

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2000-05-31

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 price	weight		YTW
NTL.PR.G	5.3030 %	6.4634 %	0.6762 Pfd-2 (high)		228,159	23.1000	12 %	92,400	13.56
BCE.PR.Y	4.8117 %	6.3929 %	0.6877 Pfd-2 (high)		220,790	23.9000	12 %	95,600	13.62
NTL.PR.F	5.2254 %	6.2123 %	0.0000 Pfd-2 (high)		308,922	24.4000	12 %	97,600	13.64
TOC.PR.C	5.1020 %	6.8223 %	-1.0141 Pfd-2		363,352	24.5000	13 %	98,000	12.83
BBD.PR.B	5.5894 %	6.6790 %	-1.2653 Pfd-2		253,142	24.6000	13 %	98,400	2.09
BCE.PR.S	5.3441 %	6.2260 %	0.0000 Pfd-2 (high)		65,986	24.7000	13 %	98,800	13.54
MMF.PR.B	6.1245 %	6.5064 %	-1.9639 Pfd-2n		73,130	24.9000	13 %	99,600	3.99
CLI.PR.A	6.2863 %	6.0807 %	1.1655 Pfd-1 (low)		1,252,706	25.8500	13 %	103,400	4.32
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4835 %</u>	<u>6.4205 %</u>	<u>-0.2178</u>		<u>352,374</u>		<u>100 %</u>	<u>783,800</u>	<u>9.61</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2000-05-31

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	7.0000 %	7.1458 %	0.0000	Pfd-2	66,340	18.7500	43 %	75,000	12.25
AL.PR.E	7.5000 %	0.0009 %	0.3510	Pfd-2 (low)	164,605	25.0000	57 %	100,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2857 %</u>	<u>3.0630 %</u>	<u>0.2006</u>		<u>122,491</u>		<u>100 %</u>	<u>175,000</u>	<u>5.30</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-05-31

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	8.1699 %	8.3580 %	1.2099	Pfd-2 (high)	100,833	22.9500	14 %	91,800	10.88
ENB.PR.B	8.1897 %	8.3746 %	-0.9507	Pfd-2	148,721	23.2000	14 %	92,800	10.85
TA.PR.B	8.5811 %	8.7784 %	2.3015	Pfd-2 (high)	325,961	23.7500	14 %	95,000	10.44
MG.PR.A	9.1074 %	9.3363 %	0.9989	Pfd-2	202,096	23.7500	14 %	95,000	9.94
ENB.PR.C	8.1633 %	8.3244 %	-1.4486	Pfd-2	201,532	24.5000	14 %	98,000	10.85
AEC.PR.A	8.4830 %	8.6538 %	-0.8271	Pfd-2	368,486	25.0500	15 %	100,200	10.51
SU.PR.A	8.4440 %	7.4232 %	-1.7505	Pfd-2 (low)	204,781	26.8000	16 %	107,200	3.22
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.4494 %</u>	<u>8.4471 %</u>	<u>-0.1119</u>		<u>223,306</u>		<u>100 %</u>	<u>680,000</u>	<u>9.42</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2000-05-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating		Trading Value	bid price	weight	Value	Duration
									YTW
GT.PR.A	6.1567 %	7.4896 %	0.2757	Pfd-2	42,946	13.4000	32 %	89,338	6.28
MUH.PR.A	5.6897 %	6.1677 %	-0.3461	Pfd-2	65,383	14.5000	34 %	96,672	6.15
CAC.PR.A	5.5670 %	6.1299 %	0.6276	Pfd-1	88,159	24.2500	34 %	97,000	5.76
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7951 %	6.5721 %	0.1839		66,107		100 %	283,009	6.06

