

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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	6.8663 %	7.4930 %	8.7890	Pfd-2	117,694	15.6999	25 %	62,800	13.38
TOC.PR.C	4.5732 %	4.5898 %	0.1598	Pfd-2 (low)	140,143	24.1499	38 %	96,600	16.33
BCE.PR.S	4.5470 %	4.5632 %	0.0602	Pfd-2	160,550	24.2100	38 %	96,840	16.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.1253 %	5.2913 %	2.2370		142,354		100 %	256,239	15.63

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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	7.4904 %	7.6100 %	4.6407	Pfd-2	525,992	20.8599	8 %	83,440	11.80
PWF.PR.F	5.6941 %	5.7575 %	0.7588	Pfd-1 (low)n	201,368	23.0500	9 %	92,200	14.24
POW.PR.B	5.7651 %	5.8482 %	1.3865	Pfd-2 (high)n	220,740	23.1999	9 %	92,800	14.07
TRP.PR.Y	5.9197 %	5.9424 %	-0.3430	Pfd-2 (low)	157,194	47.2999	9 %	94,600	13.84
TRP.PR.X	5.8947 %	5.9146 %	-0.5792	Pfd-2 (low)	101,083	47.5000	9 %	95,000	13.87
PWF.PR.E	5.7459 %	5.7528 %	1.0354	Pfd-1 (low)n	127,771	23.9299	9 %	95,720	14.09
W.PR.J	5.8504 %	5.9329 %	-0.6325	Pfd-2 (low)	101,768	23.9299	9 %	95,720	13.93
W.PR.H	5.7412 %	5.7655 %	-0.8457	Pfd-2 (low)	96,448	23.9499	9 %	95,800	14.04
BNS.PR.J	5.3571 %	5.3365 %	-0.3868	Pfd-1 (low)n	403,673	24.5000	9 %	98,000	14.69
CM.PR.P	5.6031 %	5.5897 %	0.2767	Pfd-1 (low)n	315,524	24.5399	9 %	98,160	14.28
BMO.PR.H	5.3862 %	5.3344 %	-0.4473	Pfd-1 (low)n	213,743	24.6000	9 %	98,400	14.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8375 %</u>	<u>5.8663 %</u>	<u>0.3858</u>		<u>221,369</u>			<u>1001,039,837</u>	<u>13.99</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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
POW.PR.A	5.7003 %	5.7776 %	0.5261	Pfd-2 (high)n	90,350	24.5599	8 %	98,240	14.17
WN.PR.A	5.8468 %	5.8612 %	-1.2117	Pfd-2 (low)	257,538	24.8000	8 %	99,200	14.14
ENB.PR.A	5.5332 %	5.5570 %	-2.3570	Pfd-2 (low)	69,113	24.8500	8 %	99,400	14.58
LB.PR.D	5.9761 %	5.9421 %	-1.0947	Pfd-2 (low)	70,221	25.1000	8 %	100,400	6.42
PWF.PR.G	5.8416 %	5.8632 %	0.9450	Pfd-1 (low)n	659,835	25.2500	8 %	101,000	6.75
CM.PR.B	5.8800 %	5.8078 %	0.9372	Pfd-1 (low)	564,655	25.5100	8 %	102,040	6.46
CM.PR.C	5.8594 %	5.7677 %	0.8853	Pfd-1 (low)n	579,806	25.6000	8 %	102,400	6.76
RY.PR.O	5.3171 %	4.8624 %	-1.5275	Pfd-1 (low)n	105,257	25.8599	8 %	103,440	4.97
CL.PR.B	5.9524 %	5.4425 %	0.6036	Pfd-2 (high)n	153,680	26.2500	9 %	105,000	6.46
CLI.PR.A	6.1553 %	4.0502 %	0.2161	Pfd-1 (low)	31,049	26.3999	9 %	105,600	2.46
HSB.PR.A	5.8631 %	4.2056 %	-0.2416	Pfd-2 (high)	25,457	26.6499	9 %	106,600	2.64
RY.PR.S	5.6903 %	5.0130 %	-0.4886	Pfd-1 (low)n	254,306	26.8000	9 %	107,200	4.92
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8024 %</u>	<u>5.3321 %</u>	<u>-0.2283</u>		<u>237,505</u>			<u>100 1,230,518</u>	<u>7.46</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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
TA.PR.A	7.5180 %	7.6493 %	-0.1698	Pfd-2	125,606	24.9400	9 %	99,760	11.59
TA.PR.C	7.7038 %	7.8220 %	0.0854	Pfd-2 (low)	248,285	25.1499	9 %	100,600	11.35
