

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2002-08-30

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
BBD.PR.B	5.0812 %	5.5343 %	4.7964	Pfd-2	209,239	19.1000	28 %	76,400	15.87
BCE.PR.S	4.4199 %	4.4546 %	0.4479	Pfd-2	95,346	23.5000	35 %	94,000	16.64
TOC.PR.C	4.2920 %	4.3012 %	0.0000	Pfd-2 (low)	222,435	24.5000	37 %	98,000	16.88
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	4.5614 %	4.7060 %	1.5222		174,169		100 %	268,400	16.51

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HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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)			Value	bid	weight		-
						price			YTW
TOC.PR.C	5.3079 %	4.0388 %	1.2716	Pfd-2	112,566	23.5500	11 %	94,200	17.41
BBD.PR.B	5.7749 %	3.9677 %	0.9397	Pfd-2	476,988	23.8100	11 %	95,240	17.35
BCE.PR.Y	4.7325 %	3.4752 %	0.1176	Pfd-2 (high)	154,547	24.3000	11 %	97,200	18.45
AIT.PR.A	5.5162 %	4.0505 %	0.0000	Pfd-2 (low)	259,297	24.6999	11 %	98,800	16.36
BC.PR.B	5.3030 %	3.4789 %	0.0000	Pfd-2 (high)	197,383	24.7500	11 %	99,000	17.45
BNN.PR.G	5.6640 %	4.2123 %	0.0000	Pfd-2 (low)	247,906	24.8500	11 %	99,400	15.83
BC.PR.C	5.5169 %	3.4529 %	-0.1507	Pfd-2 (high)	313,869	25.1500	11 %	100,600	17.27
BCE.PR.R	5.9138 %	3.2933 %	-1.2733	Pfd-2 (high)	62,279	26.1000	12 %	104,400	17.23
NA.PR.J	6.0150 %	4.7594 %	-1.1412	Pfd-2n	119,324	26.6000	12 %	106,400	3.28
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5353 %</u>	<u>3.8615 %</u>	<u>-0.0545</u>		<u>214,053</u>		<u>100 %</u>	<u>895,240</u>	<u>15.51</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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		YTW
						price			
CM.PR.B	5.9880 %	6.0383 %	1.0502	Pfd-1 (low)	3,267,153	25.0500	20 %	100,200	13.83
LB.PR.D	5.9500 %	5.9625 %	-1.2178	Pfd-2 (low)	303,321	25.2100	20 %	100,840	6.93
CL.PR.B	6.1613 %	6.1020 %	1.4935	Pfd-2 (high)n	996,394	25.3600	20 %	101,440	6.90
RY.PR.S	5.8767 %	5.6811 %	0.0154	Pfd-1 (low)n	266,483	25.9500	20 %	103,800	6.73
CLI.PR.A	6.0748 %	4.3872 %	-0.2020	Pfd-1 (low)	45,762	26.7500	21 %	107,000	3.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0104 %</u>	<u>5.6196 %</u>	<u>0.2219</u>		<u>957,737</u>		<u>100 %</u>	<u>513,280</u>	<u>7.45</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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
BNN.PR.S	8.4686 %	8.5314 %	2.0806	Pfd-2 (low)	1,364,854	24.6500	11 %	98,600	10.75
TA.PR.C	7.7624 %	7.7754 %	-0.1233	Pfd-2 (low)	1,381,343	24.9600	11 %	99,840	11.52
TA.PR.A	7.4405 %	7.1950 %	-0.2359	Pfd-2	163,955	25.2000	11 %	100,800	2.15
ENB.PR.B	7.4951 %	7.0707 %	-0.1615	Pfd-2	161,613	25.3500	11 %	101,400	2.34
TA.PR.B	7.8234 %	6.6841 %	0.0363	Pfd-2	97,097	26.0500	11 %	104,200	2.72
MG.PR.A	8.1777 %	6.4277 %	0.8011	Pfd-2	156,862	26.4500	11 %	105,800	2.49
AEC.PR.A	8.0189 %	6.1130 %	0.0000	Pfd-2	183,306	26.5000	11 %	106,000	2.40
ENB.PR.C	7.4766 %	5.4011 %	-0.9768	Pfd-2	116,717	26.7500	11 %	107,000	2.58
SU.PR.A	8.1993 %	4.2755 %	-0.9581	Pfd-2 (low)	242,731	27.6000	12 %	110,400	2.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8750 %</u>	<u>6.5673 %</u>	<u>0.0331</u>		<u>418,432</u>		<u>100 %</u>	<u>934,040</u>	<u>4.25</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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
SXT.PR.A	5.6985 %	5.7726 %	-0.7326	Pfd-2	153,198	25.0100	11 %	100,040	7.10
STR.E	6.9170 %	6.8967 %	1.9165	Pfd-2	41,957	25.3000	11 %	101,200	6.74
