

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-09-30

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			
BBD.PR.B	6.5776 %	7.2552 %	8.6987	Pfd-2	244,574	15.4000	17 %	61,600	13.82
BCE.PR.S	4.4474 %	4.4655 %	0.2366	Pfd-2	107,558	24.0000	27 %	96,000	16.57
TOC.PR.C	4.4369 %	4.4575 %	0.0000	Pfd-2 (low)	202,121	24.2500	27 %	97,000	16.59
RY.PR.E	3.8228 %	1.8372 %	-0.4517	Pfd-1 (low)	35,446	99.8499	28 %	99,850	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6388 %</u>	<u>4.2078 %</u>	<u>1.4486</u>		<u>136,934</u>		<u>100 %</u>	<u>354,450</u>	<u>11.45</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-09-30

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			
BBD.PR.D	9.1206 %	7.7413 %	8.9765	Pfd-2	340,809	15.0099	8 %	60,040	12.00
BCE.PR.Y	4.8117 %	4.4764 %	0.2520	Pfd-2	167,291	23.8999	13 %	95,600	16.45
BCE.PR.A	5.5840 %	4.4680 %	0.0117	Pfd-2	444,430	24.3999	13 %	97,600	15.63
BC.PR.C	5.6174 %	3.8222 %	-0.0880	Pfd-2 (high)	135,837	24.6999	13 %	98,800	16.86
BC.PR.B	5.3030 %	3.8021 %	-0.1804	Pfd-2 (high)	151,084	24.7500	13 %	99,000	17.06
AIT.PR.A	5.4283 %	4.3572 %	-0.5595	Pfd-2 (low)	77,215	25.1000	13 %	100,400	16.01
BCE.PR.R	6.0293 %	4.2124 %	-1.3697	Pfd-2	68,919	25.6000	13 %	102,400	15.96
NA.PR.J	5.9813 %	4.1628 %	-1.7397	Pfd-2n	45,236	26.7500	14 %	107,000	2.68
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.8291 %</u>	<u>4.4649 %</u>	<u>0.2038</u>		<u>168,050</u>		<u>100 %</u>	<u>760,838</u>	<u>14.07</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
ENB.PR.A	5.5533 %	5.6095 %	-1.6912	Pfd-2(low)	81,337	24.7600	7 %	99,040	14.45
BNS.PR.J	5.2395 %	5.1385 %	-0.8389	Pfd-1(low)n	417,171	25.0500	7 %	100,200	15.06
POW.PR.A	5.5866 %	5.5421 %	0.1203	Pfd-2(high)n	74,484	25.0599	7 %	100,240	4.92
CM.PR.P	5.4781 %	5.3797 %	0.0000	Pfd-1(low)n	314,585	25.1000	7 %	100,400	14.66
BMO.PR.H	5.2684 %	5.2260 %	-0.5813	Pfd-1(low)n	176,909	25.1499	7 %	100,600	14.80
WN.PR.A	5.6619 %	5.5061 %	-1.7041	Pfd-2(low)	317,561	25.6099	7 %	102,440	6.55
CM.PR.C	5.8005 %	5.4835 %	0.7146	Pfd-1(low)n	901,944	25.8599	7 %	103,440	6.95
PWF.PR.G	5.6840 %	5.5693 %	0.7133	Pfd-1(low)n	2,108,908	25.9499	7 %	103,800	6.82
LB.PR.D	5.7804 %	5.5022 %	-1.4585	Pfd-2(low)	77,253	25.9499	7 %	103,800	6.52
RY.PR.O	5.2885 %	4.8671 %	-1.1323	Pfd-1(low)n	81,565	26.0000	7 %	104,000	5.07
CM.PR.B	5.7648 %	5.3619 %	0.5705	Pfd-1(low)	799,505	26.0199	7 %	104,080	6.66
CL.PR.B	5.8302 %	5.2065 %	0.4667	Pfd-2(high)n	115,345	26.8000	7 %	107,200	5.92
HSB.PR.A	5.8086 %	3.6245 %	-0.4000	Pfd-2(high)	27,196	26.8999	7 %	107,600	2.81
RY.PR.S	5.6670 %	5.0577 %	-0.0176	Pfd-1(low)n	200,271	26.9100	7 %	107,640	5.68
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6041 %</u>	<u>5.2123 %</u>	<u>-0.3664</u>		<u>407,066</u>			<u>100 1,444,477</u>	<u>8.27</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-09-30

