

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-06-30

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	5.2802 %	6.9294 %	1.1726	Pfd-2 (high)	187,798	23.2000	11 %	92,800	12.98
BCE.PR.Y	4.8936 %	6.7906 %	1.1284	Pfd-2 (high)	228,250	23.5000	11 %	94,000	13.13
TOC.PR.C	5.1760 %	7.1127 %	-0.6024	Pfd-2	408,973	24.1500	11 %	96,600	12.59
NTL.PR.F	5.2254 %	6.5786 %	0.3584	Pfd-2 (high)	309,171	24.4000	11 %	97,600	13.13
BCE.PR.S	5.3878 %	6.4672 %	0.0756	Pfd-2 (high)	77,406	24.5000	11 %	98,000	13.33
BBD.PR.B	5.5556 %	6.6722 %	-1.2497	Pfd-2	268,958	24.7500	11 %	99,000	2.01
HSB.PR.A	6.2500 %	6.3394 %	0.8249	Pfd-2 (high)	3,046,489	25.0000	11 %	100,000	4.50
MMF.PR.B	6.1000 %	6.1451 %	-3.1485	Pfd-2n	61,310	25.0000	11 %	100,000	3.97
CLI.PR.A	6.2500 %	5.6565 %	-0.1200	Pfd-1 (low)	651,599	26.0000	12 %	104,000	4.32
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5816 %</u>	<u>6.5097 %</u>	<u>-0.1922</u>		<u>591,070</u>		<u>100 %</u>	<u>882,000</u>	<u>8.77</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-06-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst Bid</u>	<u>Price (at Disparity Bid)</u>	<u>DBRS Rating</u>	<u>Average Trading Value</u>	<u>Holdings bid price</u>	<u>Holdings weight</u>	<u>Market Value</u>	<u>Modified Duration</u>	<u>YTW</u>
TOC.PR.B	7.0946 %	7.1361 %	-0.0797	Pfd-2	57,343	18.5000	42 %	74,000	12.37	
AL.PR.E	7.4553 %	-7.1513 %	1.0376	Pfd-2 (low)	135,099	25.1500	58 %	100,600	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>7.3024 %</u>	<u>-1.0959 %</u>	<u>0.5641</u>		<u>102,144</u>		<u>100 %</u>	<u>174,600</u>	<u>5.29</u>	

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-06-30

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	8.2057 %	8.2681 %	1.6166	Pfd-2 (high)	89,462	22.8500	13 %	91,400	11.10
TA.PR.B	8.6356 %	8.6968 %	2.9465	Pfd-2 (high)	338,753	23.6000	14 %	94,400	10.65
ENB.PR.B	7.9665 %	8.0026 %	-1.4379	Pfd-2	148,683	23.8500	14 %	95,400	11.34
MG.PR.A	8.7927 %	8.8434 %	0.2993	Pfd-2	190,478	24.6000	14 %	98,400	10.48
ENB.PR.C	7.9365 %	7.8438 %	-2.0954	Pfd-2	169,914	25.2000	15 %	100,800	3.68
AEC.PR.A	8.3992 %	8.2418 %	-0.8613	Pfd-2	313,845	25.3000	15 %	101,200	3.50
SU.PR.A	8.5235 %	7.2161 %	-1.0700	Pfd-2 (low)	193,709	26.5500	15 %	106,200	3.21
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.3536 %</u>	<u>8.1439 %</u>	<u>-0.1364</u>		<u>207,244</u>		<u>100 %</u>	<u>687,800</u>	<u>7.56</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2000-06-30

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			
GT.PR.A	6.1567 %	7.3372 %	0.6442	Pfd-2	65,323	13.4000	32 %	89,338	6.31
CAC.PR.A	5.6017 %	6.0744 %	0.5551	Pfd-1	98,493	24.1000	34 %	96,400	5.77
MUH.PR.A	5.6507 %	6.1361 %	-0.3947	Pfd-2	53,255	14.6000	34 %	97,338	6.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7937 %	6.4942 %	0.2566		72,469		100 %	283,076	6.04

