

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2003-08-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>		<u>-</u>
						<u>price</u>	<u>weight</u>	<u>YTW</u>
BCE.PR.S	3.2538 %	-11.5323 %	-0.8825	Pfd-2	121,469	25.7500	100 %	103,000 0.08
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>3.2538 %</u>	<u>-11.5323 %</u>	<u>-0.8825</u>		<u>121,469</u>		<u>100 %</u>	<u>103,000 0.08</u>

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2003-08-29

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
BNN.PR.G	5.5088 %	3.8060 %	-1.0878	Pfd-2 (low)	99,824	25.5500	12 %	102,200	16.83
BC.PR.B	5.0872 %	3.3600 %	-0.9164	Pfd-2 (high)	55,533	25.8000	12 %	103,200	17.85
BCE.PR.Z	5.0950 %	3.3990 %	-0.8827	Pfd-2	99,811	26.1000	13 %	104,400	17.46
AIT.PR.A	5.2183 %	3.6551 %	-1.2780	Pfd-2 (low)	56,934	26.1100	13 %	104,440	17.13
BCE.PR.R	5.8935 %	3.3078 %	-1.3977	Pfd-2	33,353	26.1900	13 %	104,760	17.84
BC.PR.C	5.2757 %	3.2646 %	-1.6582	Pfd-2 (high)	50,293	26.3000	13 %	105,200	17.83
BCE.PR.A	5.1806 %	3.3757 %	-1.1034	Pfd-2	403,216	26.3000	13 %	105,200	17.49
BCE.PR.C	5.2562 %	3.3165 %	-1.3871	Pfd-2	512,919	26.3500	13 %	105,400	17.43
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3142 %</u>	<u>3.4343 %</u>	<u>-1.2153</u>		<u>164,787</u>		<u>100 %</u>	<u>834,800</u>	<u>17.48</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2003-08-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
TCA.PR.X	5.6000 %	5.5701 %	0.1374	Pfd-2 (low)	164,811	50.0000	3 %	100,000	14.28
TCA.PR.Y	5.5777 %	5.5432 %	0.0000	Pfd-2 (low)	229,343	50.2000	3 %	100,400	14.32
POW.PR.B	5.3075 %	5.3598 %	-0.5352	Pfd-2n	442,646	25.2000	3 %	100,800	5.99
ENB.PR.A	5.4455 %	5.2653 %	-0.8501	Pfd-2 (low)	70,661	25.2500	3 %	101,000	3.85
PWF.PR.E	5.4091 %	5.3543 %	-0.1875	Pfd-2 (high)n	146,730	25.4200	3 %	101,680	14.58
PWF.PR.H	5.6550 %	5.6015 %	0.5574	Pfd-2 (high)n	143,583	25.4200	3 %	101,680	6.59
POW.PR.A	5.4902 %	5.3239 %	0.0000	Pfd-2n	91,993	25.5000	3 %	102,000	4.21
POW.PR.C	5.6641 %	5.5830 %	0.6487	Pfd-2n	226,266	25.6000	4 %	102,400	6.56
GWO.PR.F	5.7060 %	5.3904 %	0.4811	Pfd-2 (high)n	61,064	25.8500	4 %	103,400	7.13
BNS.PR.J	5.0754 %	4.9049 %	-0.8239	Pfd-1 (low)n	270,846	25.8600	4 %	103,440	7.90
LB.PR.D	5.7915 %	5.6434 %	-0.1638	Pfd-2 (low)	60,979	25.9000	4 %	103,600	5.88
PWF.PR.G	5.6950 %	5.4476 %	0.4635	Pfd-2 (high)n	208,510	25.9000	4 %	103,600	6.33
BMO.PR.H	5.1040 %	4.8309 %	-0.8936	Pfd-1 (low)n	165,773	25.9600	4 %	103,840	7.52
CM.PR.D	5.5288 %	5.2815 %	0.1707	Pfd-1 (low)	297,576	26.0000	4 %	104,000	6.85
NA.PR.K	5.6228 %	5.3388 %	0.1420	Pfd-2	386,834	26.0100	4 %	104,040	6.87
RY.PR.O	5.2763 %	4.5989 %	-0.8377	Pfd-1 (low)n	69,795	26.0600	4 %	104,240	4.42
CM.PR.P	5.2682 %	4.9975 %	-0.2035	Pfd-1 (low)n	197,089	26.1000	4 %	104,400	7.23
PWF.PR.I	5.7339 %	5.4341 %	0.5144	Pfd-2 (high)n	548,293	26.1600	4 %	104,640	6.80
CU.PR.A	5.5238 %	5.1049 %	0.2549	Pfd-2	135,166	26.2500	4 %	105,000	6.79
WN.PR.A	5.5028 %	4.9109 %	-1.2077	Pfd-2 (low)	147,144	26.3500	4 %	105,400	6.04
CU.PR.B	5.6840 %	5.2386 %	0.7020	Pfd-2	344,855	26.3900	4 %	105,560	6.90
CM.PR.B	5.6818 %	5.2098 %	0.4663	Pfd-1 (low)	342,576	26.4000	4 %	105,600	6.03
CM.PR.C	5.6604 %	5.1933 %	0.4695	Pfd-1 (low)n	347,961	26.5000	4 %	106,000	6.35
MMF.PR.C	5.7547 %	5.3933 %	0.5029	Pfd-2 (high)n	174,535	26.5000	4 %	106,000	6.55
SLA.PR.E	6.0634 %	2.3184 %	0.1029	Pfd-1	43,045	26.8000	4 %	107,200	1.82
NA.PR.J	5.9193 %	2.4154 %	-0.4946	Pfd-2n	45,630	27.0300	4 %	108,120	1.92
CL.PR.B	5.7339 %	4.3405 %	0.1358	Pfd-1 (low)n	108,869	27.2500	4 %	109,000	3.11
RY.PR.S	5.5943 %	4.2229 %	-0.1956	Pfd-1 (low)n	181,313	27.2600	4 %	109,040	2.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5760 %</u>	<u>4.9815 %</u>	<u>-0.0221</u>		<u>201,663</u>		<u>100</u>	<u>2,916,080</u>	<u>6.58</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2003-08-29

