

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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
BCE.PR.Y	4.8523 %	6.3908 %	0.8661	Pfd-2 (high)	234,198	23.7000	10 %	94,800	13.62
NTL.PR.G	5.0936 %	6.4947 %	0.9284	Pfd-2 (high)	404,633	24.0500	10 %	96,200	13.29
BBD.PR.B	5.6701 %	7.4008 %	0.2767	Pfd-2	238,700	24.2500	10 %	97,000	12.25
TOC.PR.C	5.1440 %	7.3961 %	0.6877	Pfd-2	189,465	24.3000	10 %	97,200	12.24
BCE.PR.S	5.3878 %	6.3182 %	0.3154	Pfd-2 (high)	64,027	24.5000	10 %	98,000	13.54
NTL.PR.F	5.1935 %	6.2601 %	0.2487	Pfd-2 (high)	296,309	24.5500	10 %	98,200	13.55
TRP.PR.S	5.1500 %	5.4071 %	-0.0448	Pfd-2	34,365	50.0000	10 %	100,000	1.51
MMF.PR.B	5.9804 %	5.7730 %	-2.6425	Pfd-2n	41,134	25.5000	10 %	102,000	3.71
HSB.PR.A	5.9866 %	5.4332 %	0.3305	Pfd-2 (high)	322,692	26.1000	11 %	104,400	4.27
CLI.PR.A	6.1553 %	5.3528 %	0.4809	Pfd-1 (low)	124,774	26.3999	11 %	105,600	4.06
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4741 %</u>	<u>6.2043 %</u>	<u>0.1326</u>		<u>193,847</u>		<u>100 %</u>	<u>993,400</u>	<u>9.07</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-10-31

