

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2000-04-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Rating		Trading Value	bid price	Value	Duration
		Bid)				weight		YTW
IQW.PR.A	5.8140 %	6.0380 %	-2.4807	Pfd-3 (high)	80,650	21.5000	10 %	86,000 14.08
NT.PR.G	5.2688 %	No Sol!	1.4857	Pfd-2 (high)	348,767	23.2500	11 %	93,000 No Sol!
BCE.PR.Y	4.8832 %	6.0974 %	0.9454	Pfd-2 (high)	233,871	23.5500	11 %	94,200 14.05
NT.PR.F	5.2577 %	5.9452 %	0.1329	Pfd-2 (high)	328,676	24.2500	11 %	97,000 13.90
BCE.PR.S	5.4433 %	6.0240 %	0.4101	Pfd-2 (high)	61,168	24.2500	11 %	97,000 13.87
BBD.PR.B	5.6584 %	6.6017 %	-0.7128	Pfd-2	207,784	24.3000	11 %	97,200 13.16
TOC.PR.C	5.1230 %	6.5813 %	-0.7584	Pfd-2	328,052	24.4000	11 %	97,600 13.18
MMF.PR.B	6.1368 %	6.2817 %	-2.1122	Pfd-2n	84,851	24.8500	12 %	99,400 13.34
CLI.PR.A	6.3725 %	6.2506 %	1.5166	Pfd-1 (low)	2,357,098	25.5000	12 %	102,000 4.40
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	5.5571 %		-0.1529		463,620		100 %	863,400

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2000-04-28

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	6.7680 %	6.8614 %	0.0000	Pfd-2	47,655	18.1000	42 %	72,400	12.69
AL.PR.E	7.0707 %	7.2209 %	0.8282	Pfd-2 (low)	133,789	24.7500	58 %	99,000	12.12
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9428 %</u>	<u>7.0691 %</u>	<u>0.4783</u>		<u>97,406</u>		<u>100 %</u>	<u>171,400</u>	<u>12.36</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-04-28

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	8.3333 %	8.4640 %	1.2454	Pfd-2 (high)	107,330	22.5000	13 %	90,000	10.85
MG.PR.A	9.3032 %	9.4626 %	1.3520	Pfd-2	216,866	23.2500	14 %	93,000	9.92
TA.PR.B	8.6908 %	8.8216 %	2.5383	Pfd-2 (high)	307,614	23.4500	14 %	93,800	10.48
ENB.PR.B	8.0000 %	8.0995 %	-1.7996	Pfd-2	163,632	23.7500	14 %	95,000	11.18
ENB.PR.C	8.1967 %	8.2920 %	-1.5323	Pfd-2	266,801	24.4000	14 %	97,600	10.96
AEC.PR.A	8.5513 %	8.6546 %	-0.7831	Pfd-2	381,915	24.8500	15 %	99,400	10.59
SU.PR.A	8.5396 %	7.5670 %	-1.5177	Pfd-2 (low)	232,831	26.5000	16 %	106,000	3.31
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.5145 %</u>	<u>8.4623 %</u>	<u>-0.1235</u>		<u>241,419</u>		<u>100 %</u>	<u>674,800</u>	<u>9.51</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2000-04-28

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	6.0000 %	6.9731 %	0.0002	Pfd-2	46,563	13.7500	24 %	91,671	6.41
CAC.PR.A	5.6250 %	6.2152 %	0.4468	Pfd-1	82,669	24.0000	25 %	96,000	5.85
MUH.PR.A	5.6897 %	6.0786 %	-0.5784	Pfd-2	66,104	14.5000	25 %	96,672	6.25
PIC.PR.A	5.8277 %	6.2084 %	0.0000	Pfd-2	20,877	14.8000	26 %	98,672	3.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7833 %	6.3603 %	-0.0339		53,928		100 %	383,014	5.39