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
ENB.PR.B	7.3615 %	5.4364 %	1.0306	Pfd-2	119,711	25.8100	11 %	103,240	0.89
FCF.PR.A	5.7971 %	2.7007 %	-0.8035	Pfd-2	683,907	10.3500	11 %	103,500	0.97
MG.PR.A	8.1932 %	4.8839 %	1.5538	Pfd-2	152,527	26.4000	11 %	105,600	1.08
ENB.PR.C	7.5643 %	4.2660 %	0.5654	Pfd-2	114,693	26.4400	11 %	105,760	1.16
SU.PR.A	8.5396 %	1.7976 %	1.1131	Pfd-2 (low)	270,330	26.5000	11 %	106,000	0.61
ECA.PR.A	8.0128 %	3.8388 %	0.9313	Pfd-2	157,551	26.5200	11 %	106,080	0.98
BNN.PR.S	7.7430 %	6.2801 %	0.2869	Pfd-2 (low)	126,771	26.9600	11 %	107,840	2.94
BNN.PR.T	7.6710 %	6.3651 %	0.1827	Pfd-2 (low)	136,860	27.0500	11 %	108,200	3.31
ENB.PR.D	7.1956 %	5.6091 %	-0.1352	Pfd-2	176,257	27.1000	11 %	108,400	3.07
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5689 %</u>	<u>4.5876 %</u>	<u>0.5237</u>		<u>214,047</u>		<u>100 %</u>	<u>954,620</u>	<u>1.68</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2003-08-29

