

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 - Perpetual (Discount)

HIMI Account Number:J0000009

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	(at Disparity)	(at Disparity)	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
BBD.PR.C	6.7204 %	6.8125 %	2.9597	Pfd-2	424,622	23.2500	8 %	93,000	12.75
TRP.PR.Y	5.9072 %	5.9290 %	0.5386	Pfd-2 (low)	100,526	47.3999	8 %	94,800	13.85
TRP.PR.X	5.8898 %	5.9107 %	0.6086	Pfd-2 (low)	121,288	47.5399	8 %	95,080	13.87
PWF.PR.F	5.5147 %	5.5731 %	0.3987	Pfd-1 (low)n	314,498	23.8000	8 %	95,200	14.52
W.PR.H	5.6936 %	5.7119 %	-0.4126	Pfd-2 (low)	84,633	24.1499	8 %	96,600	14.11
PWF.PR.E	5.6329 %	5.6233 %	0.5471	Pfd-1 (low)n	119,658	24.4100	8 %	97,640	14.25
POW.PR.B	5.4704 %	5.5434 %	0.1030	Pfd-2 (high)n	260,015	24.4499	8 %	97,800	14.54
W.PR.J	5.6911 %	5.7693 %	-0.8169	Pfd-2 (low)	87,172	24.6000	8 %	98,400	14.18
CM.PR.P	5.5110 %	5.4823 %	0.1756	Pfd-1 (low)n	235,232	24.9499	9 %	99,800	14.42
BMO.PR.H	5.3000 %	5.2336 %	-0.6992	Pfd-1 (low)n	173,511	25.0000	9 %	100,000	14.85
BNS.PR.J	5.2500 %	5.2101 %	-0.7543	Pfd-1 (low)n	404,697	25.0000	9 %	100,000	14.85
POW.PR.A	5.5446 %	5.5763 %	0.0000	Pfd-2 (high)n	72,091	25.2500	9 %	101,000	4.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.6700 %	5.6901 %	0.2032		199,207		100	1,169,318	13.41

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

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	(at Disparity)		Rating	Trading Value	bid price	Value	Duration
		Bid)				weight		YTW
WN.PR.A	5.6818 %	5.4894 %	-1.4523	Pfd-2 (low)	303,473	25.5199	10 % 102,080	6.64
ENB.PR.A	5.3858 %	5.0718 %	-2.5852	Pfd-2 (low)	91,556	25.5300	10 % 102,120	4.61
LB.PR.D	5.8252 %	5.7750 %	-0.6615	Pfd-2 (low)	68,947	25.7500	10 % 103,000	6.49
CM.PR.B	5.8027 %	5.6117 %	0.8037	Pfd-1 (low)	483,169	25.8500	10 % 103,400	6.62
CM.PR.C	5.7915 %	5.6041 %	0.7693	Pfd-1 (low)n	786,849	25.8999	10 % 103,600	6.92
PWF.PR.G	5.6753 %	5.4783 %	0.1594	Pfd-1 (low)n	3,905,812	25.9899	10 % 103,960	6.92
RY.PR.O	5.2885 %	4.7869 %	-1.4724	Pfd-1 (low)n	85,654	26.0000	10 % 104,000	5.15
CL.PR.B	5.9298 %	5.4034 %	0.6324	Pfd-2 (high)n	116,467	26.3500	10 % 105,400	6.61
HSB.PR.A	5.8302 %	4.1637 %	-0.2586	Pfd-2 (high)	24,695	26.8000	10 % 107,200	2.85
RY.PR.S	5.6692 %	4.9802 %	-0.3820	Pfd-1 (low)n	178,005	26.8999	10 % 107,600	4.37
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.6890 %	5.2315 %	-0.4378		602,420	100	1,042,358	5.71

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

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	(at Disparity)	Rating		Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		YTW
						price			
TA.PR.A	7.3964 %	7.4767 %	-0.5177	Pfd-2	106,670	25.3500	9 %	101,400	1.57
TA.PR.C	7.5980 %	7.6290 %	-0.0360	Pfd-2 (low)	253,965	25.5000	9 %	102,000	3.67
TA.PR.B	7.9115 %	7.4475 %	0.8405	Pfd-2	107,766	25.7600	9 %	103,040	2.15
ENB.PR.B	7.3501 %	6.4676 %	-0.8459	Pfd-2	136,035	25.8500	9 %	103,400	1.77
BNN.PR.T	7.9502 %	7.6309 %	0.9584	Pfd-2 (low)	415,179	26.1000	9 %	104,400	3.97
ENB.PR.D	7.4428 %	6.9535 %	-0.6448	Pfd-2	327,040	26.1999	9 %	104,800	3.77
ENB.PR.C	7.6336 %	6.3577 %	-0.1642	Pfd-2	102,260	26.1999	9 %	104,800	2.01
BNN.PR.S	7.9072 %	7.2920 %	0.5325	Pfd-2 (low)	153,586	26.3999	9 %	105,600	3.64
AEC.PR.A	7.9291 %	5.4972 %	-0.1047	Pfd-2	122,117	26.8000	9 %	107,200	1.84
MG.PR.A	8.0709 %	5.8065 %	0.2431	Pfd-2	137,131	26.8000	9 %	107,200	1.93
SU.PR.A	8.1845 %	3.2962 %	-0.7082	Pfd-2 (low)	176,502	27.6499	10 %	110,600	1.50
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.7662 %</u>	<u>6.5057 %</u>	<u>-0.0425</u>		<u>185,161</u>		<u>100</u>	<u>1,154,438</u>	<u>2.52</u>

