

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
					<u>price</u>			
BCE.PR.S	3.1868 %	2.4039 %	-0.4838	85,900	25.4500	100 %	101,800	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.1868 %</u>	<u>2.4039 %</u>	<u>-0.4838</u>	<u>85,900</u>		<u>100 %</u>	<u>101,800</u>	<u>0.08</u>

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HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings	Holdings bid price	Holdings weight	Market Value	Modified Duration	YTW
BNN.PR.G	5.4980 %	3.6440 %	-0.2414	106,134	25.6000		12 %	102,400	17.06	
BC.PR.B	5.0676 %	3.1774 %	-0.9290	60,344	25.9000		12 %	103,600	18.34	
BCE.PR.A	5.2004 %	3.1621 %	-1.1763	269,385	26.2000		13 %	104,800	17.80	
AIT.PR.A	5.2004 %	3.4457 %	-0.8890	53,838	26.2000		13 %	104,800	17.65	
BCE.PR.Z	5.0756 %	3.1664 %	-1.1471	79,069	26.2000		13 %	104,800	17.79	
BCE.PR.R	5.8666 %	3.2297 %	-0.9319	30,810	26.3100		13 %	105,240	17.91	
BC.PR.C	5.2557 %	3.1547 %	-1.3345	59,894	26.4000		13 %	105,600	18.19	
BCE.PR.C	5.2422 %	3.2014 %	-1.0818	555,010	26.4200		13 %	105,680	17.55	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.3008 %</u>	<u>3.2715 %</u>	<u>-0.9690</u>	<u>152,345</u>			<u>100 %</u>	<u>836,920</u>	<u>17.79</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Trading	-	-	Value	Duration
		Bid)		Value	bid	weight		
					price			YTW
TCA.PR.Y	5.5978 %	5.5039 %	0.5337	220,336	50.0200	3 %	100,040	14.48
POW.PR.B	5.3181 %	5.2469 %	-0.5506	368,134	25.1500	3 %	100,600	5.99
PWF.PR.F	5.2083 %	5.2887 %	-0.7045	274,612	25.2000	3 %	100,800	14.93
POW.PR.A	5.5336 %	5.2932 %	0.1394	110,060	25.3000	3 %	101,200	4.19
CM.PR.P	5.4113 %	5.2488 %	0.0636	175,083	25.4100	3 %	101,640	7.22
CM.PR.E	5.5010 %	5.4067 %	0.7858	5,602,244	25.4500	3 %	101,800	7.15
PWF.PR.E	5.3816 %	5.3537 %	-0.0813	129,831	25.5500	3 %	102,200	14.51
POW.PR.C	5.6619 %	5.4324 %	0.5343	211,075	25.6100	3 %	102,440	6.58
PWF.PR.H	5.5999 %	5.5244 %	0.4231	124,684	25.6700	3 %	102,680	6.51
ENB.PR.A	5.3295 %	4.8080 %	-1.0481	58,679	25.8000	3 %	103,200	3.77
CM.PR.D	5.5609 %	5.2300 %	0.5837	276,705	25.8500	3 %	103,400	6.86
BNS.PR.J	5.0578 %	4.9149 %	-0.4877	250,194	25.9500	3 %	103,800	7.81
GWO.PR.F	5.6622 %	5.3466 %	0.4548	156,613	26.0500	3 %	104,200	7.05
WN.PR.A	5.5619 %	5.1653 %	-0.3192	136,150	26.0700	3 %	104,280	5.94
LB.PR.D	5.7471 %	5.3449 %	-0.0805	61,832	26.1000	3 %	104,400	5.90
BMO.PR.H	5.0553 %	4.7575 %	-0.7562	163,460	26.2100	3 %	104,840	7.44
CU.PR.B	5.7013 %	5.3512 %	0.9934	250,071	26.3100	3 %	105,240	6.80
CU.PR.A	5.5091 %	5.1314 %	0.2491	98,354	26.3200	3 %	105,280	6.70
NA.PR.K	5.5566 %	5.2309 %	0.0000	326,956	26.3200	3 %	105,280	6.80
RY.PR.O	5.2182 %	4.4121 %	-0.7553	73,736	26.3500	3 %	105,400	2.73
PWF.PR.I	5.6391 %	5.2534 %	0.3454	478,177	26.6000	4 %	106,400	6.73
CM.PR.C	5.6222 %	4.9195 %	0.4605	330,978	26.6800	4 %	106,720	5.02
CM.PR.B	5.6180 %	4.7959 %	0.3783	400,657	26.7000	4 %	106,800	3.11
PWF.PR.G	5.5243 %	5.0312 %	-0.1924	178,645	26.7000	4 %	106,800	6.27
