

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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
IQI.PR.A	5.8824 %	7.3866 %	1.6425	Pfd-2 (low)	69,190	21.2500	10 %	85,000	12.59
NT.PR.G	5.3728 %	No Sol!	1.0557	Pfd-2 (high)	267,798	22.8000	11 %	91,200	No Sol!
NT.PR.F	5.5435 %	6.4620 %	1.6596	Pfd-2 (high)	265,356	23.0000	11 %	92,000	13.38
BCE.PR.Y	4.9041 %	6.2522 %	1.3903	Pfd-2 (high)	169,940	23.4500	11 %	93,800	13.77
BCE.PR.S	5.6170 %	6.2245 %	1.0287	Pfd-2 (high)	62,230	23.5000	11 %	94,000	13.75
TOC.PR.C	5.2301 %	6.4911 %	-0.8952	Pfd-2	406,269	23.9000	11 %	95,600	13.35
BBD.PR.B	5.6701 %	6.4936 %	-1.0430	Pfd-2	246,526	24.2500	11 %	97,000	13.19
MMF.PR.B	6.1492 %	6.2596 %	-2.4282	Pfd-2n	116,454	24.8000	12 %	99,200	13.43
CLI.PR.A	6.4613 %	6.4573 %	1.5321	Pfd-1 (low)	3,619,086	25.1499	12 %	100,600	4.47
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6554 %</u>		<u>0.4033</u>		<u>606,896</u>		<u>100 %</u>	<u>848,400</u>	

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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
TOC.PR.B	6.8056 %	6.8639 %	0.2220	Pfd-2	31,409	18.0000	42 %	72,000	12.75
AL.PR.E	7.0565 %	7.1661 %	0.6253	Pfd-2 (low)	131,702	24.8000	58 %	99,200	12.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9509 %</u>	<u>7.0390 %</u>	<u>0.4557</u>		<u>89,523</u>		<u>100 %</u>	<u>171,200</u>	<u>12.46</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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	8.4270 %	8.5030 %	1.7961	Pfd-2 (high)	118,764	22.2500	13 %	89,000	10.87
TA.PR.B	8.7845 %	8.8570 %	2.5622	Pfd-2 (high)	315,704	23.2000	14 %	92,800	10.51
MG.PR.A	9.1074 %	9.1820 %	0.7302	Pfd-2	246,812	23.7500	14 %	95,000	10.20
ENB.PR.B	7.9167 %	7.9538 %	-2.1326	Pfd-2	169,322	24.0000	14 %	96,000	11.38
AEC.PR.A	8.6912 %	8.7431 %	-0.2948	Pfd-2	377,536	24.4500	14 %	97,800	10.58
ENB.PR.C	8.0000 %	8.0195 %	-2.3455	Pfd-2	322,621	25.0000	15 %	100,000	11.26
SU.PR.A	8.6539 %	7.7962 %	-1.0214	Pfd-2 (low)	260,978	26.1500	15 %	104,600	3.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.5095 %</u>	<u>8.4228 %</u>	<u>-0.1599</u>		<u>260,742</u>		<u>100 %</u>	<u>675,200</u>	<u>9.66</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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
GT.PR.A	6.1111 %	7.1788 %	0.0000	Pfd-2	46,735	13.5000	24 %	90,005	6.47
CAC.PR.A	5.7447 %	6.4961 %	0.1176	Pfd-1	82,658	23.5000	25 %	94,000	5.91
MUH.PR.A	5.7491 %	6.4115 %	-0.5086	Pfd-2	74,255	14.3500	25 %	95,671	6.21
PIC.PR.A	5.8874 %	6.8628 %	0.0000	Pfd-2	26,347	14.6500	26 %	97,672	3.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.8701 %	6.7324 %	-0.0997		57,384		100 %	377,348	5.41

