

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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			
BCE.PR.Y	4.8523 %	6.6868 %	1.0465	Pfd-2 (high)	231,554	23.7000	11 %	94,800	13.25
NTL.PR.G	5.1579 %	6.5439 %	0.5972	Pfd-2 (high)	183,016	23.7500	11 %	95,000	13.35
NTL.PR.F	5.1829 %	6.3862 %	0.0979	Pfd-2 (high)	280,651	24.6000	11 %	98,400	13.39
TOC.PR.C	5.0813 %	7.2523 %	0.0305	Pfd-2	210,264	24.6000	11 %	98,400	1.34
BCE.PR.S	5.3550 %	6.4426 %	0.0178	Pfd-2 (high)	75,534	24.6500	11 %	98,600	13.25
BBD.PR.B	5.5556 %	6.5518 %	-0.3290	Pfd-2	269,337	24.7500	11 %	99,000	1.87
MMF.PR.B	6.0039 %	5.9958 %	-2.9902	Pfd-2n	33,186	25.4000	11 %	101,600	3.81
CLI.PR.A	6.1905 %	5.6540 %	0.1242	Pfd-1 (low)	259,690	26.2500	12 %	105,000	4.16
HSB.PR.A	5.9298 %	5.3606 %	0.0000	Pfd-2 (high)	940,286	26.3500	12 %	105,400	4.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.4932 %	6.3036 %	-0.1707		280,630		100 %	896,200	7.53

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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
TOC.PR.B	6.6456 %	6.7744 %	-0.8943	Pfd-2	53,714	19.7500	44 %	79,000	12.73	
AL.PR.E	7.4405 %	-9.4689 %	1.4619	Pfd-2 (low)	99,253	25.2000	56 %	100,800	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>7.0912 %</u>	<u>-2.3320 %</u>	<u>0.4266</u>		<u>79,244</u>		<u>100 %</u>	<u>179,800</u>	<u>5.64</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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>Bid</u>	<u>Bid)</u>	<u>(at 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>
NA.PR.J	6.1896 %	5.7553 %	-2.2678	Pfd-2n	4,535,459	25.8500	100 %	103,400	4.29
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1896 %</u>	<u>5.7553 %</u>	<u>-2.2678</u>		<u>4,535,459</u>		<u>100 %</u>	<u>103,400</u>	<u>4.29</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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	7.7320 %	7.8761 %	0.9207	Pfd-2 (high)	85,683	24.2500	14 %	97,000	11.33
ENB.PR.B	7.7710 %	7.9086 %	-1.1962	Pfd-2	126,831	24.4500	14 %	97,800	11.29
MG.PR.A	8.5325 %	8.7013 %	0.6203	Pfd-2	208,096	25.3500	14 %	101,400	10.46
ENB.PR.C	7.8895 %	8.0146 %	-1.2749	Pfd-2	118,099	25.3500	14 %	101,400	11.14
TA.PR.B	8.0236 %	8.1591 %	1.5474	Pfd-2 (high)	362,135	25.4000	14 %	101,600	10.98
AEC.PR.A	8.2364 %	8.0627 %	-0.2053	Pfd-2	222,606	25.8000	15 %	103,200	3.34
SU.PR.A	8.3199 %	6.8107 %	-0.8959	Pfd-2 (low)	190,091	27.2000	15 %	108,800	3.05
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0787 %</u>	<u>7.9225 %</u>	<u>-0.0780</u>		<u>188,750</u>		<u>100 %</u>	<u>711,200</u>	<u>8.70</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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		-
						price			YTW
MUH.PR.A	5.8929 %	6.7832 %	0.2707	Pfd-2	32,199	14.0000	24 %	93,338	5.95
GT.PR.A	5.8511 %	6.6989 %	0.3108	Pfd-2	60,193	14.1000	24 %	94,005	6.19
CAC.PR.A	5.5215 %	5.9972 %	0.7095	Pfd-1	121,846	24.4500	25 %	97,800	5.60
DCF.PR.A	6.6667 %	6.3598 %	-0.2423	Pfd-2	220,517	26.2500	27 %	105,000	5.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9979 %</u>	<u>6.4519 %</u>	<u>0.2523</u>		<u>112,099</u>		<u>100 %</u>	<u>390,143</u>	<u>5.76</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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	4.8958 %	5.2277 %	0.0000	Pfd-1 (low)n	85,726	24.0000	3 %	96,000	9.80
CM.PR.R	5.1369 %	5.4686 %	0.6003	Pfd-1 (low)n	98,259	24.1000	3 %	96,400	9.23
BMO.PR.I	4.8668 %	5.1491 %	0.0558	Pfd-1 (low)n	234,937	24.4000	3 %	97,600	6.75
BMO.PR.G	4.8980 %	5.1548 %	0.0000	Pfd-1 (low)n	254,549	24.5000	3 %	98,000	6.40
RY.PR.K	4.7764 %	4.9890 %	-0.1762	Pfd-1 (low)	239,163	24.6000	3 %	98,400	6.60
GWO.PR.D	5.0607 %	5.4469 %	0.3079	Pfd-1 (low)n	50,508	24.7000	3 %	98,800	3.92
PWF.PR.D	5.2525 %	5.3964 %	0.3087	Pfd-1 (low)n	58,861	24.7500	3 %	99,000	8.90
W.PR.K	5.0403 %	5.4056 %	-0.3196	Pfd-2 (low)	26,512	24.8000	3 %	99,200	3.87
IPS.PR.A	5.5332 %	5.7819 %	0.0000	Pfd-2 (low)	80,068	24.8500	3 %	99,400	3.52
W.PR.F	4.9197 %	5.8930 %	0.0000	Pfd-2 (low)	29,453	24.9000	3 %	99,600	1.27
TD.PR.J	5.1102 %	5.2165 %	0.1524	Pfd-1 (low)n	846,745	24.9500	3 %	99,800	7.40
BMO.PR.F	5.4538 %	5.2756 %	0.0841	Pfd-1 (low)n	273,422	25.4500	3 %	101,800	5.59
CM.PR.N	5.3242 %	5.1690 %	-0.0063	Pfd-1 (low)n	69,658	25.6000	3 %	102,400	5.88
BMO.PR.E	8.7379 %	2.9575 %	0.0000	Pfd-1 (low)n	72,783	25.7500	3 %	103,000	0.48
CM.PR.M	5.4662 %	5.1914 %	0.0000	Pfd-1 (low)n	146,427	25.8500	3 %	103,400	5.68
BCE.PR.P	6.1538 %	4.6413 %	0.0000	Pfd-2 (high)	98,469	26.0000	3 %	104,000	1.74
NA.PR.H	7.6775 %	5.6340 %	0.0000	Pfd-2n	25,010	26.0500	3 %	104,200	1.58
CM.PR.K	6.7050 %	5.4787 %	0.0000	Pfd-1 (low)n	34,652	26.1000	3 %	104,400	1.18
RY.PR.H	8.5714 %	3.9954 %	0.0363	Pfd-1 (low)n	198,576	26.2500	3 %	105,000	0.94
NA.PR.I	6.1905 %	4.8472 %	-1.0288	Pfd-2n	52,062	26.2500	3 %	105,000	1.68
PWF.PR.C	6.6540 %	4.7964 %	0.0811	Pfd-1 (low)n	42,873	26.3000	3 %	105,200	2.29
BNS.PR.E	6.7985 %	4.9628 %	0.1249	Pfd-1 (low)n	66,069	26.3000	3 %	105,200	1.99
CM.PR.L	5.6364 %	4.9960 %	-0.2324	Pfd-1 (low)n	48,825	26.4000	3 %	105,600	4.96
RY.PR.J	6.6855 %	4.7383 %	0.1254	Pfd-1 (low)n	178,302	26.5500	3 %	106,200	2.48
BNS.PR.I	5.6391 %	4.8876 %	-0.2719	Pfd-1 (low)n	87,594	26.6000	3 %	106,400	4.96
LON.PR.E	6.7542 %	4.7732 %	0.0000	Pfd-1 (low)n	34,033	26.6500	3 %	106,600	2.12
CM.PR.T	5.6075 %	5.2007 %	-0.1178	Pfd-1 (low)n	164,085	26.7500	3 %	107,000	7.49
CFS.PR.B	6.8710 %	4.5690 %	0.0000	Pfd-2 (high)n	28,264	26.7500	3 %	107,000	2.21
GWO.PR.B	6.9645 %	4.8658 %	0.0000	Pfd-1 (low)n	34,077	26.7500	3 %	107,000	2.12
BNS.PR.F	6.5985 %	5.3587 %	0.0000	Pfd-1 (low)n	44,370	26.9000	3 %	107,600	3.77
BNS.PR.G	6.4815 %	5.3258 %	0.0000	Pfd-1 (low)n	68,407	27.0000	3 %	108,000	4.14
BNS.PR.H	6.2519 %	5.1518 %	-0.0296	Pfd-1 (low)n	117,870	27.0000	3 %	108,000	4.34
TD.PR.H	6.5498 %	4.6634 %	-0.2902	Pfd-1 (low)n	37,654	27.1000	3 %	108,400	1.63