MMF.PR.C	5.6882 %	5.0550 %	0.0991	171,537	26.8100	4 %	107,240	5.95
SLA.PR.E	6.0409 %	2.2196 %	0.1392	39,179	26.9000	4 %	107,600	1.74
NA.PR.J	5.9457 %	2.7750 %	-0.1336	47,324	26.9100	4 %	107,640	1.83
CL.PR.B	5.7636 %	4.6387 %	0.4814	96,730	27.1100	4 %	108,440	3.02
RY.PR.S	5.4659 %	3.4983 %	-0.7072	146,025	27.9000	4 %	111,600	2.73
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 Bid</u>	<u>Price (at Disparity Bid)</u>	<u>Average Trading Value</u>	<u>Holdings - bid price</u>	<u>Holdings - weight</u>	<u>Market Value</u>	<u>Modified Duration</u>	<u>YTW</u>
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<u>5.5360 %</u>	<u>4.8904 %</u>	<u>0.0286</u>	<u>372,652</u>	<u>100</u>	<u>3,031,960</u>	<u>6.35</u>
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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2003-09-30

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
FCF.PR.A	5.7971 %	2.1242 %	-1.0039	430,443	10.3500	11 %	103,500	0.89
SU.PR.A	8.7408 %	2.3360 %	2.1703	309,185	25.8900	11 %	103,560	0.53
ENB.PR.C	7.7160 %	4.6680 %	0.6620	108,155	25.9200	11 %	103,680	1.09
ENB.PR.B	7.3218 %	3.0640 %	0.0000	113,828	25.9500	11 %	103,800	0.83
MG.PR.A	8.2874 %	4.3671 %	1.6278	153,886	26.1000	11 %	104,400	1.01
ECA.PR.A	8.1045 %	3.2077 %	0.9709	182,938	26.2200	11 %	104,880	0.91
BNN.PR.S	7.7172 %	5.6634 %	-0.0951	143,221	27.0500	11 %	108,200	2.92
BNN.PR.T	7.6287 %	5.7643 %	-0.2645	120,371	27.2000	11 %	108,800	3.30
ENB.PR.D	7.1272 %	4.8401 %	-1.0857	157,262	27.3600	12 %	109,440	3.05
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.6036 %</u>	<u>4.0260 %</u>	<u>0.3192</u>	<u>190,111</u>		<u>100 %</u>	<u>950,260</u>	<u>1.64</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
ABK.PR.C	4.9343 %	2.9910 %	-0.3995	48,756	61.6100	11 %	101,348	0.52
CVF.PR.A	5.9055 %	5.6151 %	0.2950	50,529	25.4000	11 %	101,600	3.80
FBS.PR.A	5.3922 %	-0.5867 %	0.0000	32,613	25.5000	11 %	102,000	0.29
DIV.PR.A	5.6289 %	5.0805 %	0.0000	86,739	25.7600	11 %	103,040	2.18
PAY.PR.A	5.2783 %	4.5707 %	0.0431	32,473	26.0500	11 %	104,200	4.26
PIC.PR.A	5.5041 %	5.1863 %	0.4085	89,439	15.6700	11 %	104,472	5.77
CAC.PR.A	5.0828 %	3.6337 %	-0.2301	38,991	26.5600	11 %	106,240	3.40
DCF.PR.A	6.5592 %	-23.4508 %	0.0000	32,164	26.6800	11 %	106,720	0.09
BNA.PR.A	5.8407 %	-1.0577 %	-0.0675	29,276	26.7500	11 %	107,000	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.5733 %</u>	<u>0.1341 %</u>	<u>0.0053</u>	<u>48,872</u>		<u>100 %</u>	<u>936,620</u>	<u>2.26</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Trading	-	-	Value	Duration
	Bid	Bid)	price	Value	bid	weight		
					price			YTW
MFC.PR.A	4.1331 %	4.2191 %	0.1289	1,682,135	24.8000	3 %	99,200	9.54
BNN.PR.J	5.3465 %	5.3338 %	2.0517	286,234	25.2500	4 %	101,000	10.04
BCE.PR.P	6.2549 %	-23.2600 %	-0.5555	130,238	25.5800	4 %	102,320	0.09
BNN.PR.I	5.3398 %	5.1526 %	1.1989	82,853	25.7500	4 %	103,000	7.84
