

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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
BBD.PR.B	6.2502 %	6.8237 %	7.4260	Pfd-2	172,429	16.8500	26 %	67,400	14.16
BCE.PR.S	4.5298 %	4.5498 %	0.0895	Pfd-2	126,104	24.0199	37 %	96,080	16.41
TOC.PR.C	4.5058 %	4.5303 %	0.0165	Pfd-2 (low)	170,834	24.2699	37 %	97,080	16.46
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.9659 %</u>	<u>5.1307 %</u>	<u>1.9601</u>		<u>154,753</u>		<u>100 %</u>	<u>260,559</u>	<u>15.85</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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.D	7.7127 %	6.6363 %	6.9035	Pfd-2	319,911	17.7500	9 %	71,000	13.47
BCE.PR.Y	4.7482 %	4.4643 %	-0.0674	Pfd-2	462,678	24.2199	13 %	96,880	16.54
BCE.PR.A	5.5726 %	4.5270 %	0.0000	Pfd-2	564,726	24.4499	13 %	97,800	15.71
BC.PR.B	5.3116 %	4.0423 %	0.6869	Pfd-2 (high)	141,367	24.7100	13 %	98,840	16.62
AIT.PR.A	5.4829 %	4.5198 %	-0.1033	Pfd-2 (low)	73,113	24.8500	13 %	99,400	15.72
BC.PR.C	5.5611 %	4.0020 %	0.4795	Pfd-2 (high)	140,738	24.9499	13 %	99,800	16.52
BCE.PR.R	6.0411 %	4.2918 %	-1.3187	Pfd-2	51,052	25.5500	13 %	102,200	16.00
NA.PR.J	6.0491 %	4.1543 %	-2.1173	Pfd-2n	52,996	26.4500	14 %	105,800	2.63
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7469 %</u>	<u>4.5000 %</u>	<u>0.2985</u>		<u>218,834</u>		<u>100 %</u>	<u>771,719</u>	<u>14.08</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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	bid price	Value	Duration
		Bid)				weight		YTW
POW.PR.A	5.6000 %	5.6429 %	0.0865	Pfd-2 (high)n	87,163	25.0000	8 % 100,000	14.42
LB.PR.D	5.9500 %	6.0323 %	-0.8422	Pfd-2 (low)	67,503	25.2100	8 % 100,840	6.39
RY.PR.O	5.4455 %	5.2652 %	-0.6723	Pfd-1 (low)n	110,369	25.2500	8 % 101,000	5.03
WN.PR.A	5.7312 %	5.7695 %	-1.2855	Pfd-2 (low)	296,180	25.3000	8 % 101,200	6.45
CM.PR.C	5.9172 %	5.8464 %	1.1594	Pfd-1 (low)n	733,036	25.3500	8 % 101,400	6.83
ENB.PR.A	5.4134 %	5.3823 %	-2.5301	Pfd-2 (low)	88,004	25.3999	8 % 101,600	4.44
PWF.PR.G	5.7957 %	5.6781 %	0.7288	Pfd-1 (low)n	1,119,305	25.4499	8 % 101,800	6.85
CM.PR.B	5.8824 %	5.7434 %	1.0352	Pfd-1 (low)	692,556	25.5000	8 % 102,000	6.54
CL.PR.B	5.9524 %	5.6058 %	1.0814	Pfd-2 (high)n	148,212	26.2500	9 % 105,000	6.43
CLI.PR.A	6.1413 %	4.4431 %	0.5440	Pfd-1 (low)	30,306	26.4600	9 % 105,840	2.50
RY.PR.S	5.7331 %	5.0812 %	-0.1747	Pfd-1 (low)n	238,337	26.6000	9 % 106,400	5.68
HSB.PR.A	5.8368 %	3.9166 %	-0.3972	Pfd-2 (high)	27,335	26.7699	9 % 107,080	2.73
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>5.7853 %</u>	<u>5.3564 %</u>	<u>-0.1005</u>		<u>301,060</u>		<u>100 1,234,159</u>	<u>6.15</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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			
TA.PR.A	7.4553 %	7.5263 %	-0.5806	Pfd-2	124,608	25.1499	9 %	100,600	11.77
TA.PR.C	7.6793 %	7.7398 %	-0.0443	Pfd-2 (low)	249,565	25.2300	9 %	100,920	11.49
ENB.PR.B	7.4452 %	6.7793 %	-0.8596	Pfd-2	132,182	25.5199	9 %	102,080	1.63
TA.PR.B	7.8688 %	6.7839 %	0.3170	Pfd-2	106,790	25.8999	9 %	103,600	2.03
MG.PR.A	8.3192 %	6.9091 %	0.9315	Pfd-2	142,657	26.0000	9 %	104,000	1.79
ENB.PR.D	7.4943 %	6.9392 %	-0.7966	Pfd-2	243,414	26.0199	9 %	104,080	3.67
BNN.PR.T	7.9655 %	7.4862 %	0.5068	Pfd-2 (low)	286,677	26.0500	9 %	104,200	3.89
AEC.PR.A	8.1324 %	6.3542 %	0.4623	Pfd-2	119,167	26.1299	9 %	104,520	1.70
ENB.PR.C	7.6482 %	5.9883 %	-0.4865	Pfd-2	98,441	26.1499	9 %	104,600	1.88
BNN.PR.S	7.9373 %	7.1699 %	0.3597	Pfd-2 (low)	108,466	26.3000	9 %	105,200	3.55
SU.PR.A	8.4127 %	4.1863 %	0.0000	Pfd-2 (low)	171,263	26.8999	9 %	107,600	1.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8549 %</u>	<u>6.7016 %</u>	<u>-0.0138</u>		<u>162,004</u>		<u>100</u>	<u>1,141,397</u>	<u>4.02</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2002-10-31