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HIMI Index - Split Share

HIMI Account Number:J0000005

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		YTW
						price			
SPL.A	7.0270 %	7.5969 %	1.0308	Pfd-2	34,079	9.2500	8 %	92,500	7.85
SXT.PR.A	5.9383 %	6.3192 %	1.0610	NOT RATED	223,815	24.0000	9 %	96,000	6.69
FBS.PR.A	5.4455 %	2.1926 %	-0.7659	Pfd-2	51,835	25.2500	9 %	101,000	0.37
TDS.PR.A	5.9394 %	3.3135 %	-0.0727	Pfd-2	29,962	14.8499	9 %	101,024	0.29
HPF.PR.A	5.7784 %	5.7489 %	0.4020	Pfd-1 (low)	117,702	25.3099	9 %	101,240	7.48
DIV.PR.A	5.7087 %	5.7433 %	-0.5898	Pfd-2	766,850	25.3999	9 %	101,600	5.89
PIC.PR.A	5.6484 %	4.5946 %	-0.0533	Pfd-2	26,676	15.2699	9 %	101,804	1.12
BNA.PR.A	6.0325 %	5.4970 %	-0.7257	Pfd-2	52,345	25.8999	9 %	103,600	2.02
PAY.PR.A	5.2987 %	4.8039 %	-0.4121	Pfd-1 (low)	121,059	25.9499	9 %	103,800	5.07
CAC.PR.A	5.1923 %	4.7043 %	-0.3221	Pfd-1	48,058	26.0000	9 %	104,000	4.21
BSN.PR.A	5.2700 %	4.4640 %	-1.4174	Pfd-2	234,322	24.0000	9 %	104,352	0.97
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7385 %</u>	<u>4.9707 %</u>	<u>-0.1904</u>		<u>155,622</u>		<u>100</u>	<u>1,110,919</u>	<u>3.76</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