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	7.4761 %	7.3430 %	-0.1558	Pfd-2	117,994	25.0799	9 %	100,320	1.51	
TA.PR.C	7.6280 %	7.3754 %	0.0134	Pfd-2 (low)	259,622	25.3999	9 %	101,600	3.66	
TA.PR.B	7.9146 %	6.7907 %	0.6176	Pfd-2	110,750	25.7500	9 %	103,000	2.12	
ENB.PR.B	7.3501 %	5.6871 %	-0.8894	Pfd-2	145,616	25.8500	9 %	103,400	1.72	
BNN.PR.S	8.0073 %	7.2485 %	0.7603	Pfd-2 (low)	124,061	26.0700	9 %	104,280	3.63	
ENB.PR.C	7.6570 %	5.7887 %	-0.0867	Pfd-2	99,388	26.1200	9 %	104,480	1.96	
ENB.PR.D	7.4570 %	6.6480 %	-0.6289	Pfd-2	288,439	26.1499	9 %	104,600	3.76	
BNN.PR.T	7.9048 %	7.1307 %	0.6230	Pfd-2 (low)	358,112	26.2500	9 %	105,000	3.98	
AEC.PR.A	7.9738 %	4.9361 %	-0.1171	Pfd-2	120,117	26.6499	9 %	106,600	1.79	
MG.PR.A	8.1012 %	5.1674 %	0.0114	Pfd-2	131,686	26.6999	9 %	106,800	1.89	
SU.PR.A	8.3568 %	3.4740 %	-0.0835	Pfd-2 (low)	178,450	27.0799	9 %	108,320	1.44	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>7.8071 %</u>	<u>6.1239 %</u>	<u>0.0060</u>		<u>175,871</u>		<u>100</u>	<u>1,148,398</u>	<u>2.49</u>	

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2002-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
SPL.A	7.2143 %	7.9525 %	1.0649	Pfd-2	28,570	9.0099	10 %	90,099	7.76	
DIV.PR.A	5.8000 %	5.8392 %	-0.3832	Pfd-2	652,458	25.0000	11 %	100,000	5.89	
FBS.PR.A	5.4434 %	2.7014 %	-0.7477	Pfd-2	59,250	25.2600	11 %	101,040	0.29	
TDS.PR.A	5.8997 %	1.3945 %	-0.1946	Pfd-2	41,577	14.9499	11 %	101,704	0.21	
HPF.PR.A	5.6995 %	5.5608 %	0.4056	Pfd-1 (low)	104,487	25.6600	11 %	102,640	7.45	
BNA.PR.A	6.0676 %	5.7733 %	-0.4944	Pfd-2	50,889	25.7500	11 %	103,000	4.97	
BSN.PR.A	5.2678 %	4.6172 %	-1.4153	Pfd-2	118,256	24.0100	11 %	104,395	1.81	
PAY.PR.A	5.2682 %	4.6805 %	-0.4346	Pfd-1 (low)	92,944	26.1000	11 %	104,400	5.01	
CAC.PR.A	5.1724 %	4.3930 %	-0.5930	Pfd-1	37,940	26.1000	11 %	104,400	4.19	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.7366 %</u>	<u>4.7274 %</u>	<u>-0.3313</u>		<u>131,637</u>		<u>100 %</u>	<u>911,679</u>	<u>4.13</u>	

