

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	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
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	
	4.9659 %	5.1307 %	1.9601		154,753		100 %	260,559	15.85

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	11 %	80,000	11.54
PWF.PR.F	5.5614 %	5.5896 %	0.2796	Pfd-1(low)n	252,119	23.6000	13 %	94,400	14.54
TRP.PR.Y	5.8578 %	5.8385 %	-0.4755	Pfd-2(low)	127,187	47.7999	13 %	95,600	14.02
W.PR.H	5.7316 %	5.7220 %	-0.6821	Pfd-2(low)	79,624	23.9899	13 %	95,960	14.16
W.PR.J	5.8333 %	5.8818 %	-0.5081	Pfd-2(low)	99,659	24.0000	13 %	96,000	14.06
TRP.PR.X	5.8212 %	5.7972 %	-0.8354	Pfd-2(low)	103,895	48.1000	13 %	96,200	14.07
PWF.PR.E	5.6889 %	5.6551 %	0.9402	Pfd-1(low)n	122,887	24.1700	13 %	96,680	14.27
POW.PR.B	5.4928 %	5.5351 %	0.0680	Pfd-2(high)n	236,557	24.3500	13 %	97,400	14.60
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9356 %</u>	<u>5.9477 %</u>	<u>0.4519</u>		<u>192,540</u>		<u>100 %</u>	<u>752,239</u>	<u>13.96</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	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
BNS.PR.J	5.3138 %	5.2564 %	-0.5836	Pfd-1(low)n	385,496	24.6999	7 %	98,800	14.85
CM.PR.P	5.5556 %	5.5028 %	0.1613	Pfd-1(low)n	326,833	24.7500	7 %	99,000	14.45
BMO.PR.H	5.3213 %	5.2293 %	-0.7727	Pfd-1(low)n	181,985	24.8999	7 %	99,600	14.91
POW.PR.A	5.6000 %	5.6429 %	0.0865	Pfd-2(high)n	87,163	25.0000	7 %	100,000	14.42
LB.PR.D	5.9500 %	6.0323 %	-0.8422	Pfd-2(low)	67,503	25.2100	7 %	100,840	6.39
RY.PR.O	5.4455 %	5.2652 %	-0.6723	Pfd-1(low)n	110,369	25.2500	7 %	101,000	5.03
WN.PR.A	5.7312 %	5.7695 %	-1.2855	Pfd-2(low)	296,180	25.3000	7 %	101,200	6.45
CM.PR.C	5.9172 %	5.8464 %	1.1594	Pfd-1(low)n	733,036	25.3500	7 %	101,400	6.83
ENB.PR.A	5.4134 %	5.3823 %	-2.5301	Pfd-2(low)	88,004	25.3999	7 %	101,600	4.44
PWF.PR.G	5.7957 %	5.6781 %	0.7288	Pfd-1(low)n	1,119,305	25.4499	7 %	101,800	6.85
CM.PR.B	5.8824 %	5.7434 %	1.0352	Pfd-1(low)	692,556	25.5000	7 %	102,000	6.54
CL.PR.B	5.9524 %	5.6058 %	1.0814	Pfd-2(high)n	148,212	26.2500	7 %	105,000	6.43
RY.PR.S	5.7331 %	5.0812 %	-0.1747	Pfd-1(low)n	238,337	26.6000	7 %	106,400	5.68
HSB.PR.A	5.8368 %	3.9166 %	-0.3972	Pfd-2(high)	27,335	26.7699	8 %	107,080	2.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6778 %</u>	<u>5.4186 %</u>	<u>-0.2106</u>		<u>320,482</u>			<u>100 1,425,718</u>	<u>8.21</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