Evaluation Timing : Trade Date

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
TFC.PR.A	7.8358 %	7.9646 %	1.8689	Pfd-2 (low)	47,735	16.7500	20 %	67,000	11.39	
TOC.PR.B	6.4181 %	6.5021 %	-1.0755	Pfd-2	46,557	20.4500	25 %	81,800	13.16	
PWF.PR.A	6.3253 %	6.3399 %	0.8086	Pfd-1 (low)	34,168	20.7500	25 %	83,000	13.44	
AL.PR.E	7.4111 %	2.7563 %	1.4789	Pfd-2 (low)	79,543	25.3000	30 %	101,200	0.24	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.9820 %</u>	<u>5.6176 %</u>	<u>0.7628</u>		<u>53,731</u>		<u>100 %</u>	<u>333,000</u>	<u>8.95</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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>-</u>	<u>-</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	6.1776 %	5.5642 %	-2.0780	Pfd-2n	1,114,448	25.9000	100 %	103,600	4.19
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1776 %</u>	<u>5.5642 %</u>	<u>-2.0780</u>		<u>1,114,448</u>		<u>100 %</u>	<u>103,600</u>	<u>4.19</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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
TA.PR.A	7.7801 %	7.8709 %	-0.6571	Pfd-2	126,681	24.1000	14 %	96,400	11.41
ENB.PR.B	7.8351 %	7.9281 %	-0.5515	Pfd-2	153,957	24.2500	14 %	97,000	11.33
MG.PR.A	8.6520 %	8.7628 %	1.2156	Pfd-2	219,262	25.0000	14 %	100,000	10.48
ENB.PR.C	8.0000 %	8.0847 %	-0.3926	Pfd-2	127,693	25.0000	14 %	100,000	11.14
TA.PR.B	8.1520 %	8.2389 %	0.0000	Pfd-2	246,167	25.0000	14 %	100,000	10.98
AEC.PR.A	8.2364 %	7.8217 %	0.0449	Pfd-2	193,558	25.8000	15 %	103,200	3.25
SU.PR.A	8.5075 %	7.2764 %	0.1819	Pfd-2 (low)	160,621	26.6000	15 %	106,400	2.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.1730 %</u>	<u>7.9912 %</u>	<u>-0.0150</u>		<u>175,709</u>		<u>100 %</u>	<u>703,000</u>	<u>8.69</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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
GT.PR.A	5.9783 %	6.9966 %	0.2677	Pfd-2	48,405	13.8000	13 %	92,005	6.09
MUH.PR.A	5.8929 %	6.7212 %	0.0000	Pfd-2	43,073	14.0000	14 %	93,338	5.88
STR.E	7.2917 %	7.7160 %	1.5337	Pfd-2	990,750	24.0000	14 %	96,000	7.21
CAC.PR.A	5.4545 %	5.6972 %	0.1148	Pfd-1	150,824	24.7500	14 %	99,000	5.53
PIC.PR.A	5.8081 %	6.1656 %	0.0000	Pfd-2	26,300	14.8500	14 %	99,005	2.73
TDS.PR.A	5.8026 %	-13.6650 %	-0.9946	Pfd-2	1,988,666	15.2000	15 %	103,406	0.13
DCF.PR.A	6.7308 %	6.4178 %	-0.4667	Pfd-2	121,966	26.0000	15 %	104,000	5.29
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1377 %</u>	<u>3.5539 %</u>	<u>0.0464</u>		<u>494,275</u>		<u>100 %</u>	<u>686,753</u>	<u>4.63</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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	5.1648 %	5.7467 %	1.2091	Pfd-1(low)n	76,956	22.7500	3 %	91,000	9.64
IPS.PR.A	5.7531 %	6.8210 %	0.9022	Pfd-2(low)	74,272	23.9000	3 %	95,600	3.38
NSI.PR.C	5.1042 %	5.4836 %	-1.2886	Pfd-2(low)	1,974,673	24.0000	3 %	96,000	6.99
RY.PR.K	4.8654 %	5.2213 %	0.0000	Pfd-1(low)	264,248	24.1500	3 %	96,600	6.49
PWF.PR.D	5.3719 %	5.6054 %	0.4827	Pfd-1(low)n	54,931	24.2000	3 %	96,800	8.82
CM.PR.R	5.1052 %	5.3537 %	0.3110	Pfd-1(low)n	160,740	24.2500	3 %	97,000	9.21
BMO.PR.G	4.8780 %	5.2266 %	0.1124	Pfd-1(low)n	247,226	24.6000	3 %	98,400	6.23
TD.PR.J	5.1205 %	5.1865 %	0.0000	Pfd-1(low)n	728,406	24.9000	3 %	99,600	7.33
W.PR.K	5.0000 %	5.0893 %	-0.4164	Pfd-2(low)	26,013	25.0000	3 %	100,000	3.76
GWO.PR.D	4.9603 %	4.8161 %	0.0000	Pfd-1(low)n	56,972	25.2000	3 %	100,800	3.81
NSI.PR.D	5.8300 %	5.8231 %	0.7779	Pfd-2(low)	11,492,841	25.3000	3 %	101,200	9.96
BCE.PR.P	6.2378 %	5.0070 %	0.2741	Pfd-2(high)	112,961	25.6500	3 %	102,600	1.60
BMO.PR.E	8.7549 %	5.1740 %	0.0957	Pfd-1(low)n	74,248	25.7000	3 %	102,800	0.31
BMO.PR.F	5.3903 %	5.2193 %	0.0000	Pfd-1(low)n	292,802	25.7500	3 %	103,000	5.43
CM.PR.N	5.2829 %	4.9456 %	-0.2972	Pfd-1(low)n	70,240	25.8000	3 %	103,200	5.81
CM.PR.M	5.4451 %	5.0237 %	-0.0410	Pfd-1(low)n	112,706	25.9500	3 %	103,800	5.61
NA.PR.I	6.2500 %	4.9869 %	-0.7124	Pfd-2n	53,915	26.0000	3 %	104,000	1.54
NA.PR.G	8.4135 %	4.4819 %	0.0000	Pfd-2n	27,542	26.0000	3 %	104,000	1.00
CM.PR.L	5.7121 %	5.1451 %	0.0000	Pfd-1(low)n	47,406	26.0500	3 %	104,200	4.86
BNS.PR.E	6.8506 %	4.8833 %	0.1529	Pfd-1(low)n	70,581	26.1000	3 %	104,400	1.85
NA.PR.H	7.6482 %	4.6730 %	-0.1182	Pfd-2n	32,839	26.1500	3 %	104,600	1.45
RY.PR.H	8.5878 %	2.3548 %	-0.1488	Pfd-1(low)n	105,278	26.2000	3 %	104,800	0.79
BNS.PR.I	5.7143 %	5.0310 %	0.0000	Pfd-1(low)n	103,410	26.2500	3 %	105,000	4.85
BMO.PR.I	4.5238 %	4.1624 %	-1.7122	Pfd-1(low)n	164,561	26.2500	3 %	105,000	6.66
RY.PR.J	6.7235 %	4.6249 %	0.0501	Pfd-1(low)n	176,994	26.4000	3 %	105,600	2.35
LON.PR.E	6.8053 %	4.6852 %	0.1841	Pfd-1(low)n	32,832	26.4500	3 %	105,800	1.99
CFS.PR.B	6.9358 %	4.5559 %	0.0477	Pfd-2(high)n	32,294	26.5000	3 %	106,000	2.08
CM.PR.T	5.6497 %	5.2242 %	-0.0610	Pfd-1(low)n	103,888	26.5500	3 %	106,200	7.43
BNS.PR.F	6.6855 %	5.4982 %	0.2360	Pfd-1(low)n	49,586	26.5500	3 %	106,200	3.66
TD.PR.H	6.6604 %	5.2101 %	0.0000	Pfd-1(low)n	32,517	26.6500	3 %	106,600	1.49
PWF.PR.C	6.5543 %	4.4547 %	0.0000	Pfd-1(low)n	36,343	26.7000	3 %	106,800	2.13
BNS.PR.H	6.3103 %	5.1947 %	0.0000	Pfd-1(low)n	121,006	26.7500	3 %	107,000	4.25
BNS.PR.G	6.4815 %	5.0168 %	0.0000	Pfd-1(low)n	52,387	27.0000	3 %	108,000	2.15