CAC.PR.A	5.2941 %	5.0153 %	0.0000	Pfd-1	36,852	25.5000	11 %	102,000	4.74
STQ.E	6.8627 %	6.8315 %	0.6301	Pfd-2	159,113	15.3000	11 %	102,005	8.13
BNA.PR.A	6.1031 %	5.9336 %	-0.0160	Pfd-2	573,681	25.6000	11 %	102,400	5.47
FBS.PR.A	5.3606 %	2.9888 %	-1.1205	Pfd-2	2,752,880	25.6500	11 %	102,600	1.01
CGQ.E	6.8182 %	6.7491 %	0.8701	Pfd-2	26,647	15.4000	11 %	102,672	8.14
TDS.PR.A	5.7647 %	2.4786 %	-0.4769	Pfd-2	78,644	15.3000	11 %	104,086	0.92
DCF.PR.A	6.6922 %	-0.2914 %	0.1681	Pfd-2	19,815	26.1500	11 %	104,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1687 %</u>	<u>4.6859 %</u>	<u>0.1363</u>		<u>427,240</u>		<u>100 %</u>	<u>921,603</u>	<u>4.68</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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)			Value	bid	weight		-
						price			YTW
GWO.PR.E	4.9349 %	5.2632 %	0.5387 Pfd-1 (low)n		343,605	23.8100	3 %	95,240	9.17
CM.PR.R	4.9520 %	4.9779 %	0.0580 Pfd-1 (low)n		276,169	25.0000	3 %	100,000	8.67
BNN.PR.H	5.7362 %	5.7604 %	0.4795 Pfd-2 (low)		576,311	25.0600	3 %	100,240	7.70
BCE.PR.P	6.3366 %	1.9917 %	0.0000 Pfd-2 (high)		117,467	25.2500	3 %	101,000	0.29
IGI.PR.A	5.6796 %	5.6434 %	1.0113 Pfd-2n		914,093	25.3100	3 %	101,240	8.39
PWF.PR.D	5.1282 %	5.1674 %	0.0732 Pfd-1 (low)n		161,157	25.3500	3 %	101,400	8.18
BMO.PR.G	4.7319 %	4.6502 %	0.0000 Pfd-1 (low)n		373,592	25.3600	3 %	101,440	5.46
BMO.PR.I	4.6752 %	4.5839 %	-0.0900 Pfd-1 (low)n		428,757	25.4000	3 %	101,600	5.84
RY.PR.K	4.6078 %	4.4631 %	-0.3569 Pfd-1 (low)		188,843	25.5000	3 %	102,000	5.66
NA.PR.H	7.7973 %	-4.4900 %	-0.2525 Pfd-2n		43,326	25.6500	3 %	102,600	0.13
CM.PR.A	5.1536 %	4.9051 %	0.0000 Pfd-1 (low)n		451,657	25.7100	3 %	102,840	7.55
TD.PR.J	4.9399 %	4.7685 %	-0.1191 Pfd-1 (low)n		413,587	25.8100	3 %	103,240	6.56
BNS.PR.E	6.9008 %	2.1073 %	0.0249 Pfd-1 (low)n		123,961	25.9100	3 %	103,640	0.81
GWO.PR.B	7.1516 %	3.1779 %	0.0000 Pfd-1 (low)n		49,637	26.0500	3 %	104,200	0.97
CM.PR.N	5.2302 %	4.4097 %	-0.0915 Pfd-1 (low)n		34,181	26.0600	3 %	104,240	2.70
CM.PR.M	5.4138 %	4.6929 %	0.0000 Pfd-1 (low)n		86,776	26.1000	3 %	104,400	4.81
ACO.PR.A	5.4971 %	5.2492 %	-0.0110 Pfd-2 (low)		287,780	26.1500	3 %	104,600	7.54
LON.PR.D	6.9198 %	2.3709 %	-0.0578 Pfd-1 (low)n		63,108	26.2000	3 %	104,800	0.97
LON.PR.E	6.8650 %	2.2406 %	-0.0905 Pfd-1 (low)n		26,957	26.2200	3 %	104,880	0.97
BNS.PR.F	6.7362 %	4.0622 %	0.3719 Pfd-1 (low)n		50,478	26.3500	3 %	105,400	0.64
PWF.PR.C	6.6414 %	2.8236 %	0.0000 Pfd-1 (low)n		31,699	26.3500	3 %	105,400	1.11
BMO.PR.F	5.2576 %	4.3012 %	-0.1328 Pfd-1 (low)n		265,758	26.4000	3 %	105,600	2.52
TD.PR.H	6.6554 %	3.3314 %	0.4046 Pfd-1 (low)n		29,142	26.6700	3 %	106,680	0.40
GWO.PR.C	7.2449 %	3.9241 %	0.5827 Pfd-1 (low)n		29,433	26.7500	3 %	107,000	0.80
CM.PR.L	5.5440 %	3.4670 %	-0.5053 Pfd-1 (low)n		65,183	26.8400	3 %	107,360	1.59
NA.PR.I	6.0409 %	-24.1195 %	-0.9205 Pfd-2n		34,607	26.9000	3 %	107,600	0.09
TD.PR.K	6.8309 %	1.4193 %	-0.3533 Pfd-1 (low)n		106,344	26.9000	3 %	107,600	1.04
RY.PR.J	6.5498 %	1.5735 %	-0.4676 Pfd-1 (low)n		223,006	27.1000	3 %	108,400	1.33
GWO.PR.D	4.5956 %	2.3166 %	-0.9353 Pfd-1 (low)n		74,991	27.2000	3 %	108,800	2.85
BNS.PR.G	6.4338 %	2.2847 %	-0.3226 Pfd-1 (low)n		155,136	27.2000	3 %	108,800	1.12
BNS.PR.H	6.1945 %	2.6880 %	-0.4360 Pfd-1 (low)n		76,921	27.2500	3 %	109,000	1.35
CM.PR.T	5.5026 %	4.2291 %	-0.6363 Pfd-1 (low)n		87,390	27.2600	3 %	109,040	3.32
BNS.PR.I	5.4745 %	2.9989 %	-0.9859 Pfd-1 (low)n		89,922	27.4000	3 %	109,600	2.04