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-04-28

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			
GWO.PR.E	5.3899 %	6.1575 %	1.2045	Pfd-1 (low)n	95,628	21.8000	2 %	87,200	9.79
PWF.PR.D	5.5914 %	6.0393 %	0.4307	Pfd-1 (low)n	80,316	23.2500	3 %	93,000	9.00
RY.PR.K	4.9894 %	5.5619 %	-0.0081	Pfd-1 (low)	428,942	23.5500	3 %	94,200	6.82
CM.PR.R	5.2126 %	5.5641 %	0.0000	Pfd-1 (low)n	128,241	23.7500	3 %	95,000	9.43
BMO.PR.I	4.9790 %	5.5885 %	0.0000	Pfd-1 (low)n	371,402	23.8500	3 %	95,400	6.88
BMO.PR.G	4.9896 %	5.5530 %	0.0000	Pfd-1 (low)n	247,221	24.0500	3 %	96,200	6.55
IPS.PR.A	5.5781 %	5.8450 %	-0.1424	Pfd-2 (low)	121,920	24.6500	3 %	98,600	3.81
GWO.PR.D	5.0710 %	5.3574 %	0.0000	Pfd-1 (low)n	87,611	24.6500	3 %	98,600	4.21
W.PR.F	4.9495 %	5.7982 %	0.0000	Pfd-2 (low)	45,569	24.7500	3 %	99,000	1.59
W.PR.K	5.0000 %	5.0734 %	-1.0005	Pfd-2 (low)	65,013	25.0000	3 %	100,000	4.17
CM.PR.N	5.4303 %	5.4251 %	-0.2527	Pfd-1 (low)n	108,113	25.1000	3 %	100,400	6.12
CM.PR.M	5.5960 %	5.5237 %	0.0000	Pfd-1 (low)n	226,817	25.2500	3 %	101,000	5.93
CM.PR.L	5.8814 %	5.7654 %	0.0000	Pfd-1 (low)n	69,406	25.3000	3 %	101,200	5.20
BCE.PR.P	6.2868 %	5.6814 %	0.3768	Pfd-2 (high)	109,754	25.4500	3 %	101,800	2.05
BMO.PR.F	5.4325 %	5.3758 %	-0.3218	Pfd-1 (low)n	408,443	25.5500	3 %	102,200	5.77
BNS.PR.I	5.8594 %	5.5854 %	0.0106	Pfd-1 (low)n	216,532	25.6000	3 %	102,400	5.19
NA.PR.I	6.3477 %	5.5959 %	-0.6143	Pfd-2n	48,023	25.6000	3 %	102,400	2.83
CM.PR.T	5.8366 %	5.6795 %	0.0000	Pfd-1 (low)n	690,424	25.7000	3 %	102,800	7.66
CM.PR.K	6.7308 %	5.6054 %	0.0000	Pfd-1 (low)n	45,688	26.0000	3 %	104,000	1.50
BNS.PR.E	6.8769 %	5.5293 %	0.4678	Pfd-1 (low)n	109,778	26.0000	3 %	104,000	2.35
NA.PR.H	7.6923 %	5.7402 %	0.0000	Pfd-2n	32,011	26.0000	3 %	104,000	1.89
BNS.PR.H	6.4305 %	5.7322 %	0.0510	Pfd-1 (low)n	105,138	26.2500	3 %	105,000	4.59
RY.PR.J	6.7362 %	5.3102 %	0.1107	Pfd-1 (low)n	122,398	26.3500	3 %	105,400	3.17
RY.PR.H	8.5227 %	4.1549 %	0.0000	Pfd-1 (low)n	220,673	26.4000	3 %	105,600	1.26
CFS.PR.B	6.9358 %	5.0146 %	0.0000	Pfd-2 (high)n	32,848	26.5000	3 %	106,000	2.50
BNS.PR.G	6.6038 %	5.7145 %	0.0433	Pfd-1 (low)n	65,738	26.5000	3 %	106,000	4.40
LON.PR.D	6.8415 %	5.0931 %	0.0000	Pfd-1 (low)n	38,204	26.5000	3 %	106,000	2.42
LON.PR.E	6.7925 %	5.0405 %	0.0000	Pfd-1 (low)n	35,685	26.5000	3 %	106,000	2.42
BMO.PR.E	8.4746 %	3.3077 %	-0.1354	Pfd-1 (low)n	80,205	26.5500	3 %	106,200	0.79
NA.PR.G	8.2237 %	4.2043 %	-0.3164	Pfd-2n	28,699	26.6000	3 %	106,400	1.46
LB.PR.A	8.1929 %	4.4863 %	-0.4209	Pfd-2 (low)	37,519	26.7000	3 %	106,800	1.71
TD.PR.H	6.6479 %	5.4673 %	-0.1445	Pfd-1 (low)n	54,495	26.7000	3 %	106,800	1.94
BNS.PR.F	6.6355 %	5.4580 %	-0.1053	Pfd-1 (low)n	79,439	26.7500	3 %	107,000	4.04

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
GWO.PR.B	6.9645 %		4.9061 %	0.0000	Pfd-1 (low)n	28,006	26.7500	3 % 107,000	2.42	
PWF.PR.C	6.5421 %		4.7924 %	0.0000	Pfd-1 (low)n	22,903	26.7500	3 % 107,000	2.55	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>6.3286 %</u>		<u>5.3204 %</u>	<u>-0.0283</u>		<u>132,029</u>		<u>100 3,570,600</u>	<u>4.04</u>	
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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-04-28

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	- weight	Value	Duration
		Bid)							YTW
TRP.PR.Y	7.6190 %	7.6848 %	1.9894	Pfd-2 (low)	172,017	36.7500	7 %	73,500	11.77
TRP.PR.X	7.5676 %	7.6340 %	2.1734	Pfd-2 (low)	153,784	37.0000	7 %	74,000	11.83
W.PR.H	6.5476 %	6.6197 %	-1.2452	Pfd-2 (low)	121,026	21.0000	8 %	84,000	13.05
W.PR.J	6.6351 %	6.7090 %	-1.0239	Pfd-2 (low)	107,285	21.1000	8 %	84,400	12.93
PWF.PR.E	6.4252 %	6.4728 %	0.1630	Pfd-1 (low)n	110,714	21.4000	8 %	85,600	13.27
BNS.PR.J	6.0345 %	6.0816 %	-0.3957	Pfd-1 (low)n	201,320	21.7500	8 %	87,000	13.82
ENB.PR.A	6.2785 %	6.3982 %	-1.9560	Pfd-2 (low)	92,183	21.9000	9 %	87,600	13.26
POW.PR.A	6.3348 %	6.3977 %	0.0000	Pfd-2 (high)n	85,532	22.1000	9 %	88,400	13.34
BMO.PR.H	5.9152 %	6.0111 %	-0.6814	Pfd-1 (low)n	175,492	22.4000	9 %	89,600	13.75
CM.PR.P	6.0976 %	6.1181 %	-0.3916	Pfd-1 (low)n	244,945	22.5500	9 %	90,200	13.70
CP.PR.A	6.2225 %	6.2594 %	-2.5800	Pfd-2	143,628	22.7000	9 %	90,800	13.55
RY.PR.O	5.8511 %	5.8544 %	-1.5936	Pfd-1 (low)n	97,964	23.5000	9 %	94,000	14.18
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.4231 %</u>	<u>6.4818 %</u>	<u>-0.5405</u>		<u>141,814</u>			<u>1001,029,100</u>	<u>13.25</u>

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