TA.PR.B	7.9609 %	7.6670 %	0.3880	Pfd-2	91,002	25.6000	9 %	102,400	1.95
ENB.PR.B	7.4074 %	6.7932 %	-0.9558	Pfd-2	129,028	25.6499	9 %	102,600	1.56
ENB.PR.C	7.6894 %	6.5554 %	-0.1637	Pfd-2	104,717	26.0100	9 %	104,040	1.80
ENB.PR.D	7.4627 %	6.9731 %	-0.8554	Pfd-2	212,673	26.1299	9 %	104,520	3.60
BNN.PR.T	7.9199 %	7.4889 %	0.4961	Pfd-2 (low)	235,263	26.1999	9 %	104,800	3.81
AEC.PR.A	8.0798 %	6.2589 %	0.1585	Pfd-2	107,141	26.3000	9 %	105,200	1.62
BNN.PR.S	7.9373 %	7.3340 %	0.4128	Pfd-2 (low)	105,290	26.3000	9 %	105,200	3.47
MG.PR.A	8.1592 %	6.0799 %	0.3179	Pfd-2	132,512	26.5100	9 %	106,040	1.72
SU.PR.A	8.4377 %	4.6818 %	0.3408	Pfd-2 (low)	178,398	26.8200	9 %	107,280	1.28
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8478 %</u>	<u>6.8316 %</u>	<u>0.0081</u>		<u>151,764</u>		<u>100</u>	<u>1,142,438</u>	<u>3.92</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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
FBS.PR.A	5.4542 %	-3.0397 %	-0.9364	Pfd-2	61,281	25.2100	12 %	100,840	0.13
DIV.PR.A	5.7087 %	5.7256 %	-0.9285	Pfd-2	347,900	25.3999	12 %	101,600	5.73
HPF.PR.A	5.7308 %	5.6278 %	0.1277	Pfd-1 (low)	57,590	25.5199	12 %	102,080	7.35
PAY.PR.A	5.3690 %	5.0476 %	-0.1241	Pfd-1 (low)	78,968	25.6099	12 %	102,440	4.88
BNA.PR.A	6.0913 %	5.7355 %	-0.7279	Pfd-2	47,467	25.6499	13 %	102,600	4.89
CAC.PR.A	5.2224 %	4.8142 %	-0.2919	Pfd-1	32,771	25.8500	13 %	103,400	4.02
TDS.PR.A	5.8027 %	2.9176 %	-0.6893	Pfd-2	67,199	15.1999	13 %	103,405	1.01
BSN.PR.A	5.3031 %	4.6769 %	-1.4630	Pfd-2	45,177	23.8500	13 %	103,700	1.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5848 %</u>	<u>3.9505 %</u>	<u>-0.6296</u>		<u>91,928</u>		<u>100 %</u>	<u>820,063</u>	<u>3.71</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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
GWO.PR.E	4.7000 %	4.8150 %	0.4312 Pfd-1 (low)n		298,817	25.0000	3 %	100,000	8.67
BNN.PR.I	5.4455 %	5.5239 %	0.6625 Pfd-2 (low)		129,476	25.2500	3 %	101,000	8.19
LON.PR.E	7.1146 %	6.7777 %	0.0000 Pfd-1 (low)n		22,998	25.3000	3 %	101,200	0.08
LON.PR.D	7.1660 %	6.9311 %	0.0262 Pfd-1 (low)n		33,477	25.3000	3 %	101,200	0.08
PWF.PR.C	6.9143 %	3.2590 %	0.0153 Pfd-1 (low)n		32,846	25.3099	3 %	101,240	0.33
BCE.PR.P	6.3216 %	0.8965 %	-0.0619 Pfd-2		331,228	25.3099	3 %	101,240	0.08
RY.PR.J	6.9882 %	4.4704 %	0.0370 Pfd-1 (low)n		125,022	25.3999	3 %	101,600	0.55
NA.PR.I	6.3230 %	-0.1963 %	-0.3386 Pfd-2n		40,296	25.6999	3 %	102,800	0.08
TD.PR.K	7.1332 %	-6.5903 %	-0.4969 Pfd-1 (low)n		40,947	25.7600	3 %	103,040	0.18
CM.PR.R	4.7929 %	4.6725 %	0.0992 Pfd-1 (low)n		231,095	25.8299	3 %	103,320	8.11
BNN.PR.H	5.5609 %	5.4470 %	0.4410 Pfd-2 (low)		231,693	25.8500	3 %	103,400	7.15
BMO.PR.G	4.6332 %	4.0944 %	-0.3133 Pfd-1 (low)n		121,783	25.8999	3 %	103,600	4.82
BMO.PR.I	4.5761 %	4.0625 %	-0.4367 Pfd-1 (low)n		173,819	25.9499	3 %	103,800	5.21
IGI.PR.A	5.5288 %	5.2292 %	0.0000 Pfd-2n		420,313	26.0000	3 %	104,000	8.00
RY.PR.K	4.5192 %	3.9505 %	-0.7078 Pfd-1 (low)		263,789	26.0000	3 %	104,000	5.02
PWF.PR.D	4.9770 %	4.7109 %	0.3019 Pfd-1 (low)n		120,917	26.1200	3 %	104,480	7.74