Ticker	Current Yield	Yield-to-Worst (at Bid)	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							0 %	0
	5.8979 %	2.6007 %	-0.1060		187,104			100 3,449,880	3.35

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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
TFC.PR.A	4.2424 %	4.2478 %	0.7751 Pfd-2 (low)		33,615	16.5000	17 %	66,000	16.90
BNN.PR.B	4.1791 %	4.1838 %	0.7053 Pfd-2 (low)		38,890	16.7500	17 %	67,000	17.03
TOC.PR.B	3.6458 %	3.6456 %	-0.7090 Pfd-2 (low)		26,653	19.2000	20 %	76,800	18.18
PWF.PR.A	3.4826 %	3.5130 %	0.6817 Pfd-1 (low)		73,042	20.1000	21 %	80,400	18.45
AL.PR.E	4.0634 %	4.0809 %	0.0000 Pfd-2 (low)		89,329	24.6100	25 %	98,440	17.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.9111 %</u>	<u>3.9235 %</u>	<u>0.2541</u>		<u>55,417</u>		<u>100 %</u>	<u>388,640</u>	<u>17.56</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2001-12-31

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	- bid price	- weight	Value	Duration
		Bid)							YTW
PWF.PR.F	6.2441 %	6.3342 %	2.6035	Pfd-1(low)n	439,251	21.0200	6 %	84,080	13.40
TRP.PR.X	6.2430 %	6.2307 %	1.0523	Pfd-2(low)	130,467	44.8500	7 %	89,700	13.59
POW.PR.B	5.9444 %	5.9668 %	1.4315	Pfd-2(high)n	1,037,117	22.5000	7 %	90,000	14.00
TRP.PR.Y	6.1878 %	6.1707 %	1.3550	Pfd-2(low)	190,662	45.2500	7 %	90,500	13.67
W.PR.H	5.9835 %	5.9736 %	0.0000	Pfd-2(low)	84,187	22.9800	7 %	91,920	13.90
BNS.PR.J	5.5732 %	5.5323 %	0.0000	Pfd-1(low)n	708,357	23.5500	7 %	94,200	14.55
PWF.PR.E	5.7531 %	5.7997 %	0.8167	Pfd-1(low)n	184,849	23.9000	7 %	95,600	13.97
BMO.PR.H	5.5025 %	5.5064 %	-0.0685	Pfd-1(low)n	218,025	24.0800	7 %	96,320	14.45
W.PR.J	5.7971 %	5.8124 %	-1.0591	Pfd-2(low)	145,414	24.1500	7 %	96,600	14.21
CM.PR.P	5.6818 %	5.6188 %	0.0433	Pfd-1(low)n	312,994	24.2000	7 %	96,800	14.37
WN.PR.A	5.9548 %	6.0210 %	-0.3505	Pfd-2(low)	1,369,100	24.3500	7 %	97,400	13.84
POW.PR.A	5.6680 %	5.6812 %	-0.1695	Pfd-2(high)n	153,090	24.7000	7 %	98,800	14.41
ENB.PR.A	5.5533 %	5.6122 %	-2.0401	Pfd-2(low)	102,743	24.7600	8 %	99,040	14.45
RY.PR.O	5.5533 %	5.6204 %	-0.3569	Pfd-1(low)n	105,812	24.7600	8 %	99,040	14.42
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8220 %</u>	<u>5.8391 %</u>	<u>0.1893</u>		<u>368,063</u>			<u>1001,320,000</u>	<u>14.10</u>

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