GWO.PR.E	4.5367 %	4.1646 %	-0.1304	196,239	25.9000	4 %	103,600	6.38
TD.PR.H	6.7930 %	-8.5905 %	0.0000	42,131	26.1300	4 %	104,520	0.08
CM.PR.N	5.1805 %	2.2134 %	0.0000	34,819	26.3100	4 %	105,240	1.13
RY.PR.K	4.4508 %	-8.3575 %	-0.3123	139,867	26.4000	4 %	105,600	0.08
GWO.PR.X	4.5455 %	4.1340 %	-0.1197	4,249,395	26.4000	4 %	105,600	7.98
TD.PR.M	4.4323 %	4.0808 %	-0.0069	378,669	26.5100	4 %	106,040	8.01
TD.PR.N	4.3380 %	3.9926 %	-0.2676	845,213	26.5100	4 %	106,040	8.21
PWF.PR.J	4.4239 %	4.0443 %	-0.5149	219,579	26.5600	4 %	106,240	7.85
BNS.PR.I	5.6285 %	2.0075 %	0.0000	26,971	26.6500	4 %	106,600	0.40
CM.PR.M	5.3001 %	2.1790 %	-0.0385	57,243	26.6600	4 %	106,640	0.90
BMO.PR.F	5.1888 %	0.9770 %	-0.3622	104,480	26.7500	4 %	107,000	0.96
BNN.PR.H	5.3718 %	4.7334 %	0.6349	162,575	26.7600	4 %	107,040	4.42
CM.PR.R	4.6194 %	3.7813 %	-0.2618	92,510	26.8000	4 %	107,200	4.19
BMO.PR.I	4.4293 %	2.5009 %	-0.7313	173,411	26.8100	4 %	107,240	2.12
BMO.PR.G	4.4643 %	2.1552 %	-0.8257	152,991	26.8800	4 %	107,520	1.89
TD.PR.J	4.7205 %	3.0134 %	-0.4104	125,153	27.0100	4 %	108,040	1.59
PWF.PR.D	4.8130 %	4.2149 %	-0.0467	62,285	27.0100	4 %	108,040	3.73
WN.PR.B	4.7579 %	3.5715 %	-0.0966	45,198	27.0600	4 %	108,240	5.00
ACO.PR.A	5.2273 %	4.3788 %	0.1265	29,797	27.5000	4 %	110,000	6.56
CM.PR.A	4.8182 %	3.3060 %	-0.5037	130,006	27.5000	4 %	110,000	3.78
CM.PR.T	5.3879 %	1.7765 %	-0.4722	73,253	27.8400	4 %	111,360	1.83
IGI.PR.A	5.1616 %	4.1684 %	0.1146	260,278	27.8500	4 %	111,400	5.01
GWO.PR.D	4.4170 %	-5.9035 %	-2.6541	48,265	28.3000	4 %	113,200	1.07
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.9639 %</u>	<u>1.2801 %</u>	<u>-0.1626</u>	<u>358,075</u>		<u>100</u>	<u>2,877,920</u>	<u>4.07</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
BNF.PR.A	3.6324 %	3.6084 %	1.1403	98,447	21.6800	13 %	86,720	18.19
BNN.PR.B	3.6124 %	3.5890 %	0.9855	545,628	21.8000	13 %	87,200	18.24
AL.PR.F	3.5156 %	3.5272 %	0.0364	47,794	24.0000	14 %	96,000	18.32
PWF.PR.A	3.2676 %	3.2738 %	0.0000	121,414	24.1000	15 %	96,400	18.95
TOC.PR.B	3.2609 %	3.2372 %	-0.8941	145,763	24.1500	15 %	96,600	19.06
MMF.PR.A	3.2794 %	3.3010 %	0.2907	29,538	24.7000	15 %	98,800	19.06
AL.PR.E	4.4031 %	-24.8146 %	2.3824	49,547	25.5500	15 %	102,200	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.5720 %</u>	<u>-0.9295 %</u>	<u>0.5635</u>	<u>142,293</u>		<u>100 %</u>	<u>663,920</u>	<u>15.79</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2003-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
				Value	bid	weight		YTW
					price			
W.PR.H	5.5894 %	5.5223 %	0.3823	128,806	24.6000	33 %	98,400	14.46
W.PR.J	5.6566 %	5.6666 %	0.2540	83,936	24.7500	33 %	99,000	14.44
TCA.PR.X	5.6034 %	5.5096 %	0.4513	147,333	49.9700	34 %	99,940	14.47
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6165 %</u>	<u>5.5661 %</u>	<u>0.3627</u>	<u>120,094</u>		<u>100 %</u>	<u>297,340</u>	<u>14.46</u>

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