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
ABK.PR.C	4.9191 %	2.0453 %	-0.3726	Pfd-2	75,158	61.8000	11 %	101,661	0.61
FBS.PR.A	5.3295 %	-3.5239 %	-0.3949	Pfd-2	30,367	25.8000	11 %	103,200	0.38
CVF.PR.A	5.7471 %	5.1445 %	0.2091	Pfd-2	70,856	26.1000	11 %	104,400	2.23
PAY.PR.A	5.2642 %	4.5180 %	0.1810	Pfd-1 (low)	32,939	26.1200	11 %	104,480	4.33
BSN.PR.A	5.2569 %	-8.2392 %	-0.2512	Pfd-2	32,851	24.0600	11 %	104,613	0.08
PIC.PR.A	5.4762 %	5.0208 %	0.2572	Pfd-2	36,943	15.7500	11 %	105,005	5.87
DIV.PR.A	5.4924 %	-1.9647 %	0.0000	Pfd-2	78,856	26.4000	11 %	105,600	0.08
BNA.PR.A	5.9048 %	5.1024 %	0.3891	Pfd-2	27,413	26.4600	11 %	105,840	2.03
CAC.PR.A	5.0752 %	3.8669 %	0.0000	Pfd-1	41,409	26.6000	11 %	106,400	3.44
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3867 %</u>	<u>1.3416 %</u>	<u>0.0043</u>		<u>47,348</u>		<u>100 %</u>	<u>941,199</u>	<u>2.13</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2003-08-29

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)	Bid)		Value	bid	weight		-
						price			YTW
MFC.PR.A	4.1752 %	4.2871 %	0.0613	Pfd-1 (low)n	2,753,306	24.5500	3 %	98,200	9.62
BNN.PR.J	5.3254 %	5.3835 %	1.7591	Pfd-2 (low)	355,522	25.3500	4 %	101,400	9.98
BCE.PR.P	6.2745 %	-8.0495 %	-0.2141	Pfd-2	162,498	25.5000	4 %	102,000	0.08
TD.PR.H	6.8905 %	1.2657 %	0.2786	Pfd-1 (low)n	40,340	25.7600	4 %	103,040	0.08
GWO.PR.X	4.6386 %	4.3433 %	0.2435	Pfd-2 (high)n	5,199,140	25.8700	4 %	103,480	8.05
BNN.PR.I	5.2803 %	5.1232 %	0.9015	Pfd-2 (low)	84,530	26.0400	4 %	104,160	7.83
PWF.PR.J	4.5019 %	4.2222 %	-0.1024	Pfd-2 (high)n	276,812	26.1000	4 %	104,400	7.92
TD.PR.M	4.4967 %	4.2170 %	0.0258	Pfd-1 (low)	596,450	26.1300	4 %	104,520	8.08
RY.PR.K	4.4950 %	-1.2728 %	-0.1710	Pfd-1 (low)	177,194	26.1400	4 %	104,560	0.08
GWO.PR.E	4.4950 %	3.9643 %	-0.5584	Pfd-2 (high)n	243,287	26.1400	4 %	104,560	6.48
TD.PR.N	4.3943 %	4.1078 %	-0.1102	Pfd-1 (low)n	1,140,194	26.1700	4 %	104,680	8.28
BMO.PR.F	5.2776 %	2.5257 %	0.0743	Pfd-1 (low)n	134,513	26.3000	4 %	105,200	1.04
BMO.PR.I	4.5101 %	3.2275 %	-0.2527	Pfd-1 (low)n	128,779	26.3300	4 %	105,320	2.20
CM.PR.R	4.6983 %	4.3815 %	0.2313	Pfd-1 (low)n	76,650	26.3500	4 %	105,400	4.22
BMO.PR.G	4.5369 %	2.8810 %	-0.3983	Pfd-1 (low)n	132,801	26.4500	4 %	105,800	1.97
PWF.PR.D	4.9149 %	4.5028 %	0.1202	Pfd-2 (high)n	57,394	26.4500	4 %	105,800	7.30
BNS.PR.I	5.6582 %	2.7342 %	0.0141	Pfd-1 (low)n	34,335	26.5100	4 %	106,040	0.49
CM.PR.N	5.1318 %	2.3352 %	-0.0576	Pfd-1 (low)n	27,510	26.5600	4 %	106,240	1.21
CM.PR.M	5.3120 %	3.5654 %	0.0000	Pfd-1 (low)n	65,245	26.6000	4 %	106,400	1.89
WN.PR.B	4.8203 %	4.0086 %	0.2616	Pfd-2 (low)	37,686	26.7100	4 %	106,840	5.02
BNN.PR.H	5.3241 %	4.7436 %	0.3857	Pfd-2 (low)	161,230	27.0000	4 %	108,000	4.45
TD.PR.J	4.7222 %	2.8779 %	-0.5724	Pfd-1 (low)n	135,999	27.0000	4 %	108,000	1.67
CM.PR.A	4.8911 %	3.9438 %	0.0399	Pfd-1 (low)n	130,507	27.0900	4 %	108,360	3.81
ACO.PR.A	5.2694 %	4.4432 %	0.2239	Pfd-2 (low)	28,744	27.2800	4 %	109,120	6.64
IGI.PR.A	5.2083 %	4.2756 %	0.1024	Pfd-2n	285,879	27.6000	4 %	110,400	5.09
CM.PR.T	5.4250 %	2.7688 %	0.0000	Pfd-1 (low)n	56,228	27.6500	4 %	110,600	1.89
GWO.PR.D	4.4484 %	-4.8556 %	-2.4610	Pfd-2 (high)n	45,346	28.1000	4 %	112,400	1.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0039 %</u>	<u>2.8072 %</u>	<u>-0.0149</u>		<u>453,334</u>		<u>100</u>	<u>2,854,920</u>	<u>4.28</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2003-08-29

