

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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	5.1471 %	6.3978 %	0.7995	Pfd-2 (high)	522,850	23.8000	9 %	95,200	13.49
BCE.PR.Y	4.8117 %	6.4570 %	1.0835	Pfd-2 (high)	245,558	23.9000	9 %	95,600	13.47
NTL.PR.F	5.2041 %	6.2851 %	0.4429	Pfd-2 (high)	267,135	24.5000	9 %	98,000	13.59
TOC.PR.C	5.0813 %	7.1253 %	0.0219	Pfd-2	172,012	24.6000	9 %	98,400	12.41
BBD.PR.B	5.5668 %	6.8089 %	0.0979	Pfd-2	240,280	24.7000	9 %	98,800	1.64
BCE.PR.S	5.3226 %	6.1472 %	0.0133	Pfd-2 (high)	109,726	24.8000	9 %	99,200	13.62
TRP.PR.S	5.1603 %	5.8441 %	0.0000	Pfd-2	28,690	49.9000	9 %	99,800	1.43
MMF.PR.B	6.0158 %	6.0691 %	-2.2929	Pfd-2n	42,297	25.3500	9 %	101,400	3.62
BCE.PR.R	6.0768 %	5.9086 %	-0.4943	Pfd-2 (high)	3,167,229	25.4000	9 %	101,600	5.00
HSB.PR.A	6.0096 %	5.6329 %	0.8147	Pfd-2 (high)	217,955	26.0000	9 %	104,000	4.18
CLI.PR.A	6.1321 %	5.3669 %	0.3544	Pfd-1 (low)	97,993	26.5000	10 %	106,000	3.98
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5149 %</u>	<u>6.1745 %</u>	<u>0.0691</u>		<u>467,193</u>		<u>100 %</u>	<u>1,098,000</u>	<u>7.75</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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
TRP.PR.Y	6.9913 %	7.0966 %	1.4287	Pfd-2(low)	174,489	40.0500	7 %	80,100	12.40
TRP.PR.X	6.9565 %	7.0640 %	1.2218	Pfd-2(low)	134,435	40.2500	7 %	80,500	12.44
W.PR.H	6.2217 %	6.3094 %	-1.1944	Pfd-2(low)	81,470	22.1000	8 %	88,400	13.37
BMO.PR.H	5.9955 %	6.0262 %	0.3849	Pfd-1(low)n	219,447	22.1000	8 %	88,400	13.84
PWF.PR.E	6.1384 %	6.1982 %	0.9426	Pfd-1(low)n	162,279	22.4000	8 %	89,600	13.54
BNS.PR.J	5.8333 %	5.8866 %	0.0000	Pfd-1(low)n	213,458	22.5000	8 %	90,000	13.99
W.PR.J	6.1674 %	6.2656 %	-1.5498	Pfd-2(low)	125,506	22.7000	8 %	90,800	13.46
ENB.PR.A	5.9524 %	5.9882 %	-2.4998	Pfd-2(low)	114,607	23.1000	9 %	92,400	13.93
POW.PR.A	6.0606 %	6.1542 %	0.1100	Pfd-2(high)n	118,364	23.1000	9 %	92,400	13.61
CM.PR.P	5.9395 %	5.9804 %	0.2074	Pfd-1(low)n	267,140	23.1500	9 %	92,600	13.81
CP.PR.A	5.9100 %	5.9770 %	-2.8393	Pfd-2	131,524	23.9000	9 %	95,600	13.90
RY.PR.O	5.6701 %	5.7064 %	-1.1685	Pfd-1(low)n	72,190	24.2500	9 %	97,000	14.34
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1329 %</u>	<u>6.1999 %</u>	<u>-0.4652</u>		<u>150,665</u>			<u>1001,077,800</u>	<u>13.58</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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	6.2016 %	5.7710 %	-1.8166	Pfd-2n	607,170	25.8000	100 %	103,200	4.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2016 %</u>	<u>5.7710 %</u>	<u>-1.8166</u>		<u>607,170</u>		<u>100 %</u>	<u>103,200</u>	<u>4.10</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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	7.6375 %	7.7695 %	-0.6956	Pfd-2	123,014	24.5500	14 %	98,200	11.44