<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>6.0618 %</u>	<u>5.0425 %</u>	<u>-0.0210</u>			<u>117,535</u>		<u>100</u>	<u>3,403,600</u>
									<u>4.10</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-08-31

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.X	6.6826 %	6.7837 %	0.3748	Pfd-2(low)	139,428	41.9000	8 %	83,800	12.80
TRP.PR.Y	6.6587 %	6.7563 %	0.4376	Pfd-2(low)	143,752	42.0500	8 %	84,100	12.84
W.PR.H	6.1659 %	6.2504 %	-1.1169	Pfd-2(low)	101,806	22.3000	8 %	89,200	13.44
BNS.PR.J	5.8075 %	5.8623 %	0.4189	Pfd-1(low)n	196,860	22.6000	8 %	90,400	14.02
BMO.PR.H	5.8242 %	5.8392 %	0.2033	Pfd-1(low)n	173,982	22.7500	8 %	91,000	14.09
PWF.PR.E	6.0440 %	6.0963 %	0.7192	Pfd-1(low)n	126,160	22.7500	8 %	91,000	13.67
W.PR.J	6.1404 %	6.2388 %	-1.4135	Pfd-2(low)	67,249	22.8000	8 %	91,200	13.49
CM.PR.P	5.8511 %	5.8849 %	0.1749	Pfd-1(low)n	282,795	23.5000	9 %	94,000	13.93
ENB.PR.A	5.8386 %	5.8710 %	-2.7642	Pfd-2(low)	92,770	23.5500	9 %	94,200	14.11
RY.PR.O	5.7895 %	5.8290 %	-0.1262	Pfd-1(low)n	60,643	23.7500	9 %	95,000	14.16
POW.PR.A	5.8091 %	5.8941 %	-0.0227	Pfd-2(high)n	76,894	24.1000	9 %	96,400	13.99
CP.PR.A	5.7419 %	5.8048 %	-3.4234	Pfd-2	124,559	24.6000	9 %	98,400	14.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0162 %</u>	<u>6.0787 %</u>	<u>-0.5766</u>		<u>131,836</u>			<u>1001,098,700</u>	<u>13.74</u>

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