

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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
NTL.PR.G	5.0830 %	6.4753 %	1.1939	Pfd-2 (high)	496,045	24.1000	9 %	96,400	13.35
BCE.PR.Y	4.6939 %	6.1085 %	0.4408	Pfd-2 (high)	256,172	24.5000	9 %	98,000	1.89
TOC.PR.C	5.0607 %	6.6241 %	0.0020	Pfd-2	138,300	24.7000	9 %	98,800	1.05
BCE.PR.S	5.3226 %	5.9109 %	0.1907	Pfd-2 (high)	97,438	24.8000	9 %	99,200	0.90
NTL.PR.F	5.1308 %	6.2043 %	0.1148	Pfd-2 (high)	254,947	24.8500	9 %	99,400	13.55
MMF.PR.B	6.0516 %	5.9464 %	-2.1090	Pfd-2n	30,111	25.2000	9 %	100,800	3.60
BBD.PR.B	5.4134 %	5.3355 %	-0.4489	Pfd-2	246,632	25.4000	9 %	101,600	1.57
BCE.PR.R	5.9365 %	5.5314 %	-0.7857	Pfd-2 (high)	1,961,720	26.0000	9 %	104,000	4.93
HSB.PR.A	5.9524 %	5.1426 %	0.3896	Pfd-2 (high)	193,184	26.2500	9 %	105,000	4.18
NA.PR.J	6.0377 %	5.2117 %	-2.4198	Pfd-2n	365,679	26.5000	10 %	106,000	4.04
CLI.PR.A	6.1090 %	4.9868 %	0.1977	Pfd-1 (low)	68,338	26.6000	10 %	106,400	3.97
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.5400 %</u>	<u>5.7549 %</u>	<u>-0.3098</u>		<u>376,501</u>		<u>100</u>	<u>1,115,600</u>	<u>4.78</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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	7.7206 %	7.7786 %	1.9069	Pfd-2 (low)	42,743	17.0000	20 %	68,000	11.62	
TOC.PR.B	6.4815 %	6.5128 %	-0.7873	Pfd-2	49,631	20.2500	24 %	81,000	13.17	
PWF.PR.A	6.4024 %	6.5033 %	1.5199	Pfd-1 (low)	73,088	20.5000	25 %	82,000	13.13	
AL.PR.E	7.3964 %	-16.2295 %	1.7182	Pfd-2 (low)	98,682	25.3500	31 %	101,400	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.9946 %</u>	<u>-0.1682 %</u>	<u>1.0974</u>		<u>68,972</u>		<u>100 %</u>	<u>332,400</u>	<u>8.85</u>	