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	7.1744 %	7.8889 %	1.2005	Pfd-2	21,141	9.0600	10 %	90,600	7.73	
TDS.PR.A	5.9195 %	-6.8615 %	-0.2312	Pfd-2	47,230	14.9000	11 %	101,365	0.13	
FBS.PR.A	5.4006 %	-0.0638 %	-0.8310	Pfd-2	53,937	25.4600	11 %	101,840	0.20	
DIV.PR.A	5.6641 %	5.5106 %	-1.0519	Pfd-2	479,314	25.6000	11 %	102,400	5.82	
BNA.PR.A	6.0913 %	5.9544 %	-0.2304	Pfd-2	47,445	25.6499	11 %	102,600	4.88	
CAC.PR.A	5.2427 %	4.8167 %	-0.1595	Pfd-1	33,307	25.7500	11 %	103,000	4.10	
HPF.PR.A	5.6774 %	5.5051 %	0.1924	Pfd-1 (low)	70,488	25.7600	11 %	103,040	7.41	
PAY.PR.A	5.3191 %	4.8678 %	-0.1273	Pfd-1 (low)	74,126	25.8500	11 %	103,400	4.94	
BSN.PR.A	5.2351 %	2.9438 %	-1.7990	Pfd-2	64,943	24.1600	12 %	105,048	0.82	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.7264 %</u>	<u>3.3547 %</u>	<u>-0.3607</u>		<u>99,996</u>		<u>100 %</u>	<u>913,292</u>	<u>3.96</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	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		
						price			YTW
GWO.PR.E	4.7151 %	4.8084 %	0.2998	Pfd-1 (low)n	356,755	24.9200	4 %	99,680	8.75
BCE.PR.P	6.3291 %	-3.7506 %	-0.1559	Pfd-2	430,633	25.2800	4 %	101,120	0.08
CM.PR.R	4.8740 %	4.8348 %	0.3647	Pfd-1 (low)n	191,476	25.3999	4 %	101,600	8.17
BNN.PR.I	5.3922 %	5.3503 %	0.1492	Pfd-2 (low)	109,862	25.5000	4 %	102,000	8.29
PWF.PR.D	5.0781 %	4.9236 %	0.6639	Pfd-1 (low)n	99,526	25.6000	4 %	102,400	7.79
RY.PR.J	6.9039 %	1.1611 %	-0.2146	Pfd-1 (low)n	130,201	25.7100	4 %	102,840	0.56
BMO.PR.G	4.6656 %	4.1720 %	-0.1912	Pfd-1 (low)n	134,613	25.7199	4 %	102,880	4.89
NA.PR.I	6.3009 %	-10.3060 %	-0.5235	Pfd-2n	41,505	25.7899	4 %	103,160	0.08
BMO.PR.I	4.6009 %	4.1049 %	-0.3696	Pfd-1 (low)n	183,285	25.8099	4 %	103,240	5.28
BNN.PR.H	5.5502 %	5.3603 %	0.3172	Pfd-2 (low)	210,280	25.8999	4 %	103,600	7.24
RY.PR.K	4.5367 %	3.9655 %	-0.6796	Pfd-1 (low)	208,371	25.8999	4 %	103,600	5.10
TD.PR.K	7.0646 %	-8.2307 %	-0.8964	Pfd-1 (low)n	44,620	26.0100	4 %	104,040	0.26
TD.PR.J	4.8664 %	4.3462 %	-0.3117	Pfd-1 (low)n	391,730	26.1999	4 %	104,800	6.07
WN.PR.B	4.8936 %	4.3373 %	-0.5306	Pfd-2 (low)	399,624	26.3099	4 %	105,240	5.63
BNS.PR.G	6.6515 %	3.1608 %	0.2432	Pfd-1 (low)n	48,969	26.3099	4 %	105,240	0.32
IGI.PR.A	5.4554 %	5.1798 %	-0.0357	Pfd-2n	420,128	26.3500	4 %	105,400	7.98
BNS.PR.H	6.4037 %	4.1385 %	0.2097	Pfd-1 (low)n	48,438	26.3599	4 %	105,440	0.56
CM.PR.A	5.0266 %	4.5753 %	0.0183	Pfd-1 (low)n	257,719	26.3599	4 %	105,440	7.02
TD.PR.H	6.7108 %	-13.5950 %	-0.3005	Pfd-1 (low)n	62,890	26.4499	4 %	105,800	0.09
BMO.PR.F	5.2358 %	3.1008 %	-0.5682	Pfd-1 (low)n	148,789	26.5100	4 %	106,040	1.81
CM.PR.N	5.1241 %	3.2225 %	-0.6166	Pfd-1 (low)n	33,662	26.6000	4 %	106,400	1.97
CM.PR.L	5.5835 %	2.7506 %	-0.4225	Pfd-1 (low)n	51,896	26.6499	4 %	106,600	0.81
ACO.PR.A	5.3738 %	4.9498 %	-0.0482	Pfd-2 (low)	46,210	26.7500	4 %	107,000	7.05
CM.PR.M	5.2724 %	3.7335 %	-0.4844	Pfd-1 (low)n	68,448	26.8000	4 %	107,200	1.74
BNS.PR.I	5.5433 %	2.6505 %	-0.7998	Pfd-1 (low)n	74,761	27.0599	4 %	108,240	1.27
GWO.PR.D	4.6041 %	1.1177 %	-1.3970	Pfd-1 (low)n	40,880	27.1499	4 %	108,600	2.14
CM.PR.T	5.5006 %	3.9767 %	-0.1376	Pfd-1 (low)n	61,947	27.2699	4 %	109,080	2.61
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4910 %</u>	<u>2.0052 %</u>	<u>-0.2427</u>		<u>157,909</u>			<u>100 2,826,674</u>	<u>3.81</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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid	(at Disparity)	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
PWF.PR.A	3.8603 %	3.8551 %	0.3084	Pfd-1 (low)	62,261	20.3999	45 %	81,600	17.75
AL.PR.E	4.4590 %	0.8326 %	0.0000	Pfd-2 (low)	100,270	25.2300	55 %	100,920	0.24
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.1913 %</u>	<u>2.1839 %</u>	<u>0.1379</u>		<u>83,277</u>		<u>100 %</u>	<u>182,520</u>	<u>8.07</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