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	price	weight		YTW
BNF.PR.A	4.3750 %	4.4304 %	2.6167	Pfd-2 (low)	58,948	19.0000	12 %	76,000	16.48
BNN.PR.B	4.0748 %	4.1228 %	1.8673	Pfd-2 (low)	678,925	20.4000	13 %	81,600	17.10
PWF.PR.A	3.5163 %	3.5129 %	0.5035	Pfd-2 (high)	182,417	23.6400	15 %	94,560	18.44
AL.PR.F	3.7265 %	3.7338 %	-0.0060	Pfd-2 (low)	41,190	23.9000	15 %	95,600	17.92
MMF.PR.A	3.5625 %	3.6034 %	0.2947	Pfd-2 (high)	37,646	24.0000	15 %	96,000	18.23
TOC.PR.B	3.4607 %	3.4705 %	-1.3401	Pfd-2 (low)	130,091	24.0200	15 %	96,080	18.45
AL.PR.E	4.6296 %	-28.9313 %	2.1927	Pfd-2 (low)	43,134	25.6500	16 %	102,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.8965 %</u>	<u>-1.4425 %</u>	<u>0.8137</u>		<u>158,157</u>		<u>100 %</u>	<u>642,440</u>	<u>15.00</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2003-08-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
W.PR.H	5.5781 %	5.5734 %	0.2167	Pfd-2 (low)	118,035	24.6500	33 %	98,600	14.28
PWF.PR.F	5.3138 %	5.3643 %	-0.3662	Pfd-2 (high)n	273,708	24.7000	33 %	98,800	14.85
W.PR.J	5.6361 %	5.7108 %	0.0000	Pfd-2 (low)	91,328	24.8400	33 %	99,360	14.27
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5095 %</u>	<u>5.5498 %</u>	<u>-0.0499</u>		<u>160,921</u>		<u>100 %</u>	<u>296,760</u>	<u>14.47</u>

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