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2000-05-31

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		YTW
						price			
GWO.PR.E	5.2809 %	6.0014 %	0.6010	Pfd-1(low)n	116,139	22.2500	2 %	89,000	9.74
CM.PR.R	5.3019 %	5.8028 %	0.4558	Pfd-1(low)n	141,939	23.3500	3 %	93,400	9.29
BMO.PR.I	5.0425 %	5.6641 %	0.0000	Pfd-1(low)n	287,189	23.5500	3 %	94,200	6.88
PWF.PR.D	5.5085 %	5.9305 %	0.0000	Pfd-1(low)n	70,652	23.6000	3 %	94,400	8.93
BMO.PR.G	5.0633 %	5.6627 %	0.0982	Pfd-1(low)n	287,936	23.7000	3 %	94,800	6.54
TD.PR.J	5.3684 %	5.8819 %	0.4370	Pfd-1(low)n	2,138,181	23.7500	3 %	95,000	7.48
RY.PR.K	4.9370 %	5.4775 %	-0.1019	Pfd-1(low)	511,347	23.8000	3 %	95,200	6.73
IPS.PR.A	5.6122 %	6.1539 %	0.0000	Pfd-2(low)	104,815	24.5000	3 %	98,000	3.71
W.PR.K	5.0813 %	5.5872 %	-0.4405	Pfd-2(low)	38,840	24.6000	3 %	98,400	4.07
GWO.PR.D	5.0505 %	5.3752 %	0.0000	Pfd-1(low)n	75,920	24.7500	3 %	99,000	4.12
W.PR.F	4.9495 %	6.1476 %	0.0441	Pfd-2(low)	44,939	24.7500	3 %	99,000	1.50
CM.PR.N	5.4520 %	5.5734 %	0.0000	Pfd-1(low)n	96,174	25.0000	3 %	100,000	6.03
BMO.PR.F	5.5520 %	5.6031 %	0.0000	Pfd-1(low)n	459,136	25.0000	3 %	100,000	5.75
CM.PR.M	5.6520 %	5.7824 %	0.0000	Pfd-1(low)n	179,476	25.0000	3 %	100,000	5.82
BCE.PR.P	6.2868 %	5.9439 %	0.5260	Pfd-2(high)	90,045	25.4500	3 %	101,800	1.95
BNS.PR.I	5.8140 %	5.5298 %	0.0000	Pfd-1(low)n	212,887	25.8000	3 %	103,200	5.11
CM.PR.L	5.7674 %	5.4793 %	-0.0242	Pfd-1(low)n	70,855	25.8000	3 %	103,200	5.12
CM.PR.T	5.7692 %	5.5920 %	-0.1169	Pfd-1(low)n	451,983	26.0000	3 %	104,000	7.58
BMO.PR.E	8.6372 %	3.3938 %	-0.0021	Pfd-1(low)n	65,347	26.0500	3 %	104,200	0.72
NA.PR.I	6.2380 %	5.4331 %	-1.0050	Pfd-2n	41,841	26.0500	3 %	104,200	1.90
BNS.PR.E	6.8506 %	5.5781 %	0.3388	Pfd-1(low)n	109,683	26.1000	3 %	104,400	2.26
NA.PR.H	7.6336 %	5.5964 %	0.0000	Pfd-2n	35,475	26.2000	3 %	104,800	1.80
CM.PR.K	6.6667 %	5.2769 %	-0.0506	Pfd-1(low)n	47,741	26.2500	3 %	105,000	1.41
LB.PR.A	8.2703 %	5.3274 %	-0.0512	Pfd-2(low)	38,483	26.4500	3 %	105,800	1.61
CFS.PR.B	6.9358 %	5.2023 %	0.0000	Pfd-2(high)n	32,075	26.5000	3 %	106,000	2.41
BNS.PR.H	6.3698 %	5.6339 %	0.0000	Pfd-1(low)n	89,438	26.5000	3 %	106,000	4.51
LON.PR.D	6.8415 %	5.2910 %	0.0000	Pfd-1(low)n	24,588	26.5000	3 %	106,000	2.33
NA.PR.G	8.2547 %	4.7593 %	-0.1011	Pfd-2n	24,649	26.5000	3 %	106,000	1.37
RY.PR.J	6.6855 %	4.9875 %	0.0000	Pfd-1(low)n	118,439	26.5500	3 %	106,200	2.75
RY.PR.H	8.4270 %	3.5000 %	-0.1127	Pfd-1(low)n	166,595	26.7000	3 %	106,800	1.17
LON.PR.E	6.7416 %	4.9093 %	0.0000	Pfd-1(low)n	31,146	26.7000	3 %	106,800	2.33
BNS.PR.F	6.6355 %	5.5828 %	0.0000	Pfd-1(low)n	63,868	26.7500	3 %	107,000	3.95
GWO.PR.B	6.9385 %	4.9343 %	0.0332	Pfd-1(low)n	38,235	26.8500	3 %	107,400	2.33

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	6.6108 %		5.4274 %	-0.1779	Pfd-1(low)n	40,943	26.8500	3 % 107,400	1.85	
BNS.PR.G	6.4815 %		5.3949 %	-0.1791	Pfd-1(low)n	94,925	27.0000	3 % 108,000	4.32	
	Cash							0 % 0		
	Dividends Due							0 % 0		
	Income Tax Due							0 % 0		
	Capital Gains Tax Due							0 % 0		
	<u>6.2860 %</u>		<u>5.3975 %</u>	<u>-0.0002</u>		<u>177,922</u>		<u>100 3,564,600</u>	<u>4.06</u>	
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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-05-31

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
TRP.PR.X	7.8322 %	7.9664 %	3.0738	Pfd-2 (low)	146,731	35.7500	7 %	71,500	11.40
TRP.PR.Y	7.7886 %	7.9197 %	3.3500	Pfd-2 (low)	164,469	35.9500	7 %	71,900	11.45
W.PR.H	6.4252 %	6.5395 %	-1.5168	Pfd-2 (low)	96,336	21.4000	8 %	85,600	13.09
BNS.PR.J	6.0905 %	6.1792 %	-0.1458	Pfd-1 (low)n	204,462	21.5500	8 %	86,200	13.62
BMO.PR.H	6.0920 %	6.1451 %	-0.2464	Pfd-1 (low)n	171,184	21.7500	8 %	87,000	13.72
PWF.PR.E	6.3073 %	6.3829 %	0.2425	Pfd-1 (low)n	112,886	21.8000	8 %	87,200	13.30
ENB.PR.A	6.2500 %	6.2921 %	-2.3232	Pfd-2 (low)	130,556	22.0000	9 %	88,000	13.51
W.PR.J	6.3205 %	6.4265 %	-1.9930	Pfd-2 (low)	102,586	22.1500	9 %	88,600	13.24
CM.PR.P	6.1798 %	6.2488 %	-0.0160	Pfd-1 (low)n	298,494	22.2500	9 %	89,000	13.47
POW.PR.A	6.2222 %	6.3240 %	0.0000	Pfd-2 (high)n	86,416	22.5000	9 %	90,000	13.38
CP.PR.A	6.1413 %	6.2178 %	-2.8366	Pfd-2	149,245	23.0000	9 %	92,000	13.55
RY.PR.O	5.7173 %	5.7550 %	-2.1559	Pfd-1 (low)n	85,190	24.0500	9 %	96,200	14.27
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.3976 %</u>	<u>6.4815 %</u>	<u>-0.5157</u>		<u>144,959</u>		<u>1001,033,200</u>	<u>13.23</u>	

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