ENB.PR.B	7.6305 %	7.7576 %	-0.8614	Pfd-2	136,137	24.9000	14 %	99,600	11.43
MG.PR.A	8.6347 %	8.8135 %	1.7503	Pfd-2	192,410	25.0500	14 %	100,200	10.37
TA.PR.B	8.0713 %	8.2113 %	0.0160	Pfd-2	211,499	25.2500	14 %	101,000	10.94
ENB.PR.C	7.8895 %	8.0213 %	-0.3097	Pfd-2	120,924	25.3500	14 %	101,400	11.12
AEC.PR.A	8.2205 %	7.9622 %	0.4668	Pfd-2	173,078	25.8500	15 %	103,400	3.17
SU.PR.A	8.3815 %	6.9547 %	0.1021	Pfd-2 (low)	162,371	27.0000	15 %	108,000	2.87
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0719 %</u>	<u>7.9177 %</u>	<u>0.0714</u>		<u>160,121</u>		<u>100 %</u>	<u>711,800</u>	<u>8.67</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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 %	7.1538 %	0.6576	Pfd-2	58,430	13.7500	13 %	91,671	6.00
MUH.PR.A	5.6122 %	5.9645 %	-0.2734	Pfd-2	52,878	14.7000	14 %	98,005	5.84
STR.E	7.1283 %	7.3326 %	1.5349	Pfd-2	502,454	24.5500	14 %	98,200	7.25
CAC.PR.A	5.4217 %	5.6707 %	0.1052	Pfd-1	110,784	24.9000	14 %	99,600	5.45
PIC.PR.A	5.7500 %	5.9720 %	0.0000	Pfd-2	21,197	15.0000	14 %	100,005	2.66
DCF.PR.A	6.7568 %	6.5944 %	0.0781	Pfd-2	78,476	25.9000	15 %	103,600	5.20
TDS.PR.A	5.7647 %	2.2700 %	-1.1615	Pfd-2	870,645	15.3000	15 %	104,086	1.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0634 %</u>	<u>5.8143 %</u>	<u>0.1178</u>		<u>247,114</u>		<u>100 %</u>	<u>695,167</u>	<u>4.73</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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			
IPS.PR.A	6.0573 %	8.5864 %	1.7453	Pfd-3 (high)	85,770	22.7000	3 %	90,800	3.28
GWO.PR.E	5.0321 %	5.5206 %	0.7444	Pfd-1 (low)n	87,586	23.3500	3 %	93,400	9.61
RY.PR.K	4.8857 %	5.3538 %	0.0891	Pfd-1 (low)	257,804	24.0500	3 %	96,200	6.40
BMO.PR.G	4.9896 %	5.4688 %	0.2862	Pfd-1 (low)n	333,066	24.0500	3 %	96,200	6.21
BMO.PR.I	4.9274 %	5.3521 %	0.0398	Pfd-1 (low)n	237,440	24.1000	3 %	96,400	6.57
NSI.PR.C	5.0725 %	5.4574 %	-1.2976	Pfd-2 (low)	1,052,757	24.1500	3 %	96,600	6.91
CM.PR.R	5.1263 %	5.4478 %	0.3738	Pfd-1 (low)n	155,720	24.1500	3 %	96,600	9.11
PWF.PR.D	5.3279 %	5.5626 %	0.6216	Pfd-1 (low)n	54,645	24.4000	3 %	97,600	8.75
W.PR.K	5.0916 %	5.7038 %	0.0000	Pfd-2 (low)	27,035	24.5500	3 %	98,200	3.67
TD.PR.J	5.1515 %	5.3298 %	0.0000	Pfd-1 (low)n	615,342	24.7500	3 %	99,000	7.24
GWO.PR.D	4.9603 %	4.9222 %	0.0000	Pfd-1 (low)n	59,851	25.2000	3 %	100,800	3.73
BMO.PR.E	8.8757 %	4.9429 %	0.2717	Pfd-1 (low)n	90,384	25.3500	3 %	101,400	0.31