Evaluation Timing : Trade Date

<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>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
TDS.PR.A	5.9195 %	-6.8615 %	-0.2312	Pfd-2	47,230	14.9000	12 %	101,365	0.13
FBS.PR.A	5.4006 %	-0.0638 %	-0.8310	Pfd-2	53,937	25.4600	12 %	101,840	0.20
DIV.PR.A	5.6641 %	5.5106 %	-1.0519	Pfd-2	479,314	25.6000	12 %	102,400	5.82
BNA.PR.A	6.0913 %	5.9544 %	-0.2304	Pfd-2	47,445	25.6499	12 %	102,600	4.88
CAC.PR.A	5.2427 %	4.8167 %	-0.1595	Pfd-1	33,307	25.7500	13 %	103,000	4.10
HPF.PR.A	5.6774 %	5.5051 %	0.1924	Pfd-1 (low)	70,488	25.7600	13 %	103,040	7.41
PAY.PR.A	5.3191 %	4.8678 %	-0.1273	Pfd-1 (low)	74,126	25.8500	13 %	103,400	4.94
BSN.PR.A	5.2351 %	2.9438 %	-1.7990	Pfd-2	64,943	24.1600	13 %	105,048	0.82
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5670 %</u>	<u>2.8554 %</u>	<u>-0.5326</u>		<u>108,680</u>		<u>100 %</u>	<u>822,692</u>	<u>3.54</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	bid	weight	Value	Duration
		Bid)	Bid)		Value	price			YTW
GWO.PR.E	4.7151 %	4.8084 %	0.2998	Pfd-1 (low)n	356,755	24.9200	3 %	99,680	8.75
BCE.PR.P	6.3291 %	-3.7506 %	-0.1559	Pfd-2	430,633	25.2800	3 %	101,120	0.08
LON.PR.E	7.1146 %	3.4735 %	0.0000	Pfd-1 (low)n	28,554	25.3000	3 %	101,200	0.16
LON.PR.D	7.1660 %	3.5515 %	0.0000	Pfd-1 (low)n	30,470	25.3000	3 %	101,200	0.16
CM.PR.R	4.8740 %	4.8348 %	0.3647	Pfd-1 (low)n	191,476	25.3999	3 %	101,600	8.17
BNN.PR.I	5.3922 %	5.3503 %	0.1492	Pfd-2 (low)	109,862	25.5000	3 %	102,000	8.29
PWF.PR.D	5.0781 %	4.9236 %	0.6639	Pfd-1 (low)n	99,526	25.6000	3 %	102,400	7.79
PWF.PR.C	6.8226 %	3.4743 %	0.0000	Pfd-1 (low)n	25,033	25.6499	3 %	102,600	0.40
RY.PR.J	6.9039 %	1.1611 %	-0.2146	Pfd-1 (low)n	130,201	25.7100	3 %	102,840	0.56
BMO.PR.G	4.6656 %	4.1720 %	-0.1912	Pfd-1 (low)n	134,613	25.7199	3 %	102,880	4.89
NA.PR.I	6.3009 %	-10.3060 %	-0.5235	Pfd-2n	41,505	25.7899	3 %	103,160	0.08
BMO.PR.I	4.6009 %	4.1049 %	-0.3696	Pfd-1 (low)n	183,285	25.8099	3 %	103,240	5.28
RY.PR.K	4.5367 %	3.9655 %	-0.6796	Pfd-1 (low)	208,371	25.8999	3 %	103,600	5.10
BNN.PR.H	5.5502 %	5.3603 %	0.3172	Pfd-2 (low)	210,280	25.8999	3 %	103,600	7.24
TD.PR.K	7.0646 %	-8.2307 %	-0.8964	Pfd-1 (low)n	44,620	26.0100	3 %	104,040	0.26
TD.PR.J	4.8664 %	4.3462 %	-0.3117	Pfd-1 (low)n	391,730	26.1999	3 %	104,800	6.07
WN.PR.B	4.8936 %	4.3373 %	-0.5306	Pfd-2 (low)	399,624	26.3099	3 %	105,240	5.63
BNS.PR.G	6.6515 %	3.1608 %	0.2432	Pfd-1 (low)n	48,969	26.3099	3 %	105,240	0.32
IGI.PR.A	5.4554 %	5.1798 %	-0.0357	Pfd-2n	420,128	26.3500	3 %	105,400	7.98
BNS.PR.H	6.4037 %	4.1385 %	0.2097	Pfd-1 (low)n	48,438	26.3599	3 %	105,440	0.56
CM.PR.A	5.0266 %	4.5753 %	0.0183	Pfd-1 (low)n	257,719	26.3599	3 %	105,440	7.02
TD.PR.H	6.7108 %	-13.5950 %	-0.3005	Pfd-1 (low)n	62,890	26.4499	3 %	105,800	0.09
BMO.PR.F	5.2358 %	3.1008 %	-0.5682	Pfd-1 (low)n	148,789	26.5100	3 %	106,040	1.81
CM.PR.N	5.1241 %	3.2225 %	-0.6166	Pfd-1 (low)n	33,662	26.6000	3 %	106,400	1.97
CM.PR.L	5.5835 %	2.7506 %	-0.4225	Pfd-1 (low)n	51,896	26.6499	3 %	106,600	0.81
ACO.PR.A	5.3738 %	4.9498 %	-0.0482	Pfd-2 (low)	46,210	26.7500	3 %	107,000	7.05
CM.PR.M	5.2724 %	3.7335 %	-0.4844	Pfd-1 (low)n	68,448	26.8000	3 %	107,200	1.74
BNS.PR.I	5.5433 %	2.6505 %	-0.7998	Pfd-1 (low)n	74,761	27.0599	3 %	108,240	1.27
GWO.PR.D	4.6041 %	1.1177 %	-1.3970	Pfd-1 (low)n	40,880	27.1499	3 %	108,600	2.14
CM.PR.T	5.5006 %	3.9767 %	-0.1376	Pfd-1 (low)n	61,947	27.2699	3 %	109,080	2.61
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>at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</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>5.6412 %</u>	<u>2.1507 %</u>	<u>-0.2191</u>		<u>145,257</u>			<u>100</u>	<u>3,131,673</u>
									<u>3.46</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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	4.6188 %	4.6632 %	0.7334	Pfd-2 (low)	26,831	17.0500	17 %	68,200	16.10	
TOC.PR.B	4.1230 %	4.1584 %	-0.5748	Pfd-2 (low)	27,683	19.1000	19 %	76,400	17.08	
PWF.PR.A	3.8603 %	3.8551 %	0.3084	Pfd-1 (low)	62,261	20.3999	20 %	81,600	17.75	
AL.PR.F	4.1159 %	4.1188 %	-0.7501	Pfd-2 (low)	30,456	20.5000	20 %	82,000	17.17	
AL.PR.E	4.4590 %	0.8326 %	0.0000	Pfd-2 (low)	100,270	25.2300	25 %	100,920	0.24	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>4.2347 %</u>	<u>3.3537 %</u>	<u>-0.0739</u>		<u>52,899</u>		<u>100 %</u>	<u>409,120</u>	<u>12.91</u>	