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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
MG.PR.A	8.7218 %	8.7679 %	2.2089	Pfd-2	190,568	24.8000	14 %	99,200	10.55
TA.PR.A	7.5605 %	7.5731 %	-1.0302	Pfd-2	136,454	24.8000	14 %	99,200	11.76
ENB.PR.B	7.6000 %	7.6049 %	-1.0189	Pfd-2	134,892	25.0000	14 %	100,000	11.72
ENB.PR.C	7.8278 %	7.3930 %	-0.6218	Pfd-2	123,232	25.5500	14 %	102,200	3.33
TA.PR.B	7.9300 %	7.4058 %	-0.3824	Pfd-2	192,701	25.7000	14 %	102,800	3.46
AEC.PR.A	8.2524 %	7.6147 %	0.4913	Pfd-2	213,656	25.7500	14 %	103,000	3.16
SU.PR.A	8.4283 %	6.5650 %	0.0313	Pfd-2 (low)	172,754	26.8500	15 %	107,400	2.85
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0493 %</u>	<u>7.5481 %</u>	<u>-0.0474</u>		<u>166,565</u>		<u>100 %</u>	<u>713,800</u>	<u>6.60</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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
GT.PR.A	6.0000 %	6.9927 %	0.6240	Pfd-2	54,746	13.7500	15 %	91,671	6.02
STR.E	7.0707 %	7.2160 %	1.8463	Pfd-2	321,518	24.7500	16 %	99,000	7.22
MUH.PR.A	5.5184 %	5.7501 %	-0.2508	Pfd-2	41,945	14.9500	16 %	99,672	5.78
CAC.PR.A	5.4000 %	5.4370 %	0.2215	Pfd-1	85,548	25.0000	17 %	100,000	5.45
DCF.PR.A	6.5543 %	-24.4505 %	-0.8843	Pfd-2	62,462	26.7000	18 %	106,800	0.09
TDS.PR.A	5.5125 %	-2.3202 %	-2.0847	Pfd-2	443,432	16.0000	18 %	108,848	0.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0068 %</u>	<u>-0.6463 %</u>	<u>-0.1390</u>		<u>172,481</u>		<u>100 %</u>	<u>605,991</u>	<u>4.13</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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	5.0647 %	5.5023 %	1.3971	Pfd-1(low)n	111,829	23.2000	3 %	92,800	9.66
NSI.PR.C	4.9495 %	5.0764 %	-0.4677	Pfd-2(low)	600,832	24.7500	3 %	99,000	6.80
BMO.PR.I	4.7883 %	4.9716 %	0.1694	Pfd-1(low)n	243,610	24.8000	3 %	99,200	6.52
BMO.PR.G	4.8290 %	5.0002 %	0.2320	Pfd-1(low)n	285,789	24.8500	3 %	99,400	6.16
PWF.PR.D	5.2000 %	5.3300 %	0.4395	Pfd-1(low)n	52,602	25.0000	3 %	100,000	8.71
CM.PR.R	4.9520 %	4.9777 %	0.0740	Pfd-1(low)n	183,507	25.0000	3 %	100,000	9.23
GWO.PR.D	5.0000 %	5.2506 %	0.3729	Pfd-1(low)n	43,183	25.0000	3 %	100,000	3.64
RY.PR.K	4.6813 %	4.7389 %	-0.1655	Pfd-1(low)	216,342	25.1000	3 %	100,400	6.36
TD.PR.J	5.0197 %	5.0227 %	0.0000	Pfd-1(low)n	468,551	25.4000	3 %	101,600	7.19
BMO.PR.E	8.8583 %	5.7605 %	0.2820	Pfd-1(low)n	124,938	25.4000	3 %	101,600	0.24
BCE.PR.P	6.2500 %	4.6199 %	0.0578	Pfd-2(high)	152,163	25.6000	3 %	102,400	1.47
RY.PR.H	8.6705 %	4.4939 %	0.1594	Pfd-1(low)n	78,201	25.9500	3 %	103,800	0.63
CM.PR.L	5.7231 %	5.0663 %	0.0000	Pfd-1(low)n	38,628	26.0000	3 %	104,000	4.77
CM.PR.M	5.4346 %	4.8935 %	0.0000	Pfd-1(low)n	103,319	26.0000	3 %	104,000	5.52
BMO.PR.F	5.3078 %	4.8346 %	-0.0217	Pfd-1(low)n	200,102	26.1500	3 %	104,600	5.36
NA.PR.I	6.1905 %	4.8682 %	-0.5852	Pfd-2n	38,586	26.2500	3 %	105,000	1.38
NA.PR.G	8.3333 %	4.1925 %	0.0000	Pfd-2n	28,745	26.2500	3 %	105,000	0.84
LON.PR.D	6.8935 %	4.5279 %	0.0752	Pfd-1(low)n	31,072	26.3000	3 %	105,200	1.86
CM.PR.N	5.1727 %	4.3246 %	-0.6233	Pfd-1(low)n	76,498	26.3500	3 %	105,400	3.54
NSI.PR.D	5.5977 %	5.3827 %	0.0000	Pfd-2(low)	3,261,293	26.3500	3 %	105,400	10.04
BNS.PR.E	6.7727 %	3.6975 %	0.0000	Pfd-1(low)n	114,611	26.4000	3 %	105,600	1.73
LON.PR.E	6.8182 %	4.2713 %	0.0000	Pfd-1(low)n	40,530	26.4000	3 %	105,600	1.87
NA.PR.H	7.5472 %	3.4568 %	-0.2495	Pfd-2n	51,867	26.5000	3 %	106,000	1.07
CM.PR.T	5.6604 %	5.1769 %	0.1847	Pfd-1(low)n	97,275	26.5000	3 %	106,000	7.37
PWF.PR.C	6.5913 %	4.3014 %	0.1737	Pfd-1(low)n	41,197	26.5500	3 %	106,200	2.00
RY.PR.J	6.6604 %	4.5308 %	0.1552	Pfd-1(low)n	157,556	26.6500	3 %	106,600	2.19
BNS.PR.I	5.6285 %	4.5895 %	-0.1847	Pfd-1(low)n	136,240	26.6500	3 %	106,600	4.77
TD.PR.K	6.8309 %	4.1443 %	0.0467	Pfd-1(low)n	31,518	26.9000	3 %	107,600	1.92
TD.PR.H	6.5498 %	4.5689 %	0.0000	Pfd-1(low)n	37,006	27.1000	3 %	108,400	1.33
BNS.PR.H	6.2173 %	4.3697 %	-0.2089	Pfd-1(low)n	160,282	27.1500	3 %	108,600	2.24
BNS.PR.F	6.5378 %	3.7845 %	-0.3038	Pfd-1(low)n	68,619	27.1500	3 %	108,600	1.58
BNS.PR.G	6.4103 %	4.0852 %	-0.2758	Pfd-1(low)n	71,951	27.3000	3 %	109,200	2.03
Cash							0 %	0	



HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-12-29

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.Y	6.7633 %	6.7744 %	0.9424	Pfd-2 (low)	212,238	41.4000	7 %	82,800	12.92
TRP.PR.X	6.6667 %	6.6789 %	0.4997	Pfd-2 (low)	159,416	42.0000	8 %	84,000	13.05
BNS.PR.J	5.7819 %	5.7641 %	0.2967	Pfd-1 (low) n	317,888	22.7000	8 %	90,800	14.26
BMO.PR.H	5.7359 %	5.7743 %	0.0000	Pfd-1 (low) n	218,763	23.1000	8 %	92,400	14.12
PWF.PR.E	5.8887 %	5.9555 %	0.8884	Pfd-1 (low) n	167,679	23.3500	8 %	93,400	13.79
POW.PR.A	5.9322 %	5.9484 %	0.3064	Pfd-2 (high) n	121,723	23.6000	8 %	94,400	14.02
ENB.PR.A	5.8140 %	5.8793 %	-2.4304	Pfd-2 (low)	112,339	23.6500	8 %	94,600	14.04
W.PR.J	5.8947 %	5.9103 %	-2.3740	Pfd-2 (low)	116,192	23.7500	9 %	95,000	14.07
CM.PR.P	5.7895 %	5.7435 %	0.0000	Pfd-1 (low) n	281,283	23.7500	9 %	95,000	14.22
W.PR.H	5.7895 %	5.7575 %	-2.5052	Pfd-2 (low)	78,062	23.7500	9 %	95,000	14.18
CP.PR.A	5.7536 %	5.7482 %	-3.2758	Pfd-2	127,764	24.5500	9 %	98,200	14.34
RY.PR.O	5.5000 %	5.5628 %	-1.2512	Pfd-1 (low) n	77,853	25.0000	9 %	100,000	14.52
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9251 %</u>	<u>5.9409 %</u>	<u>-0.7901</u>		<u>164,332</u>			<u>100 1,115,600</u>	<u>13.98</u>

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