TD.PR.J	4.8757 %	4.4360 %	-0.1255 Pfd-1 (low)n		328,941	26.1499	3 %	104,600	5.99
WN.PR.B	4.9048 %	4.4409 %	-0.4259 Pfd-2 (low)		295,142	26.2500	3 %	105,000	5.54
BNS.PR.G	6.6489 %	4.0258 %	0.2414 Pfd-1 (low)n		59,165	26.3200	3 %	105,280	0.25
CM.PR.A	5.0190 %	4.6055 %	0.1802 Pfd-1 (low)n		338,215	26.3999	3 %	105,600	6.94
CM.PR.N	5.1222 %	3.3382 %	-0.5483 Pfd-1 (low)n		41,745	26.6099	3 %	106,440	1.89
CM.PR.L	5.5793 %	2.9455 %	-0.3836 Pfd-1 (low)n		51,691	26.6700	3 %	106,680	0.73
ACO.PR.A	5.3819 %	4.8350 %	-0.3086 Pfd-2 (low)		44,641	26.7100	3 %	106,840	7.08
BMO.PR.F	5.1966 %	2.8060 %	-0.7644 Pfd-1 (low)n		125,353	26.7100	3 %	106,840	1.73
TD.PR.H	6.6355 %	-20.1790 %	-0.6711 Pfd-1 (low)n		72,662	26.7500	3 %	107,000	0.09
BNS.PR.H	6.2985 %	1.3650 %	-0.2898 Pfd-1 (low)n		47,371	26.8000	3 %	107,200	0.48
CM.PR.M	5.2704 %	3.8895 %	-0.4185 Pfd-1 (low)n		96,348	26.8099	3 %	107,240	1.66
GWO.PR.D	4.6296 %	1.4302 %	-1.1865 Pfd-1 (low)n		46,960	27.0000	3 %	108,000	2.06
BNS.PR.I	5.5188 %	2.4541 %	-0.9083 Pfd-1 (low)n		82,588	27.1799	3 %	108,720	1.20
CM.PR.T	5.4348 %	3.6219 %	-0.4602 Pfd-1 (low)n		62,935	27.6000	4 %	110,400	2.54
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>Bid)</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>
<u>Capital Gains Tax Due</u>									
								<u>0 %</u>	<u>0</u>
	<u>5.6339 %</u>	<u>2.7084 %</u>	<u>-0.2204</u>		<u>143,032</u>			<u>100 3,135,755</u>	<u>3.40</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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
BNF.PR.A	4.6875 %	4.7512 %	0.7461	Pfd-2 (low)	29,822	16.8000	17 %	67,200	15.87
TOC.PR.B	4.3151 %	4.3690 %	-0.1294	Pfd-2 (low)	30,662	18.2500	18 %	73,000	16.60
AL.PR.F	4.1462 %	4.1810 %	-0.7821	Pfd-2 (low)	29,219	20.3500	20 %	81,400	17.04
PWF.PR.A	3.8321 %	3.8558 %	0.2312	Pfd-1 (low)	44,912	20.5500	20 %	82,200	17.75
AL.PR.E	4.4821 %	-4.8016 %	-0.3802	Pfd-2 (low)	90,673	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>4.2862 %</u>	<u>2.0124 %</u>	<u>-0.1043</u>		<u>48,036</u>		<u>100 %</u>	<u>404,200</u>	<u>12.70</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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			
BBD.PR.D	7.6910 %	6.8152 %	7.1661	Pfd-2	283,181	17.8000	8 %	71,200	13.19
BCE.PR.Y	4.7718 %	4.5695 %	0.0000	Pfd-2	411,945	24.1000	11 %	96,400	16.30
BCE.PR.A	5.5726 %	4.6342 %	0.1205	Pfd-2	469,715	24.4499	11 %	97,800	15.51
BCE.PR.Z	5.4389 %	4.7571 %	0.6076	Pfd-2	40,821	24.4500	11 %	97,800	15.40
BC.PR.B	5.2690 %	3.8880 %	-0.2918	Pfd-2 (high)	184,349	24.9100	11 %	99,640	16.81
BC.PR.C	5.5169 %	3.8913 %	-0.3839	Pfd-2 (high)	161,824	25.1499	12 %	100,600	16.63
AIT.PR.A	5.4068 %	4.5132 %	-0.5686	Pfd-2 (low)	102,160	25.1999	12 %	100,800	15.67
BCE.PR.R	6.0388 %	4.3984 %	-1.1904	Pfd-2	51,966	25.5599	12 %	102,240	15.79
NA.PR.J	6.0241 %	4.1192 %	-2.3237	Pfd-2n	46,364	26.5600	12 %	106,240	2.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6913 %</u>	<u>4.5436 %</u>	<u>0.1007</u>		<u>189,051</u>		<u>100 %</u>	<u>872,718</u>	<u>14.15</u>

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