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-06-30

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	5.1535 %	5.6623 %	0.3955	Pfd-1(low)n	100,439	22.8000	3 %	91,200	9.87
CM.PR.R	5.2906 %	5.6882 %	0.6590	Pfd-1(low)n	110,033	23.4000	3 %	93,600	9.36
BMO.PR.I	4.9479 %	5.4505 %	0.1635	Pfd-1(low)n	262,930	24.0000	3 %	96,000	6.81
RY.PR.K	4.8958 %	5.4177 %	0.0236	Pfd-1(low)	440,219	24.0000	3 %	96,000	6.66
BMO.PR.G	4.9793 %	5.4721 %	0.2144	Pfd-1(low)n	312,042	24.1000	3 %	96,400	6.47
W.PR.F	5.0515 %	7.0679 %	0.4285	Pfd-2(low)	37,822	24.2500	3 %	97,000	1.43
PWF.PR.D	5.3388 %	5.6280 %	0.0454	Pfd-1(low)n	64,999	24.3500	3 %	97,400	8.91
W.PR.K	5.1020 %	5.4839 %	-0.2337	Pfd-2(low)	30,360	24.5000	3 %	98,000	4.04
TD.PR.J	5.1411 %	5.3563 %	-0.0033	Pfd-1(low)n	1,240,500	24.8000	3 %	99,200	7.46
GWO.PR.D	5.0403 %	5.4339 %	0.2852	Pfd-1(low)n	72,853	24.8000	3 %	99,200	4.03
IPS.PR.A	5.5221 %	5.8406 %	0.0580	Pfd-2(low)	81,404	24.9000	3 %	99,600	3.64
CM.PR.N	5.4303 %	5.3545 %	0.0000	Pfd-1(low)n	75,190	25.1000	3 %	100,400	6.04
BMO.PR.F	5.4753 %	5.4357 %	0.0328	Pfd-1(low)n	427,772	25.3500	3 %	101,400	5.68
BCE.PR.P	6.2257 %	4.8435 %	0.0473	Pfd-2(high)	84,000	25.7000	3 %	102,800	1.91
CM.PR.L	5.7786 %	5.3231 %	0.0000	Pfd-1(low)n	57,474	25.7500	3 %	103,000	5.12
BNS.PR.E	6.9437 %	5.6183 %	0.4865	Pfd-1(low)n	75,224	25.7500	3 %	103,000	2.22
CM.PR.T	5.8027 %	5.5391 %	0.0152	Pfd-1(low)n	299,026	25.8500	3 %	103,400	7.62
BMO.PR.E	8.6873 %	4.7533 %	0.2398	Pfd-1(low)n	78,709	25.9000	3 %	103,600	0.63
CM.PR.K	6.7437 %	5.2230 %	0.0000	Pfd-1(low)n	45,725	25.9500	3 %	103,800	1.35
BNS.PR.I	5.7692 %	5.1767 %	-0.0488	Pfd-1(low)n	146,885	26.0000	3 %	104,000	5.11
CM.PR.M	5.4138 %	4.8748 %	-0.6346	Pfd-1(low)n	164,515	26.1000	3 %	104,400	5.87
LON.PR.E	6.8571 %	5.0880 %	0.0519	Pfd-1(low)n	52,015	26.2500	3 %	105,000	2.29
LB.PR.A	8.3017 %	5.8646 %	0.0000	Pfd-2(low)	23,553	26.3500	3 %	105,400	1.53
NA.PR.H	7.5758 %	5.4153 %	0.0000	Pfd-2n	31,129	26.4000	3 %	105,600	1.72
NA.PR.I	6.1321 %	4.7243 %	-1.2732	Pfd-2n	45,811	26.5000	3 %	106,000	1.82
BNS.PR.F	6.6729 %	5.4164 %	0.0000	Pfd-1(low)n	65,101	26.6000	3 %	106,400	3.94
BNS.PR.H	6.3459 %	5.2931 %	0.0000	Pfd-1(low)n	73,794	26.6000	3 %	106,400	4.51
RY.PR.B	8.4270 %	3.7642 %	0.0000	Pfd-1(low)n	147,310	26.7000	3 %	106,800	1.09
CFS.PR.H	6.8454 %	4.8161 %	0.0000	Pfd-2(high)n	42,921	26.8500	3 %	107,400	2.34
RY.PR.J	6.6108 %	4.6381 %	0.0000	Pfd-1(low)n	146,018	26.8500	3 %	107,400	2.61
GWO.PR.B	6.9000 %	4.0943 %	-0.2065	Pfd-1(low)n	42,433	27.0000	3 %	108,000	2.29
BNS.PR.G	6.4815 %	5.0068 %	-0.2453	Pfd-1(low)n	91,566	27.0000	3 %	108,000	2.45
TD.PR.H	6.5018 %	4.7283 %	-0.4267	Pfd-1(low)n	45,312	27.3000	3 %	109,200	1.77

<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>6.1650 %</u>	<u>5.2422 %</u>	<u>-0.0054</u>			<u>149,398</u>		<u>100</u>	<u>3,375,000</u>
									<u>4.12</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-06-30

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			
TRP.PR.Y	7.5676 %	7.5822 %	2.5852	Pfd-2(low)	161,093	37.0000	7 %	74,000	11.95
TRP.PR.X	7.5676 %	7.5855 %	2.2977	Pfd-2(low)	143,207	37.0000	7 %	74,000	11.94
BNS.PR.J	6.1765 %	6.1899 %	0.0000	Pfd-1(low)n	211,721	21.2500	8 %	85,000	13.71
BMO.PR.H	6.0641 %	6.1384 %	0.0000	Pfd-1(low)n	216,367	21.8500	8 %	87,400	13.64
CM.PR.P	6.1937 %	6.1870 %	0.0000	Pfd-1(low)n	255,152	22.2000	8 %	88,800	13.66
W.PR.H	6.1798 %	6.1875 %	-2.0462	Pfd-2(low)	98,338	22.2500	8 %	89,000	13.64
PFW.PR.E	6.0976 %	6.1932 %	0.0000	Pfd-1(low)n	151,561	22.5500	9 %	90,200	13.49
W.PR.J	6.1269 %	6.1477 %	-2.4359	Pfd-2(low)	90,457	22.8500	9 %	91,400	13.73
ENB.PR.A	6.0175 %	6.0896 %	-2.5934	Pfd-2(low)	118,472	22.8500	9 %	91,400	13.74
POW.PR.A	6.0870 %	6.1068 %	-0.3186	Pfd-2(high)n	78,137	23.0000	9 %	92,000	13.79
CP.PR.A	5.9474 %	5.9442 %	-3.3845	Pfd-2	140,275	23.7500	9 %	95,000	14.05
RY.PR.O	5.7895 %	5.8632 %	-1.3077	Pfd-1(low)n	80,530	23.7500	9 %	95,000	14.06
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2761 %</u>	<u>6.3101 %</u>	<u>-0.7174</u>		<u>144,100</u>			<u>1001,053,200</u>	<u>13.50</u>

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