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	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		-
						price			YTW
GWO.PR.E	4.6627 %	4.7248 %	0.3768	Pfd-1 (low)n	141,498	25.1999	3 %	100,800	8.82
BNS.PR.E	7.0533 %	3.9465 %	0.0809	Pfd-1 (low)n	43,161	25.3500	3 %	101,400	0.24
BCE.PR.P	6.3116 %	-0.8208 %	-0.0881	Pfd-2	445,156	25.3500	3 %	101,400	0.08
GWO.PR.B	7.2378 %	2.3047 %	0.0000	Pfd-1 (low)n	25,910	25.7399	3 %	102,960	0.33
BMO.PR.G	4.6494 %	4.1937 %	0.0000	Pfd-1 (low)n	125,903	25.8099	3 %	103,240	5.00
BMO.PR.I	4.5938 %	4.1606 %	-0.0798	Pfd-1 (low)n	164,639	25.8500	4 %	103,400	5.39
RY.PR.K	4.5367 %	4.0581 %	-0.3496	Pfd-1 (low)	249,591	25.8999	4 %	103,600	5.21
NA.PR.I	6.2742 %	-9.2051 %	-0.2321	Pfd-2n	34,627	25.8999	4 %	103,600	0.08
RY.PR.J	6.8269 %	1.8222 %	-0.1709	Pfd-1 (low)n	133,558	26.0000	4 %	104,000	0.71
TD.PR.K	7.0348 %	-1.8341 %	-0.5848	Pfd-1 (low)n	33,281	26.1200	4 %	104,480	0.42
WN.PR.B	4.9235 %	4.5324 %	0.0000	Pfd-2 (low)	579,228	26.1499	4 %	104,600	5.72
CM.PR.R	4.7072 %	4.4580 %	-0.0450	Pfd-1 (low)n	119,791	26.3000	4 %	105,200	8.29
IGI.PR.A	5.4410 %	5.0391 %	0.3479	Pfd-2n	433,429	26.4200	4 %	105,680	8.16
BNS.PR.G	6.6013 %	3.9046 %	0.3509	Pfd-1 (low)n	49,346	26.5100	4 %	106,040	0.49
BNN.PR.H	5.4143 %	5.0877 %	0.4824	Pfd-2 (low)	256,085	26.5500	4 %	106,200	7.34
TD.PR.J	4.8005 %	4.1162 %	-0.3822	Pfd-1 (low)n	281,566	26.5599	4 %	106,240	2.98
BNS.PR.H	6.3411 %	4.0141 %	0.1949	Pfd-1 (low)n	41,297	26.6200	4 %	106,480	0.72
BMO.PR.F	5.2102 %	3.2484 %	-0.3731	Pfd-1 (low)n	103,472	26.6400	4 %	106,560	1.96
CM.PR.A	4.9719 %	4.4885 %	0.2032	Pfd-1 (low)n	177,442	26.6499	4 %	106,600	7.11
TD.PR.H	6.6504 %	-17.4989 %	-0.1531	Pfd-1 (low)n	32,430	26.6900	4 %	106,760	0.09
ACO.PR.A	5.3839 %	4.8598 %	0.0000	Pfd-2 (low)	62,589	26.6999	4 %	106,800	7.23
CM.PR.N	5.0802 %	3.1606 %	-0.5537	Pfd-1 (low)n	33,465	26.8299	4 %	107,320	2.11
CM.PR.L	5.5399 %	2.8944 %	-0.3526	Pfd-1 (low)n	55,295	26.8599	4 %	107,440	0.97
CM.PR.M	5.2528 %	3.8998 %	-0.2370	Pfd-1 (low)n	62,024	26.8999	4 %	107,600	1.88
PWF.PR.D	4.8202 %	4.3097 %	-0.3342	Pfd-1 (low)n	72,419	26.9699	4 %	107,880	4.60
GWO.PR.D	4.6041 %	1.5372 %	-1.1396	Pfd-1 (low)n	25,526	27.1499	4 %	108,600	2.28
BNS.PR.I	5.5228 %	3.0468 %	-0.5461	Pfd-1 (low)n	65,260	27.1600	4 %	108,640	1.42
CM.PR.T	5.4705 %	4.0319 %	0.0000	Pfd-1 (low)n	43,991	27.4200	4 %	109,680	2.74
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.5640 %	2.2360 %	-0.1307		138,090		100	2,953,194	3.30

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HIMI Index - Floater

HIMI Account Number:J00000003

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
BNF.PR.A	4.6324 %	4.6951 %	1.4161 Pfd-2 (low)		31,312	17.0000	17 %	68,000	15.97
BNN.PR.B	4.5233 %	4.5831 %	1.2324 Pfd-2 (low)		26,626	17.4100	18 %	69,640	16.19
TOC.PR.B	4.2000 %	4.2515 %	0.0000 Pfd-2 (low)		21,153	18.7500	19 %	75,000	16.83
PWF.PR.A	3.8228 %	3.8468 %	0.6143 Pfd-1 (low)		68,813	20.6000	21 %	82,400	17.76
AL.PR.E	4.4732 %	-7.1473 %	0.6796 Pfd-2 (low)		104,852	25.1499	25 %	100,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.3221 %</u>	<u>1.4034 %</u>	<u>0.7611</u>		<u>55,071</u>		<u>100 %</u>	<u>395,640</u>	<u>12.51</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

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	(at Disparity)	(at Disparity)	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
BBD.PR.D	7.3013 %	6.1119 %	6.1282	Pfd-2	225,010	18.7500	9 %	75,000	13.95
BCE.PR.Y	4.7718 %	4.2845 %	0.0000	Pfd-2	134,259	24.1000	11 %	96,400	16.88
BCE.PR.A	5.6302 %	4.3106 %	0.0000	Pfd-2	353,466	24.1999	11 %	96,800	15.91
BC.PR.B	5.3571 %	4.0637 %	0.8670	Pfd-2 (high)	135,166	24.5000	11 %	98,000	16.49
BC.PR.C	5.5723 %	4.0097 %	0.4852	Pfd-2 (high)	140,606	24.8999	11 %	99,600	16.40
AIT.PR.A	5.3642 %	4.2342 %	-0.6163	Pfd-2 (low)	71,181	25.3999	12 %	101,600	16.04
BCE.PR.R	6.0768 %	4.0529 %	-1.3598	Pfd-2	91,932	25.3999	12 %	101,600	16.28
BNN.PR.G	5.5196 %	4.2330 %	-0.6588	Pfd-2 (low)	18,989	25.5000	12 %	102,000	15.98
NA.PR.J	6.0038 %	4.1719 %	-1.4150	Pfd-2n	54,917	26.6500	12 %	106,600	2.76
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.6951 %	4.3354 %	0.1984		131,777		100 %	877,598	14.44

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