1999	14 %	100,800	7.07
RY.PR.O	5.4455 %	5.4465 %	-1.0691	Pfd-1(low)n	98,139	25.2500	14 %	101,000	5.23
CM.PR.B	5.9289 %	5.7904 %	0.3947	Pfd-1(low)	574,803	25.3000	14 %	101,200	6.78
HSB.PR.A	5.9524 %	4.6201 %	-0.4189	Pfd-2(high)	32,712	26.2500	15 %	105,000	3.02
RY.PR.S	5.8073 %	5.4632 %	-0.1169	Pfd-1(low)n	186,568	26.2600	15 %	105,040	6.46
CL.PR.B	5.9163 %	5.4553 %	0.0000	Pfd-2(high)n	197,213	26.4100	15 %	105,640	6.68
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8531 %</u>	<u>5.5112 %</u>	<u>-0.1329</u>		<u>339,497</u>		<u>100 %</u>	<u>719,279</u>	<u>5.97</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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			
TA.PR.A	7.4257 %	6.9664 %	-0.7039	Pfd-2	127,327	25.2500	9 %	101,000	1.74
TA.PR.C	7.6430 %	7.4431 %	-0.5022	Pfd-2 (low)	295,497	25.3500	9 %	101,400	3.84
TA.PR.B	7.9765 %	7.2536 %	0.5961	Pfd-2	129,908	25.5500	9 %	102,200	2.32
MG.PR.A	8.4164 %	7.3607 %	1.3525	Pfd-2	155,701	25.6999	9 %	102,800	2.09
BNN.PR.T	8.0583 %	7.6453 %	0.3570	Pfd-2 (low)	781,706	25.7500	9 %	103,000	4.14
ENB.PR.D	7.5581 %	7.0462 %	-0.3973	Pfd-2	459,830	25.8000	9 %	103,200	3.94
ENB.PR.C	7.7519 %	6.5718 %	0.0000	Pfd-2	101,947	25.8000	9 %	103,200	2.17
BNN.PR.S	8.0754 %	7.5245 %	0.3107	Pfd-2 (low)	209,932	25.8500	9 %	103,400	3.81
ENB.PR.B	7.3077 %	5.5924 %	-1.4089	Pfd-2	147,443	26.0000	9 %	104,000	1.95
AEC.PR.A	8.1668 %	6.5193 %	0.5389	Pfd-2	145,917	26.0199	9 %	104,080	2.00
SU.PR.A	8.3753 %	4.3495 %	-0.1852	Pfd-2 (low)	184,123	27.0199	10 %	108,080	1.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8898 %</u>	<u>6.7386 %</u>	<u>-0.0041</u>		<u>248,799</u>		<u>100</u>	<u>1,136,359</u>	<u>2.69</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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	8.3334 %	9.4197 %	2.0061	Pfd-2	37,099	12.5999	7 %	84,004	7.49
STR.E	8.3135 %	9.8721 %	4.4674	Pfd-2	49,880	21.0500	7 %	84,200	6.22
STQ.E	8.1082 %	9.0415 %	2.1961	Pfd-2	90,578	12.9499	7 %	86,337	7.55
HPF.PR.B	7.6129 %	8.0678 %	1.3729	Pfd-2	6,035	14.0000	8 %	95,242	7.02
SPL.A	6.7850 %	7.1295 %	0.2359	Pfd-2	90,278	9.5800	8 %	95,800	8.01
HPF.PR.A	5.8711 %	5.9654 %	-0.7095	Pfd-1 (low)	329,249	24.9100	8 %	99,640	7.56
SXT.PR.A	5.6894 %	5.7470 %	-1.8974	Pfd-2	118,627	25.0500	8 %	100,200	6.81
PAY.PR.A	5.4672 %	5.4355 %	-0.6599	Pfd-1 (low)	322,421	25.1499	8 %	100,600	5.17
PIC.PR.A	5.6706 %	5.4016 %	0.0000	Pfd-2	32,737	15.2100	8 %	101,405	1.27