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
BNS.PR.E	7.1750 %	5.6897 %	0.2444	Pfd-1 (low)n	72,857	24.9200	3 %	99,680	0.16	
GWO.PR.E	4.6981 %	4.7210 %	0.6825	Pfd-1 (low)n	269,813	25.0100	3 %	100,040	8.84	
BCE.PR.P	6.3366 %	-8.7228 %	-0.2626	Pfd-2	456,971	25.2500	3 %	101,000	0.08	
BNN.PR.I	5.3502 %	5.2019 %	0.3903	Pfd-2 (low)	104,767	25.6999	3 %	102,800	8.40	
CM.PR.R	4.7892 %	4.5703 %	0.3381	Pfd-1 (low)n	199,257	25.8500	4 %	103,400	8.29	
NA.PR.I	6.2742 %	-2.8884 %	-0.2968	Pfd-2n	34,206	25.8999	4 %	103,600	0.08	
RY.PR.K	4.5192 %	4.0493 %	-0.3741	Pfd-1 (low)	231,968	26.0000	4 %	104,000	5.12	
RY.PR.J	6.8008 %	1.4562 %	-0.3135	Pfd-1 (low)n	104,534	26.1000	4 %	104,400	0.63	
BNN.PR.H	5.4845 %	5.1340 %	0.3117	Pfd-2 (low)	253,351	26.2100	4 %	104,840	7.35	
CM.PR.A	5.0380 %	4.5530 %	0.3385	Pfd-1 (low)n	165,403	26.3000	4 %	105,200	7.11	
CM.PR.N	5.1825 %	3.6472 %	-0.1210	Pfd-1 (low)n	29,618	26.3000	4 %	105,200	2.05	
WN.PR.B	4.8954 %	4.2795 %	-0.4254	Pfd-2 (low)	488,778	26.3000	4 %	105,200	5.71	
BNS.PR.G	6.6414 %	2.1317 %	0.2502	Pfd-1 (low)n	41,979	26.3500	4 %	105,400	0.41	
BMO.PR.G	4.5455 %	3.6326 %	-0.5930	Pfd-1 (low)n	143,394	26.3999	4 %	105,600	2.77	
PWF.PR.D	4.9150 %	4.6105 %	0.2330	Pfd-1 (low)n	83,770	26.4499	4 %	105,800	7.82	
BMO.PR.I	4.4896 %	3.5956 %	-0.7001	Pfd-1 (low)n	187,255	26.4499	4 %	105,800	2.99	
CM.PR.L	5.6151 %	3.1249 %	-0.1994	Pfd-1 (low)n	60,614	26.5000	4 %	106,000	0.89	
BNS.PR.H	6.3698 %	2.7661 %	0.0000	Pfd-1 (low)n	49,616	26.5000	4 %	106,000	0.65	
IGI.PR.A	5.4225 %	5.0494 %	0.1885	Pfd-2n	460,829	26.5100	4 %	106,040	8.08	
CM.PR.M	5.3220 %	4.0786 %	-0.0771	Pfd-1 (low)n	62,624	26.5500	4 %	106,200	1.82	
TD.PR.K	6.9079 %	-7.5980 %	-1.3462	Pfd-1 (low)n	36,506	26.6000	4 %	106,400	0.34	
TD.PR.J	4.7843 %	4.1188 %	-0.3433	Pfd-1 (low)n	296,594	26.6499	4 %	106,600	2.90	
ACO.PR.A	5.3618 %	4.8593 %	0.0000	Pfd-2 (low)	66,420	26.8099	4 %	107,240	7.15	
BNS.PR.I	5.5762 %	2.9245 %	-0.5453	Pfd-1 (low)n	67,960	26.8999	4 %	107,600	1.36	
TD.PR.H	6.5985 %	-19.8383 %	-0.4142	Pfd-1 (low)n	40,120	26.8999	4 %	107,600	0.09	
BMO.PR.F	5.0936 %	2.1800 %	-1.1545	Pfd-1 (low)n	146,756	27.2500	4 %	109,000	1.88	
CM.PR.T	5.4945 %	3.8102 %	0.0000	Pfd-1 (low)n	47,957	27.3000	4 %	109,200	2.70	
GWO.PR.D	4.4883 %	-0.0698 %	-1.8682	Pfd-1 (low)n	36,319	27.8500	4 %	111,400	1.99	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.5016 %</u>	<u>1.8087 %</u>	<u>-0.2245</u>		<u>150,390</u>			<u>100 2,951,236</u>	<u>3.47</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid	(at Disparity)	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
PWF.PR.A	3.7952 %	3.8312 %	0.4100	Pfd-1 (low)	70,171	20.7500	45 %	83,000	17.74
AL.PR.E	4.4379 %	-16.2302 %	0.0631	Pfd-2 (low)	120,119	25.3500	55 %	101,400	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.1486 %</u>	<u>-7.2004 %</u>	<u>0.2193</u>		<u>97,637</u>		<u>100 %</u>	<u>184,400</u>	<u>8.03</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2002-09-30

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		-
						price			YTW
BBD.PR.C	8.4005 %	8.6194 %	7.3284	Pfd-2	661,622	18.6000	10 %	74,400	10.66
W.PR.J	5.8923 %	5.9067 %	-0.2195	Pfd-2 (low)	110,997	23.7600	13 %	95,040	14.08
TRP.PR.Y	5.8333 %	5.7757 %	-0.7251	Pfd-2 (low)	113,335	48.0000	13 %	96,000	14.16
TRP.PR.X	5.8212 %	5.7624 %	-0.8578	Pfd-2 (low)	113,649	48.1000	13 %	96,200	14.17
PWF.PR.F	5.4461 %	5.5342 %	0.3440	Pfd-1 (low)n	307,033	24.1000	13 %	96,400	14.53
POW.PR.B	5.4816 %	5.4919 %	0.1427	Pfd-2 (high)n	243,606	24.3999	13 %	97,600	14.72
W.PR.H	5.6237 %	5.5639 %	-1.2340	Pfd-2 (low)	105,232	24.4499	13 %	97,800	14.41
PWF.PR.E	5.5668 %	5.5789 %	0.6059	Pfd-1 (low)n	110,451	24.6999	13 %	98,800	14.24
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9356 %</u>	<u>5.9507 %</u>	<u>0.4766</u>		<u>207,600</u>		<u>100 %</u>	<u>752,239</u>	<u>13.97</u>

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