

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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			
NTL.PR.G	5.2128 %	6.9803 %	2.0817	Pfd-2 (high)	168,183	23.5000	11 %	94,000	12.79
BCE.PR.Y	4.8729 %	6.7415 %	1.3771	Pfd-2 (high)	218,176	23.6000	11 %	94,400	13.26
TOC.PR.C	5.1020 %	7.0938 %	-0.2248	Pfd-2	294,006	24.5000	11 %	98,000	1.43
NTL.PR.F	5.1829 %	6.5486 %	0.3657	Pfd-2 (high)	292,074	24.6000	11 %	98,400	13.10
BCE.PR.S	5.3659 %	6.5723 %	0.6343	Pfd-2 (high)	66,352	24.6000	11 %	98,400	13.14
BBD.PR.B	5.5332 %	6.0447 %	-0.9481	Pfd-2	255,691	24.8500	11 %	99,400	1.95
MMF.PR.B	6.1000 %	6.2792 %	-2.4057	Pfd-2n	36,711	25.0000	11 %	100,000	3.89
HSB.PR.A	6.0798 %	5.8280 %	0.8804	Pfd-2 (high)	1,720,561	25.6999	12 %	102,800	4.44
CLI.PR.A	6.2500 %	5.7697 %	0.5547	Pfd-1 (low)	345,235	26.0000	12 %	104,000	4.24
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.5352 %	6.4164 %	0.2422		384,924		100 %	889,400	7.48

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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
TOC.PR.B	6.7829 %	6.8768 %	-0.5197	Pfd-2	54,113	19.3500	43 %	77,400	12.67
AL.PR.E	7.3819 %	3.3388 %	1.0506	Pfd-2 (low)	112,238	25.4000	57 %	101,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.1229 %</u>	<u>4.8687 %</u>	<u>0.3716</u>		<u>87,104</u>		<u>100 %</u>	<u>179,000</u>	<u>5.52</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2000-07-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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 - YTW</u>
NA.PR.J	6.2868 %	6.1388 %	-1.7416	Pfd-2n	10,123,991	25.4500	100 %	101,800	4.33
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2868 %</u>	<u>6.1388 %</u>	<u>-1.7416</u>		<u>10,123,991</u>		<u>100 %</u>	<u>101,800</u>	<u>4.33</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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	7.9618 %	8.0686 %	1.2446	Pfd-2 (high)	90,902	23.5500	14 %	94,200	11.22
TA.PR.B	8.5272 %	8.6495 %	2.9541	Pfd-2 (high)	364,930	23.9000	14 %	95,600	10.62
ENB.PR.B	7.7551 %	7.8316 %	-1.9536	Pfd-2	138,045	24.5000	14 %	98,000	11.43
MG.PR.A	8.7927 %	8.9162 %	0.6952	Pfd-2	187,486	24.6000	14 %	98,400	10.35
ENB.PR.C	8.0000 %	8.0760 %	-1.5068	Pfd-2	141,653	25.0000	14 %	100,000	11.15
AEC.PR.A	8.1888 %	7.6907 %	-1.2547	Pfd-2	264,056	25.9500	15 %	103,800	3.43
SU.PR.A	8.4598 %	7.1677 %	-1.0207	Pfd-2 (low)	202,841	26.7500	15 %	107,000	3.13
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.2433 %</u>	<u>8.0411 %</u>	<u>-0.1629</u>		<u>199,004</u>		<u>100 %</u>	<u>697,000</u>	<u>8.63</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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			
GT.PR.A	5.9567 %	6.8984 %	0.4315	Pfd-2	71,795	13.8500	24 %	92,338	6.26
MUH.PR.A	5.7292 %	6.2154 %	-0.0060	Pfd-2	47,319	14.4000	24 %	96,005	6.07
CAC.PR.A	5.5556 %	6.0176 %	0.3895	Pfd-1	105,565	24.3000	25 %	97,200	5.69
DCF.PR.A	6.5421 %	-6.8419 %	-1.1517	Pfd-2	427,382	26.7500	27 %	107,000	0.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9613 %</u>	<u>2.7679 %</u>	<u>-0.1174</u>		<u>171,097</u>		<u>100 %</u>	<u>392,543</u>	<u>4.41</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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		
						price			YTW
GWO.PR.E	5.0000 %	5.3990 %	0.2606	Pfd-1(low)n	88,093	23.5000	3 %	94,000	9.84
CM.PR.R	5.1908 %	5.5322 %	0.6333	Pfd-1(low)n	127,833	23.8500	3 %	95,400	9.30
RY.PR.K	4.8354 %	5.1116 %	-0.1604	Pfd-1(low)	349,372	24.3000	3 %	97,200	6.67
PWF.PR.D	5.3170 %	5.4830 %	0.1039	Pfd-1(low)n	56,867	24.4500	3 %	97,800	8.97
BMO.PR.G	4.9080 %	5.3161 %	0.1739	Pfd-1(low)n	333,617	24.4500	3 %	97,800	6.39
W.PR.F	5.0000 %	6.7393 %	0.0000	Pfd-2(low)	32,886	24.5000	3 %	98,000	1.35
IPS.PR.A	5.6008 %	5.9878 %	0.0000	Pfd-2(low)	88,187	24.5500	3 %	98,200	3.60
W.PR.K	5.0813 %	5.4971 %	-0.3172	Pfd-2(low)	26,767	24.6000	3 %	98,400	3.96
BMO.PR.I	4.8174 %	5.1174 %	-0.1321	Pfd-1(low)n	316,933	24.6500	3 %	98,600	6.75
TD.PR.J	5.1619 %	5.2937 %	0.0000	Pfd-1(low)n	868,653	24.7000	3 %	98,800	7.48
GWO.PR.D	5.0505 %	5.2802 %	0.1152	Pfd-1(low)n	62,489	24.7500	3 %	99,000	4.00
CM.PR.N	5.4303 %	5.4308 %	0.0000	Pfd-1(low)n	85,107	25.1000	3 %	100,400	5.95
BMO.PR.F	5.4431 %	5.4113 %	0.0000	Pfd-1(low)n	350,846	25.5000	3 %	102,000	5.59
BCE.PR.P	6.2136 %	4.9609 %	0.0000	Pfd-2(high)	106,392	25.7500	3 %	103,000	1.82
CFS.PR.B	7.1379 %	6.2965 %	0.5968	Pfd-2(high)n	34,306	25.7500	3 %	103,000	2.68
CM.PR.M	5.4767 %	5.1490 %	-0.0557	Pfd-1(low)n	147,481	25.8000	3 %	103,200	5.77
CM.PR.L	5.7452 %	5.2958 %	0.0000	Pfd-1(low)n	60,475	25.9000	3 %	103,600	5.04
CM.PR.K	6.7437 %	5.5728 %	0.0726	Pfd-1(low)n	41,332	25.9500	3 %	103,800	1.27
NA.PR.H	7.6923 %	5.4640 %	0.0000	Pfd-2n	30,033	26.0000	3 %	104,000	1.67
BMO.PR.E	8.6372 %	4.4243 %	0.0000	Pfd-1(low)n	78,869	26.0500	3 %	104,200	0.55
NA.PR.I	6.2261 %	4.9429 %	-1.0243	Pfd-2n	38,542	26.1000	3 %	104,400	1.76
BNS.PR.I	5.7361 %	5.1482 %	-0.0082	Pfd-1(low)n	116,995	26.1500	3 %	104,600	5.03
BNS.PR.E	6.8375 %	5.0390 %	0.2470	Pfd-1(low)n	69,202	26.1500	3 %	104,600	2.07
LON.PR.E	6.8571 %	5.2841 %	0.1237	Pfd-1(low)n	43,579	26.2500	3 %	105,000	2.20
RY.PR.H	8.5551 %	3.4769 %	-0.0674	Pfd-1(low)n	272,061	26.3000	3 %	105,200	1.02
RY.PR.J	6.7235 %	4.8804 %	0.1942	Pfd-1(low)n	205,284	26.4000	3 %	105,600	2.63
CM.PR.T	5.6497 %	5.2428 %	-0.1887	Pfd-1(low)n	215,335	26.5500	3 %	106,200	7.57
GWO.PR.B	6.9775 %	4.7642 %	0.1469	Pfd-1(low)n	36,208	26.7000	3 %	106,800	2.20
BNS.PR.F	6.6231 %	5.3294 %	0.0000	Pfd-1(low)n	63,040	26.8000	3 %	107,200	1.93
BNS.PR.H	6.2868 %	5.1804 %	-0.0839	Pfd-1(low)n	113,121	26.8500	3 %	107,400	4.43
TD.PR.H	6.5257 %	4.2164 %	-0.6056	Pfd-1(low)n	41,582	27.2000	3 %	108,800	1.72
BNS.PR.G	6.4103 %	4.7134 %	-0.4518	Pfd-1(low)n	100,920	27.3000	3 %	109,200	2.36
Cash							0 %	0	