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
GWO.PR.E	5.2222 %	5.7863 %	0.5507	Pfd-1(low)n	99,127	22.5000	3 %	90,000	9.95
PWF.PR.D	5.5675 %	6.0985 %	0.8769	Pfd-1(low)n	90,281	23.3500	3 %	93,400	8.94
CM.PR.R	5.2906 %	5.6776 %	0.0370	Pfd-1(low)n	151,671	23.4000	3 %	93,600	9.49
BMO.PR.I	4.9479 %	5.4358 %	-0.1055	Pfd-1(low)n	395,748	24.0000	3 %	96,000	6.97
RY.PR.K	4.8958 %	5.4020 %	-0.1931	Pfd-1(low)	408,377	24.0000	3 %	96,000	6.82
BMO.PR.G	5.0000 %	5.5207 %	0.0000	Pfd-1(low)n	224,757	24.0000	3 %	96,000	6.63
W.PR.K	5.1760 %	5.8092 %	-0.1149	Pfd-2(low)	99,871	24.1500	3 %	96,600	4.23
GWO.PR.D	5.0710 %	5.5677 %	0.2285	Pfd-1(low)n	60,886	24.6500	3 %	98,600	4.22
W.PR.F	4.9696 %	5.7779 %	0.1585	Pfd-2(low)	22,668	24.6500	3 %	98,600	1.67
IPS.PR.A	5.5556 %	5.9871 %	0.0000	Pfd-2(low)	107,955	24.7500	3 %	99,000	3.83
CM.PR.N	5.4520 %	5.4233 %	-0.1543	Pfd-1(low)n	84,688	25.0000	3 %	100,000	6.20
CM.PR.M	5.6520 %	5.6213 %	0.0023	Pfd-1(low)n	215,638	25.0000	3 %	100,000	6.00
CM.PR.T	5.9172 %	5.8032 %	0.0000	Pfd-1(low)n	1,114,378	25.3500	3 %	101,400	7.72
BMO.PR.F	5.4753 %	5.4416 %	-0.1143	Pfd-1(low)n	552,633	25.3500	3 %	101,400	5.84
BCE.PR.P	6.2745 %	5.3825 %	0.1258	Pfd-2(high)	98,043	25.5000	3 %	102,000	2.12
LON.PR.E	7.0588 %	6.4532 %	0.3724	Pfd-1(low)n	41,204	25.5000	3 %	102,000	2.48
NA.PR.I	6.2741 %	5.8179 %	-0.6189	Pfd-2n	47,189	25.9000	3 %	103,600	3.77
CM.PR.L	5.7231 %	5.1588 %	-0.4437	Pfd-1(low)n	82,340	26.0000	3 %	104,000	5.30
BMO.PR.E	8.6372 %	5.2351 %	0.2715	Pfd-1(low)n	107,872	26.0500	3 %	104,200	0.86
CM.PR.K	6.7179 %	5.2095 %	0.0000	Pfd-1(low)n	44,393	26.0500	3 %	104,200	1.58
BNS.PR.H	6.4674 %	5.7627 %	0.0447	Pfd-1(low)n	123,289	26.1000	3 %	104,400	4.67
BNS.PR.I	5.7143 %	5.0234 %	-0.5657	Pfd-1(low)n	262,425	26.2500	3 %	105,000	5.29
BNS.PR.E	6.8114 %	4.9566 %	0.0000	Pfd-1(low)n	104,571	26.2500	3 %	105,000	2.43
NA.PR.H	7.5614 %	5.6094 %	0.0000	Pfd-2n	32,991	26.4500	3 %	105,800	1.93
BNS.PR.F	6.6981 %	5.5876 %	0.0000	Pfd-1(low)n	79,562	26.5000	3 %	106,000	4.11
BNS.PR.G	6.6038 %	5.6166 %	0.0000	Pfd-1(low)n	77,566	26.5000	3 %	106,000	4.48
GWO.PR.B	7.0169 %	5.0601 %	0.0000	Pfd-1(low)n	29,692	26.5500	3 %	106,200	2.49
PWF.PR.C	6.5913 %	4.9419 %	0.0000	Pfd-1(low)n	29,707	26.5500	3 %	106,200	2.62
CFS.PR.B	6.9098 %	5.3996 %	0.0477	Pfd-2(high)n	32,143	26.6000	3 %	106,400	2.53
LON.PR.D	6.8158 %	4.7838 %	0.0000	Pfd-1(low)n	33,889	26.6000	3 %	106,400	2.50
LB.PR.A	8.2083 %	5.5703 %	0.0000	Pfd-2(low)	30,391	26.6500	3 %	106,600	1.74
RY.PR.H	8.3955 %	4.3742 %	0.0201	Pfd-1(low)n	128,581	26.8000	3 %	107,200	1.31
RY.PR.J	6.5498 %	4.4866 %	-0.1941	Pfd-1(low)n	127,819	27.1000	3 %	108,400	2.81

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
TD.PR.H	6.5498 %		5.3470 %	-0.2227	Pfd-1 (low)n	62,017	27.1000	3 % 108,400		1.98
NA.PR.G	8.0720 %		4.1044 %	-0.3553	Pfd-2n	32,524	27.1000	3 % 108,400		1.51
	Cash							0 %	0	
	Dividends Due							0 %	0	
	Income Tax Due							0 %	0	
	Capital Gains Tax Due							0 %	0	
	<u>6.3173 %</u>		<u>5.3940 %</u>	<u>-0.0156</u>		<u>147,470</u>		<u>100 3,577,000</u>		<u>4.11</u>
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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-03-31

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	Duration
		Bid)			Value	bid	weight		-
						price			YTW
TRP.PR.Y	7.7348 %	7.7517 %	2.0183	Pfd-2 (low)	183,679	36.2000	7 %	72,400	11.75
TRP.PR.X	7.7348 %	7.7533 %	1.5686	Pfd-2 (low)	180,619	36.2000	7 %	72,400	11.75
BNS.PR.J	6.5136 %	6.5302 %	0.2133	Pfd-1 (low)n	240,088	20.1500	8 %	80,600	13.24
PWF.PR.E	6.7073 %	6.8529 %	0.9192	Pfd-1 (low)n	118,129	20.5000	8 %	82,000	12.65
ENB.PR.A	6.7073 %	6.8062 %	-0.9994	Pfd-2 (low)	93,798	20.5000	8 %	82,000	12.77
W.PR.J	6.7797 %	6.8155 %	-0.9944	Pfd-2 (low)	118,824	20.6500	8 %	82,600	12.84
W.PR.H	6.5476 %	6.5808 %	-1.6016	Pfd-2 (low)	119,254	21.0000	8 %	84,000	13.15
CM.PR.P	6.4706 %	6.4855 %	0.0000	Pfd-1 (low)n	282,480	21.2500	9 %	85,000	13.30
BMO.PR.H	6.2353 %	6.3301 %	-0.2176	Pfd-1 (low)n	226,064	21.2500	9 %	85,000	13.40
CP.PR.A	6.5394 %	6.5340 %	-1.8238	Pfd-2	146,912	21.6000	9 %	86,400	13.20
POW.PR.A	6.4815 %	6.4985 %	0.0000	Pfd-2 (high)n	79,151	21.6000	9 %	86,400	13.22
RY.PR.O	5.7292 %	5.8014 %	-2.4933	Pfd-1 (low)n	90,380	24.0000	10 %	96,000	14.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.6446 %	6.6918 %	-0.3637		155,178		100 %	994,800	13.00

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