TDS.PR.A	5.8527 %	2.0730 %	-0.5347	Pfd-2	42,943	15.0700	8 %	102,521	0.46
FBS.PR.A	5.3606 %	1.0552 %	-1.7677	Pfd-2	73,465	25.6499	8 %	102,600	0.54
BNA.PR.A	6.0652 %	5.7744 %	-1.1763	Pfd-2	83,774	25.7600	8 %	103,040	5.15
MUH.PR.A	5.3226 %	5.0216 %	-0.7769	Pfd-2	26,144	15.5000	8 %	103,339	4.77
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.4184 %</u>	<u>6.0004 %</u>	<u>0.0975</u>		<u>101,739</u>		<u>100</u>	<u>1,258,926</u>	<u>5.12</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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			
GWO.PR.E	4.7552 %	4.8552 %	0.0000	Pfd-1 (low) n	190,505	24.7100	3 %	98,840	8.97
BCE.PR.P	6.3619 %	-4.4577 %	-0.1442	Pfd-2 (high)	212,009	25.1499	3 %	100,600	0.08
LON.PR.D	7.1378 %	3.9601 %	0.1095	Pfd-1 (low) n	24,256	25.3999	3 %	101,600	0.50
CM.PR.R	4.8702 %	4.7748 %	0.0000	Pfd-1 (low) n	148,372	25.4200	3 %	101,680	8.42
BNS.PR.E	7.0118 %	0.8820 %	-0.0560	Pfd-1 (low) n	68,686	25.5000	3 %	102,000	0.42
WN.PR.B	5.0470 %	4.8257 %	0.0306	Pfd-2 (low)	1,797,642	25.5100	3 %	102,040	5.87
PWF.PR.C	6.8280 %	3.9673 %	0.0519	Pfd-1 (low) n	22,128	25.6299	3 %	102,520	0.65
BMO.PR.I	4.6206 %	4.3452 %	-0.1706	Pfd-1 (low) n	208,133	25.6999	3 %	102,800	5.49
BMO.PR.G	4.6602 %	4.3245 %	-0.1046	Pfd-1 (low) n	185,350	25.7500	3 %	103,000	5.11
BNN.PR.H	5.5825 %	5.3842 %	0.4078	Pfd-2 (low)	273,828	25.7500	3 %	103,000	7.47
TD.PR.J	4.9228 %	4.6862 %	0.0000	Pfd-1 (low) n	241,107	25.8999	3 %	103,600	6.24
GWO.PR.B	7.1931 %	0.2811 %	-0.2141	Pfd-1 (low) n	35,703	25.8999	3 %	103,600	0.50
IGI.PR.A	5.5502 %	5.3473 %	0.8077	Pfd-2n	390,880	25.8999	3 %	103,600	8.18
BNS.PR.F	6.8401 %	4.5542 %	0.7184	Pfd-1 (low) n	67,820	25.9499	3 %	103,800	0.17
RY.PR.K	4.5140 %	4.0450 %	-0.7614	Pfd-1 (low)	310,921	26.0300	3 %	104,120	5.32
PWF.PR.D	4.9885 %	4.8069 %	0.0000	Pfd-1 (low) n	89,766	26.0599	3 %	104,240	7.95
NA.PR.I	6.2261 %	-12.3041 %	-0.0397	Pfd-2n	31,216	26.1000	3 %	104,400	0.08
CM.PR.A	5.0669 %	4.6454 %	-0.0296	Pfd-1 (low) n	182,796	26.1499	3 %	104,600	7.27
BNS.PR.G	6.6667 %	4.3954 %	0.4121	Pfd-1 (low) n	52,548	26.2500	3 %	105,000	0.66
TD.PR.K	7.0000 %	0.8363 %	-0.2855	Pfd-1 (low) n	45,822	26.2500	3 %	105,000	0.58
RY.PR.J	6.7490 %	2.0689 %	-0.1317	Pfd-1 (low) n	191,648	26.3000	3 %	105,200	0.87
CM.PR.M	5.3523 %	4.3421 %	-0.0055	Pfd-1 (low) n	77,078	26.3999	3 %	105,600	4.45
BNS.PR.H	6.3819 %	3.9637 %	0.1120	Pfd-1 (low) n	54,532	26.4499	3 %	105,800	0.89
CM.PR.L	5.6024 %	3.4505 %	-0.2294	Pfd-1 (low) n	127,985	26.5599	3 %	106,240	1.14