Ticker	Current Yield Bid	Yield-to-Worst (at Bid)	Price Disparity	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
Dividends Due								0 %	0	
Income Tax Due								0 %	0	
Capital Gains Tax Due								0 %	0	
	<u>6.0853 %</u>	<u>5.2075 %</u>	<u>-0.0175</u>		<u>142,243</u>			<u>100 3,275,400</u>	<u>4.11</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-07-31

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			
TRP.PR.Y	7.4468 %	7.5136 %	2.8358	Pfd-2(low)	139,488	37.6000	7 %	75,200	11.97
TRP.PR.X	7.4172 %	7.4867 %	2.2700	Pfd-2(low)	139,947	37.7500	7 %	75,500	11.99
BNS.PR.J	5.9122 %	5.9406 %	0.0000	Pfd-1(low)n	221,677	22.2000	8 %	88,800	13.97
W.PR.J	6.2921 %	6.3564 %	-1.4915	Pfd-2(low)	92,877	22.2500	8 %	89,000	13.39
PWF.PR.E	6.1111 %	6.1320 %	0.1417	Pfd-1(low)n	134,097	22.5000	8 %	90,000	13.68
BMO.PR.H	5.8889 %	5.9844 %	0.0000	Pfd-1(low)n	220,920	22.5000	8 %	90,000	13.78
W.PR.H	6.0307 %	6.0637 %	-2.3075	Pfd-2(low)	100,899	22.8000	8 %	91,200	13.74
CM.PR.P	5.9653 %	5.9766 %	0.0000	Pfd-1(low)n	260,477	23.0500	9 %	92,200	13.87
POW.PR.A	6.0475 %	6.1041 %	0.0000	Pfd-2(high)n	71,638	23.1500	9 %	92,600	13.74
RY.PR.O	5.7895 %	5.7945 %	-0.8901	Pfd-1(low)n	69,889	23.7500	9 %	95,000	14.26
CP.PR.A	5.8610 %	5.8920 %	-3.5230	Pfd-2	125,445	24.1000	9 %	96,400	14.08
ENB.PR.A	5.6122 %	5.7045 %	-4.2864	Pfd-2(low)	106,611	24.5000	9 %	98,000	14.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1551 %</u>	<u>6.2024 %</u>	<u>-0.7357</u>		<u>139,668</u>			<u>1001,073,900</u>	<u>13.62</u>

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