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2002-10-31

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	7.8125 %	7.8875 %	5.7010	Pfd-2	584,417	20.0000	8 %	80,000	11.54
PWF.PR.F	5.5614 %	5.5896 %	0.2796	Pfd-1(low)n	252,119	23.6000	9 %	94,400	14.54
TRP.PR.Y	5.8578 %	5.8385 %	-0.4755	Pfd-2(low)	127,187	47.7999	9 %	95,600	14.02
W.PR.H	5.7316 %	5.7220 %	-0.6821	Pfd-2(low)	79,624	23.9899	9 %	95,960	14.16
W.PR.J	5.8333 %	5.8818 %	-0.5081	Pfd-2(low)	99,659	24.0000	9 %	96,000	14.06
TRP.PR.X	5.8212 %	5.7972 %	-0.8354	Pfd-2(low)	103,895	48.1000	9 %	96,200	14.07
PWF.PR.E	5.6889 %	5.6551 %	0.9402	Pfd-1(low)n	122,887	24.1700	9 %	96,680	14.27
POW.PR.B	5.4928 %	5.5351 %	0.0680	Pfd-2(high)n	236,557	24.3500	9 %	97,400	14.60
BNS.PR.J	5.3138 %	5.2564 %	-0.5836	Pfd-1(low)n	385,496	24.6999	9 %	98,800	14.85
CM.PR.P	5.5556 %	5.5028 %	0.1613	Pfd-1(low)n	326,833	24.7500	9 %	99,000	14.45
BMO.PR.H	5.3213 %	5.2293 %	-0.7727	Pfd-1(low)n	181,985	24.8999	9 %	99,600	14.91
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.7829 %</u>	<u>5.7725 %</u>	<u>0.2108</u>		<u>222,367</u>			<u>1001,049,639</u>	<u>14.18</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved