

HIMI Index - Ratchet

HIMI Account Number: J00000001

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
BCE.PR.S	3.3103 %	-9.2891 %	-0.6833	140,633	25.7000	100 %	102,800	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.3103 %</u>	<u>-9.2891 %</u>	<u>-0.6833</u>	<u>140,633</u>		<u>100 %</u>	<u>102,800</u>	<u>0.08</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading	Value	bid	weight	Value	Duration
					price			YTW
BNN.PR.G	5.5196 %	4.1424 %	0.0416	125,966	25.5000	12 %	102,000	16.34
BC.PR.C	5.3263 %	3.4476 %	-0.7748	61,556	26.0500	12 %	104,200	17.57
BCE.PR.C	5.3167 %	3.3473 %	-1.2165	660,674	26.0500	12 %	104,200	17.43
BC.PR.B	5.0384 %	3.3894 %	-1.0454	86,473	26.0500	12 %	104,200	17.82
AIT.PR.A	5.2303 %	3.7138 %	-1.1670	62,542	26.0500	12 %	104,200	17.06
BCE.PR.Z	5.0659 %	3.2624 %	-1.7309	162,778	26.2500	13 %	105,000	17.72
BCE.PR.R	5.8688 %	3.3817 %	-1.2319	38,989	26.3000	13 %	105,200	17.71
BCE.PR.A	5.1551 %	3.2379 %	-1.9555	459,457	26.4300	13 %	105,720	17.75
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.3147 %</u>	<u>3.4878 %</u>	<u>-1.1403</u>	<u>207,734</u>		<u>100 %</u>	<u>834,720</u>	<u>17.43</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	bid price	weight	Value	Duration
								YTW
TCA.PR.Y	5.5821 %	5.5176 %	-0.0512	272,070	50.1600	4 %	100,320	14.41
TCA.PR.X	5.5766 %	5.5113 %	-0.1508	157,957	50.2100	4 %	100,420	14.41
PWF.PR.H	5.7021 %	5.6609 %	0.6653	163,641	25.2100	4 %	100,840	6.66
POW.PR.B	5.2970 %	5.2567 %	-0.8392	481,554	25.2500	4 %	101,000	6.08
PWF.PR.E	5.4434 %	5.3659 %	-0.1715	203,479	25.2600	4 %	101,040	14.62
ENB.PR.A	5.4412 %	5.4901 %	-0.6850	84,178	25.2700	4 %	101,080	3.87
POW.PR.A	5.4752 %	5.1609 %	-0.2844	112,587	25.5700	4 %	102,280	4.30
CM.PR.P	5.3502 %	5.1573 %	-0.2742	241,555	25.7000	4 %	102,800	7.30
POW.PR.C	5.6311 %	5.4272 %	0.1425	249,596	25.7500	4 %	103,000	6.65
NA.PR.K	5.6796 %	5.4243 %	0.1403	464,513	25.7500	4 %	103,000	6.94
PWF.PR.G	5.7171 %	5.4413 %	0.3793	262,599	25.8000	4 %	103,200	6.41
BNS.PR.J	5.0774 %	4.8611 %	-0.9436	319,818	25.8500	4 %	103,400	7.98
CM.PR.D	5.5588 %	5.2999 %	0.3310	352,947	25.8600	4 %	103,440	6.93
CU.PR.A	5.5748 %	5.3875 %	0.8366	169,297	26.0100	4 %	104,040	6.75
CU.PR.B	5.7670 %	5.6001 %	1.6748	554,491	26.0100	4 %	104,040	6.85
LB.PR.D	5.7648 %	5.4898 %	-0.5898	60,223	26.0200	4 %	104,080	5.97
BMO.PR.H	5.0883 %	4.9099 %	-0.7857	201,565	26.0400	4 %	104,160	7.50
PWF.PR.I	5.7559 %	5.4278 %	0.5513	942,932	26.0600	4 %	104,240	6.87
RY.PR.O	5.2682 %	4.4826 %	-1.0245	79,658	26.1000	4 %	104,400	3.72
CM.PR.B	5.7361 %	5.2999 %	0.8808	461,717	26.1500	4 %	104,600	6.10
CM.PR.C	5.7252 %	5.3086 %	0.7919	408,567	26.2000	4 %	104,800	6.42
WN.PR.A	5.5238 %	5.1388 %	-0.8495	172,291	26.2500	4 %	105,000	6.02
MMF.PR.C	5.7331 %	5.2712 %	0.1280	196,335	26.6000	4 %	106,400	6.64
CL.PR.B	5.8455 %	5.2466 %	1.2083	93,377	26.7300	4 %	106,920	5.34
NA.PR.J	5.9746 %	2.7871 %	-0.3246	56,628	26.7800	4 %	107,120	2.00
RY.PR.S	5.5963 %	4.1196 %	-0.2946	209,821	27.2500	4 %	109,000	2.89
SLA.PR.E	5.9633 %	2.1411 %	0.0000	47,510	27.2500	4 %	109,000	1.88
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.5892 %	5.0316 %	0.0191	259,418		100	2,803,620	6.68

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HIMI Index - Interest Bearing

HIMI Account Number:J00000006

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
ENB.PR.B	7.4074 %	5.6406 %	1.0759	140,002	25.6500	11 %	102,600	0.97
MG.PR.A	8.2243 %	4.8807 %	1.7578	167,979	26.3000	11 %	105,200	1.16
ECA.PR.A	8.0462 %	3.9478 %	1.0020	160,967	26.4100	11 %	105,640	1.05
SU.PR.A	8.5558 %	1.8659 %	1.1621	281,440	26.4500	11 %	105,800	0.68
ENB.PR.C	7.5047 %	3.3472 %	0.0184	107,170	26.6500	11 %	106,600	1.24
BNN.PR.T	7.7715 %	6.6066 %	0.4114	155,488	26.7000	11 %	106,800	3.38
BNN.PR.S	7.7979 %	6.3528 %	0.3728	125,381	26.7700	11 %	107,080	3.02
ENB.PR.D	7.2491 %	5.7062 %	-0.0271	195,901	26.9000	11 %	107,600	3.15
FCI.PR.A	6.9444 %	-4.7979 %	-1.0484	33,747	10.8000	11 %	108,000	0.58
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.7203 %</u>	<u>3.7109 %</u>	<u>0.5169</u>	<u>151,778</u>		<u>100 %</u>	<u>955,320</u>	<u>1.70</u>