BMO.PR.F	5.4646 %	5.3065 %	0.0000	Pfd-1 (low)n	235,823	25.4000	3 %	101,600	5.42
CM.PR.M	5.5412 %	5.4197 %	0.0869	Pfd-1 (low)n	120,874	25.5000	3 %	102,000	5.51
NA.PR.G	8.5117 %	6.1650 %	0.1103	Pfd-2n	28,166	25.7000	3 %	102,800	0.92
CM.PR.N	5.3035 %	5.0853 %	-0.2535	Pfd-1 (low)n	74,782	25.7000	3 %	102,800	5.72
RY.PR.H	8.7041 %	4.5414 %	0.2167	Pfd-1 (low)n	82,413	25.8500	3 %	103,400	0.71
BCE.PR.P	6.1896 %	4.7605 %	0.1627	Pfd-2 (high)	145,439	25.8500	3 %	103,400	1.52
NSI.PR.D	5.6950 %	5.6314 %	-0.0751	Pfd-2 (low)	5,420,578	25.9000	3 %	103,600	9.93
CM.PR.L	5.7011 %	5.1929 %	0.0000	Pfd-1 (low)n	41,889	26.1000	3 %	104,400	4.78
NA.PR.H	7.6628 %	5.0961 %	-0.0181	Pfd-2n	36,524	26.1000	3 %	104,400	1.36
NA.PR.I	6.2141 %	4.8681 %	-0.9247	Pfd-2n	42,154	26.1500	3 %	104,600	1.45
BNS.PR.E	6.8114 %	4.7824 %	0.0326	Pfd-1 (low)n	104,735	26.2500	3 %	105,000	1.77
BNS.PR.I	5.7034 %	5.0772 %	-0.0660	Pfd-1 (low)n	129,540	26.3000	3 %	105,200	4.77
CM.PR.T	5.6604 %	5.3086 %	-0.0721	Pfd-1 (low)n	90,673	26.5000	3 %	106,000	7.34
PWF.PR.C	6.5789 %	4.0459 %	-0.1468	Pfd-1 (low)n	38,406	26.6000	3 %	106,400	2.08
CFS.PR.B	6.8968 %	4.4575 %	0.0000	Pfd-2 (high)n	30,451	26.6500	3 %	106,600	2.00
RY.PR.E	6.6604 %	4.3726 %	0.0000	Pfd-1 (low)n	162,965	26.6500	3 %	106,600	2.27
LON.PR.E	6.7542 %	4.4879 %	0.0000	Pfd-1 (low)n	35,343	26.6500	3 %	106,600	1.91
TD.PR.H	6.6108 %	4.9765 %	-0.0946	Pfd-1 (low)n	27,312	26.8500	3 %	107,400	1.41
BNS.PR.G	6.4815 %	5.2161 %	-0.0345	Pfd-1 (low)n	50,207	27.0000	3 %	108,000	2.07
BNS.PR.H	6.2519 %	5.0710 %	-0.1981	Pfd-1 (low)n	134,222	27.0000	3 %	108,000	4.17
BNS.PR.F	6.5741 %	4.9111 %	-0.1868	Pfd-1 (low)n	40,963	27.0000	3 %	108,000	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 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>
		Cash						0 %	0
		Dividends Due						0 %	0
		Income Tax Due						0 %	0
		Capital Gains Tax Due						0 %	0
	<u>6.1281 %</u>	<u>5.2036 %</u>	<u>0.0331</u>			<u>305,972</u>		<u>100</u>	<u>3,370,000</u>
									<u>4.19</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-11-30

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	7.9545 %	8.1414 %	2.0050	Pfd-2 (low)	47,967	16.5000	20 %	66,000	11.13	
PWF.PR.A	6.3559 %	6.4225 %	1.2597	Pfd-1 (low)	44,960	20.6500	25 %	82,600	13.30	
TOC.PR.B	6.3253 %	6.4408 %	-1.1507	Pfd-2	54,703	20.7500	25 %	83,000	13.18	
AL.PR.E	7.4111 %	-14.0075 %	1.2211	Pfd-2 (low)	77,287	25.3000	30 %	101,200	0.09	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.9862 %</u>	<u>0.5555 %</u>	<u>0.7946</u>		<u>57,816</u>		<u>100 %</u>	<u>332,800</u>	<u>8.82</u>	

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved