

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-09-29

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
BCE.PR.Y	4.8319 %	6.6255 %	1.4174	Pfd-2 (high)	220,120	23.8000	11 %	95,200	13.27
NTL.PR.G	5.1148 %	6.6576 %	1.4407	Pfd-2 (high)	280,643	23.9500	11 %	95,800	13.17
TOC.PR.C	5.1760 %	7.4873 %	0.6495	Pfd-2	210,392	24.1500	11 %	96,600	12.20
NTL.PR.F	5.2041 %	6.4781 %	0.8411	Pfd-2 (high)	255,006	24.5000	11 %	98,000	13.23
BCE.PR.S	5.3878 %	6.4003 %	0.4307	Pfd-2 (high)	76,599	24.5000	11 %	98,000	13.50
BBD.PR.B	5.5781 %	7.0815 %	0.1049	Pfd-2	253,179	24.6500	11 %	98,600	1.79
MMF.PR.B	5.9804 %	5.6398 %	-2.9313	Pfd-2n	36,213	25.5000	11 %	102,000	3.80
HSB.PR.A	5.9638 %	5.2351 %	0.1301	Pfd-2 (high)	466,056	26.1999	12 %	104,800	4.36
CLI.PR.A	6.1787 %	5.3324 %	0.1937	Pfd-1 (low)	191,624	26.3000	12 %	105,200	4.15
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.5055 %</u>	<u>6.3040 %</u>	<u>0.2300</u>		<u>221,786</u>		<u>100 %</u>	<u>894,200</u>	<u>8.70</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
TOC.PR.B	6.4338 %	6.4632 %	-1.2934	Pfd-2	61,935	20.4000	45 %	81,600	13.24
AL.PR.E	7.4257 %	-11.7541 %	1.5280	Pfd-2 (low)	86,418	25.2500	55 %	101,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9825 %</u>	<u>-3.6132 %</u>	<u>0.2672</u>		<u>75,477</u>		<u>100 %</u>	<u>182,600</u>	<u>5.96</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2000-09-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	-	-	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
NA.PR.J	6.2136 %	5.9574 %	-2.0363	Pfd-2n	2,074,216	25.7500	100 %	103,000	4.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2136 %</u>	<u>5.9574 %</u>	<u>-2.0363</u>		<u>2,074,216</u>		<u>100 %</u>	<u>103,000</u>	<u>4.20</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-09-29

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
TA.PR.A	7.9449 %	7.9884 %	1.3802	Pfd-2 (high)	107,076	23.6000	13 %	94,400	11.37
ENB.PR.B	7.8512 %	7.8845 %	-1.3859	Pfd-2	138,342	24.2000	14 %	96,800	11.45
MG.PR.A	8.7927 %	8.8416 %	0.8676	Pfd-2	220,703	24.6000	14 %	98,400	10.49
ENB.PR.C	8.0160 %	8.0386 %	-1.2552	Pfd-2	128,995	24.9500	14 %	99,800	11.25
TA.PR.B	8.1520 %	8.1732 %	1.7172	Pfd-2 (high)	309,904	25.0000	14 %	100,000	11.11
AEC.PR.A	8.3333 %	7.9738 %	-0.6435	Pfd-2	212,428	25.5000	15 %	102,000	3.33
SU.PR.A	8.3815 %	6.5661 %	-1.2275	Pfd-2 (low)	183,395	27.0000	15 %	108,000	3.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.2150 %</u>	<u>7.9059 %</u>	<u>-0.1004</u>		<u>186,667</u>		<u>100 %</u>	<u>699,400</u>	<u>8.74</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2000-09-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
MUH.PR.A	6.0000 %	7.1877 %	0.4770	Pfd-2	45,942	13.7500	19 %	91,671	5.85
GT.PR.A	5.9353 %	6.7789 %	0.2210	Pfd-2	62,584	13.9000	19 %	92,671	6.19
CAC.PR.A	5.5215 %	5.8287 %	0.6273	Pfd-1	137,715	24.4500	20 %	97,800	5.61
TDS.PR.A	5.8605 %	-3.4929 %	-0.7316	Pfd-2	4,415,399	15.0500	21 %	102,385	0.21
DCF.PR.A	6.7829 %	6.4592 %	-0.0583	Pfd-2	142,403	25.8000	21 %	103,200	5.37
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>6.0281 %</u>	<u>4.4413 %</u>	<u>0.0915</u>		<u>1,005,166</u>		<u>100 %</u>	<u>487,728</u>	<u>4.58</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-09-29

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
			Bid)		Value	bid	weight		
						price			YTW
GWO.PR.E	5.0321 %	5.4249 %	0.1462	Pfd-1 (low)n	79,803	23.3500	3 %	93,400	9.80
CM.PR.R	5.2236 %	5.5537 %	0.3507	Pfd-1 (low)n	114,647	23.7000	3 %	94,800	9.26
RY.PR.K	4.8554 %	5.3049 %	0.0000	Pfd-1 (low)	281,640	24.2000	3 %	96,800	6.50
BMO.PR.G	4.9485 %	5.3840 %	0.1742	Pfd-1 (low)n	265,569	24.2500	3 %	97,000	6.31
IPS.PR.A	5.6468 %	6.5163 %	0.6529	Pfd-2 (low)	89,190	24.3500	3 %	97,400	3.43
BMO.PR.I	4.8668 %	5.2104 %	0.0000	Pfd-1 (low)n	224,185	24.4000	3 %	97,600	6.67
W.PR.F	5.0000 %	6.6080 %	0.0000	Pfd-2 (low)	26,086	24.5000	3 %	98,000	1.20
PWF.PR.D	5.2738 %	5.4915 %	0.2537	Pfd-1 (low)n	56,311	24.6500	3 %	98,600	8.81
W.PR.K	5.0505 %	5.2380 %	-0.4556	Pfd-2 (low)	28,945	24.7500	3 %	99,000	3.85
TD.PR.J	5.1000 %	5.2454 %	-0.0837	Pfd-1 (low)n	833,914	25.0000	3 %	100,000	7.32
GWO.PR.D	5.0000 %	5.2409 %	0.2861	Pfd-1 (low)n	53,380	25.0000	3 %	100,000	3.84
BNS.PR.E	7.0812 %	6.5306 %	0.1673	Pfd-1 (low)n	72,787	25.2500	3 %	101,000	2.35
BMO.PR.F	5.4431 %	5.3156 %	0.0000	Pfd-1 (low)n	321,651	25.5000	3 %	102,000	5.51
BCE.PR.P	6.2745 %	5.0990 %	0.0000	Pfd-2 (high)	96,625	25.5000	3 %	102,000	1.69
CM.PR.M	5.5412 %	5.2578 %	0.0000	Pfd-1 (low)n	145,777	25.5000	3 %	102,000	5.68
CM.PR.N	5.3451 %	5.0731 %	-0.2608	Pfd-1 (low)n	74,402	25.5000	3 %	102,000	5.89
CM.PR.L	5.7786 %	5.2911 %	0.0000	Pfd-1 (low)n	56,227	25.7500	3 %	103,000	4.94
CM.PR.K	6.7829 %	5.3961 %	0.1421	Pfd-1 (low)n	51,071	25.8000	3 %	103,200	1.12
BMO.PR.E	8.6538 %	1.1174 %	-0.2656	Pfd-1 (low)n	63,827	26.0000	3 %	104,000	0.40
NA.PR.H	7.6775 %	5.9319 %	0.0308	Pfd-2n	25,260	26.0500	3 %	104,200	1.50
NA.PR.I	6.2261 %	5.4514 %	-0.7307	Pfd-2n	56,336	26.1000	3 %	104,400	1.60
CM.PR.T	5.7361 %	5.3681 %	0.0000	Pfd-1 (low)n	125,514	26.1500	3 %	104,600	7.50
BNS.PR.I	5.7252 %	4.9809 %	-0.1870	Pfd-1 (low)n	93,066	26.2000	3 %	104,800	4.94
LON.PR.E	6.8311 %	4.6721 %	0.0000	Pfd-1 (low)n	38,245	26.3500	3 %	105,400	2.08
GWO.PR.B	7.0702 %	4.9218 %	0.1052	Pfd-1 (low)n	31,658	26.3500	3 %	105,400	2.08
PWF.PR.C	6.6288 %	4.7950 %	0.0827	Pfd-1 (low)n	43,234	26.4000	3 %	105,600	2.21
RY.PR.H	8.5227 %	3.6953 %	0.0000	Pfd-1 (low)n	144,957	26.4000	3 %	105,600	0.86
BNS.PR.H	6.3221 %	5.1335 %	-0.0700	Pfd-1 (low)n	169,273	26.7000	3 %	106,800	4.33
RY.PR.J	6.6479 %	4.6576 %	0.0000	Pfd-1 (low)n	183,692	26.7000	3 %	106,800	2.40
BNS.PR.F	6.6355 %	4.9712 %	-0.1002	Pfd-1 (low)n	51,253	26.7500	3 %	107,000	1.80
BNS.PR.G	6.5056 %	4.9883 %	-0.1441	Pfd-1 (low)n	61,416	26.9000	3 %	107,600	2.24
CFS.PR.B	6.8327 %	4.4739 %	0.0000	Pfd-2 (high)n	34,520	26.9000	3 %	107,600	2.13
TD.PR.H	6.5138 %	4.5425 %	-0.4179	Pfd-1 (low)n	43,078	27.2500	3 %	109,000	1.55

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Bid)</u>	<u>Disparity</u>	<u>Rating</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>
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							0 %	0
	<u>6.1102 %</u>	<u>5.1032 %</u>	<u>-0.0140</u>			<u>121,017</u>		<u>100</u>	<u>3,376,600</u>
									<u>3.93</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-09-29

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	6.7146 %	6.7261 %	0.1857	Pfd-2(low)	125,975	41.7000	7 %	83,400	12.99
TRP.PR.Y	6.7066 %	6.7152 %	0.3294	Pfd-2(low)	140,386	41.7500	7 %	83,500	13.01
BNS.PR.J	5.9932 %	5.9869 %	0.5607	Pfd-1(low)n	200,638	21.9000	7 %	87,600	13.97
W.PR.H	6.1798 %	6.1859 %	-1.2922	Pfd-2(low)	91,784	22.2500	8 %	89,000	13.64
PWF.PR.E	6.1111 %	6.2064 %	0.9583	Pfd-1(low)n	142,158	22.5000	8 %	90,000	13.47
CU.PR.V	5.8628 %	5.9236 %	0.0786	Pfd-1(low)	16,024	22.6000	8 %	90,400	13.97
BMO.PR.H	5.8242 %	5.8723 %	0.2491	Pfd-1(low)n	176,835	22.7500	8 %	91,000	13.99
W.PR.J	6.0870 %	6.1057 %	-1.8375	Pfd-2(low)	98,126	23.0000	8 %	92,000	13.79
CM.PR.P	5.9783 %	5.9505 %	0.3771	Pfd-1(low)n	338,800	23.0000	8 %	92,000	13.97
POW.PR.A	6.0215 %	6.0389 %	0.4087	Pfd-2(high)n	86,782	23.2500	8 %	93,000	13.89
CP.PR.A	6.0235 %	6.0201 %	-2.2617	Pfd-2	146,706	23.4500	8 %	93,800	13.94
ENB.PR.A	5.7895 %	5.8533 %	-2.8851	Pfd-2(low)	120,694	23.7500	8 %	95,000	14.08
RY.PR.O	5.6701 %	5.7384 %	-0.6742	Pfd-1(low)n	64,805	24.2500	8 %	97,000	14.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0627 %</u>	<u>6.0909 %</u>	<u>-0.4711</u>		<u>134,235</u>			<u>1001,177,700</u>	<u>13.78</u>

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