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HIMI Index - Split Share
HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	- bid price	- weight	Value	Duration - YTW
CVF.PR.A	5.9642 %	6.0194 %	1.1254	100,698	25.1500	12 %	100,600	3.90
ABK.PR.C	4.8710 %	2.1606 %	-0.9736	161,045	62.4100	12 %	102,664	0.68
BNA.PR.A	6.0652 %	5.8098 %	0.8639	43,505	25.7600	12 %	103,040	4.36
FBS.PR.A	5.2885 %	-1.6984 %	-0.5263	43,382	26.0000	12 %	104,000	0.45
PAY.PR.A	5.2481 %	4.4672 %	0.0447	40,839	26.2000	13 %	104,800	4.39
DIV.PR.A	5.5112 %	-3.1190 %	-0.0682	99,861	26.3100	13 %	105,240	0.08
CAC.PR.A	5.0943 %	3.8877 %	0.0000	33,550	26.5000	13 %	106,000	3.52
PIC.PR.A	5.3906 %	4.6861 %	0.0000	55,388	16.0000	13 %	106,672	5.96
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.4261 %</u>	<u>2.7626 %</u>	<u>0.0541</u>	<u>71,922</u>		<u>100 %</u>	<u>833,016</u>	<u>2.93</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	- bid price	- weight	Value	Duration
								YTW
MFC.PR.A	4.1922 %	4.4037 %	0.2465	4,642,737	24.4500	3 %	97,800	9.58
BNN.PR.J	5.4945 %	5.6571 %	2.2267	483,560	24.5700	3 %	98,280	9.98
BCE.PR.P	6.2745 %	-13.8340 %	-0.3397	142,193	25.5000	3 %	102,000	0.09
GWO.PR.E	4.6078 %	4.4798 %	0.1446	249,520	25.5000	3 %	102,000	6.45
GWO.PR.C	7.6000 %	6.9340 %	0.9795	27,460	25.5000	3 %	102,000	1.54
GWO.PR.X	4.6912 %	4.5738 %	0.7549	5,828,339	25.5800	3 %	102,320	8.01
TD.PR.N	4.4608 %	4.2504 %	0.0000	2,200,315	25.7800	3 %	103,120	8.34
RY.PR.K	4.5262 %	3.5789 %	-0.0184	178,573	25.9600	3 %	103,840	1.12
CM.PR.L	5.7275 %	4.1079 %	0.6716	91,245	25.9800	3 %	103,920	1.05
TD.PR.M	4.5054 %	4.1997 %	0.0000	820,120	26.0800	3 %	104,320	8.16
PWF.PR.J	4.4933 %	4.1561 %	-0.2948	405,593	26.1500	3 %	104,600	8.01
TD.PR.H	6.7748 %	-24.4069 %	-0.1135	40,414	26.2000	3 %	104,800	0.09
CM.PR.N	5.1766 %	2.8721 %	0.0000	37,087	26.3300	3 %	105,320	1.28
BNN.PR.I	5.1887 %	4.8483 %	0.1333	104,735	26.5000	3 %	106,000	7.94
WN.PR.B	4.8475 %	4.0578 %	0.0071	54,960	26.5600	3 %	106,240	5.09
PWF.PR.D	4.8946 %	4.3975 %	0.0935	67,381	26.5600	3 %	106,240	7.39
TD.PR.J	4.7878 %	3.5030 %	-0.1160	157,698	26.6300	3 %	106,520	2.20
BNN.PR.H	5.3940 %	4.9092 %	0.5371	182,092	26.6500	3 %	106,600	6.83
BNS.PR.I	5.6285 %	1.4166 %	-0.0429	38,708	26.6500	3 %	106,600	0.57
CM.PR.A	4.9719 %	4.2893 %	0.4196	125,570	26.6500	3 %	106,600	3.88
BMO.PR.I	4.4492 %	3.0085 %	-0.4694	147,513	26.6900	3 %	106,760	2.26
BMO.PR.F	5.1868 %	1.9617 %	-0.1952	146,168	26.7600	3 %	107,040	1.11
BMO.PR.G	4.4826 %	2.7317 %	-0.5607	200,054	26.7700	3 %	107,080	2.03
CM.PR.M	5.2528 %	2.2326 %	-0.2120	76,428	26.9000	4 %	107,600	1.05
CM.PR.R	4.5599 %	3.5996 %	-0.7039	107,821	27.1500	4 %	108,600	4.32
ACO.PR.A	5.2027 %	4.3950 %	0.2345	34,899	27.6300	4 %	110,520	6.64
IGI.PR.A	5.1709 %	4.3240 %	0.2083	302,777	27.8000	4 %	111,200	5.10
GWO.PR.D	4.4484 %	-4.5446 %	-2.4786	52,750	28.1000	4 %	112,400	1.24
CM.PR.T	5.3097 %	1.5624 %	-0.9435	65,963	28.2500	4 %	113,000	1.97
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>Value</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
	<u>5.1109 %</u>	<u>1.9802 %</u>	<u>-0.0102</u>	<u>565,797</u>			<u>100 3,063,320</u>	<u>4.21</u>
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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading Value	Value	bid price	weight	Value	Duration
								YTW
BNF.PR.A	4.4098 %	4.4503 %	2.6171	76,119	18.8500	12 %	75,400	16.50
BNN.PR.B	4.2174 %	4.2545 %	2.1379	534,129	19.7100	12 %	78,840	16.89
AL.PR.F	3.8389 %	3.8180 %	0.2940	54,669	23.2000	15 %	92,800	17.74
PWF.PR.A	3.5524 %	3.5247 %	0.4950	164,525	23.4000	15 %	93,600	18.41
TOC.PR.B	3.5524 %	3.5576 %	-0.7754	159,074	23.4000	15 %	93,600	18.31
MMF.PR.A	3.6461 %	3.6648 %	0.5650	36,500	23.4500	15 %	93,800	18.11
AL.PR.E	4.6117 %	-32.9357 %	1.3009	48,633	25.7500	16 %	103,000	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.9669 %</u>	<u>-2.1559 %</u>	<u>0.8777</u>	<u>145,229</u>		<u>100 %</u>	<u>631,040</u>	<u>14.84</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2003-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading	Value	bid	weight	Value	Duration
					price			YTW
W.PR.H	5.7054 %	5.6905 %	0.6543	103,884	24.1000	33 %	96,400	14.19
PWF.PR.F	5.3289 %	5.3513 %	-0.4741	330,011	24.6300	33 %	98,520	14.92
W.PR.J	5.6270 %	5.6700 %	0.0000	119,403	24.8800	34 %	99,520	14.38
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.5529 %</u>	<u>5.5701 %</u>	<u>0.0556</u>	<u>184,792</u>		<u>100 %</u>	<u>294,440</u>	<u>14.50</u>

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