CM.PR.T	5.6285 %	4.7826 %	0.2230	Pfd-1 (low) n	43,429	26.6499	3 %	106,600	2.90
BMO.PR.F	5.1868 %	3.3808 %	-0.5642	Pfd-1 (low) n	213,619	26.7600	3 %	107,040	2.10
BNS.PR.I	5.5866 %	3.4429 %	-0.4048	Pfd-1 (low) n	101,836	26.8500	3 %	107,400	1.59
ACO.PR.A	5.3340 %	4.8009 %	-0.3089	Pfd-2 (low)	75,491	26.9499	3 %	107,800	7.31
TD.PR.H	6.5378 %	-30.2743 %	-0.6404	Pfd-1 (low) n	41,799	27.1499	3 %	108,600	0.09
GWO.PR.D	4.5872 %	1.7498 %	-1.0753	Pfd-1 (low) n	55,087	27.2500	3 %	109,000	2.43
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>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</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>5.7590 %</u>	<u>1.8194 %</u>	<u>-0.0803</u>		<u>183,599</u>			<u>100</u>	<u>3,129,314</u>
									<u>3.44</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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
BNF.PR.A	4.2991 %	4.3028 %	1.5845	Pfd-2 (low)	61,476	17.3000	17 %	69,200	16.80
BNN.PR.B	4.1319 %	4.1341 %	1.0120	Pfd-2 (low)	42,576	18.0000	18 %	72,000	17.14
TOC.PR.B	3.7281 %	3.7271 %	-0.0044	Pfd-2 (low)	46,388	19.9499	20 %	79,800	18.00
PWF.PR.A	3.6280 %	3.6602 %	0.5669	Pfd-1 (low)	111,251	20.5000	20 %	82,000	18.12
AL.PR.E	4.2331 %	-4.8016 %	1.3474	Pfd-2 (low)	101,918	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>4.0035 %</u>	<u>1.7623 %</u>	<u>0.9022</u>		<u>75,301</u>		<u>100 %</u>	<u>403,400</u>	<u>13.21</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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			
BCE.PR.A	5.8602 %	4.2175 %	1.9047	Pfd-2	192,941	23.2500	10 %	93,000	15.90
BBD.PR.B	5.8140 %	4.0689 %	1.3826	Pfd-2	177,942	23.6499	11 %	94,600	17.21
BC.PR.B	5.5263 %	3.8121 %	1.1090	Pfd-2 (high)	124,963	23.7500	11 %	95,000	17.03
BCE.PR.Y	4.7619 %	3.9432 %	0.8764	Pfd-2	194,659	24.1499	11 %	96,600	17.49
BC.PR.C	5.6265 %	3.6631 %	0.3039	Pfd-2 (high)	216,316	24.6600	11 %	98,640	17.07
BCE.PR.R	6.1988 %	3.8671 %	0.0000	Pfd-2	200,706	24.8999	11 %	99,600	16.80
AIT.PR.A	5.4500 %	3.9201 %	-0.0980	Pfd-2 (low)	94,285	25.0000	11 %	100,000	16.64
BNN.PR.G	5.4660 %	3.8419 %	-0.7518	Pfd-2 (low)	37,774	25.7500	12 %	103,000	16.46
NA.PR.J	6.0264 %	4.5769 %	-0.9701	Pfd-2n	63,455	26.5500	12 %	106,200	2.89
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6397 %</u>	<u>3.9931 %</u>	<u>0.3808</u>		<u>143,055</u>		<u>100 %</u>	<u>886,639</u>	<u>15.16</u>

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