<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 Disparity</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
								0 %	0
								0 %	0
								0 %	0
								0 %	0
	<u>6.1052 %</u>	<u>5.0149 %</u>	<u>-0.0050</u>		<u>507,880</u>			<u>100</u>	<u>3,382,600</u>
									<u>4.33</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-10-31

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.Y	7.1795 %	7.2416 %	1.4450	Pfd-2(low)	141,091	39.0000	7 %	78,000	12.29
TRP.PR.X	7.0440 %	7.1068 %	1.1663	Pfd-2(low)	127,454	39.7500	7 %	79,500	12.45
W.PR.H	6.2358 %	6.2862 %	-1.3399	Pfd-2(low)	82,095	22.0500	8 %	88,200	13.45
POW.PR.A	6.3492 %	6.4151 %	0.5023	Pfd-2(high)n	84,926	22.0500	8 %	88,200	13.31
BNS.PR.J	5.8989 %	5.9234 %	0.0731	Pfd-1(low)n	184,831	22.2500	8 %	89,000	14.00
PWF.PR.E	6.1798 %	6.2056 %	0.8267	Pfd-1(low)n	130,059	22.2500	8 %	89,000	13.59
BMO.PR.H	5.8499 %	5.9380 %	0.0000	Pfd-1(low)n	151,820	22.6500	8 %	90,600	13.84
W.PR.J	6.1538 %	6.2136 %	-1.8029	Pfd-2(low)	99,065	22.7500	9 %	91,000	13.58
CM.PR.P	6.0175 %	6.0312 %	0.3512	Pfd-1(low)n	272,255	22.8500	9 %	91,400	13.80
ENB.PR.A	5.8017 %	5.9026 %	-3.0582	Pfd-2(low)	120,404	23.7000	9 %	94,800	13.95
CP.PR.A	5.9349 %	5.9674 %	-2.9206	Pfd-2	142,236	23.8000	9 %	95,200	13.96
RY.PR.O	5.7652 %	5.7707 %	-0.8013	Pfd-1(low)n	68,883	23.8500	9 %	95,400	14.30
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1758 %</u>	<u>6.2248 %</u>	<u>-0.5276</u>		<u>133,677</u>			<u>1001,070,300</u>	<u>13.58</u>

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