

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	-	-	Value	Duration
		Bid)			bid	weight		-
					price			YTW
IQI.PR.A	5.8824 %	6.8912 %	2.0025	86,707	21.2500	11 %	85,000	13.07
NT.PR.G	5.5180 %	No Sol!	2.9791	182,631	22.2000	12 %	88,800	No Sol!
BCE.PR.Y	4.9676 %	6.0855 %	1.7234	141,829	23.1500	13 %	92,600	14.19
BCE.PR.S	5.6410 %	6.0815 %	1.5241	63,030	23.4000	13 %	93,600	13.90
NT.PR.F	5.4487 %	6.0919 %	1.6981	241,791	23.4000	13 %	93,600	13.82
TOC.PR.C	5.3419 %	6.1515 %	-0.0418	291,639	23.4000	13 %	93,600	13.82
BBD.PR.B	5.8511 %	6.1620 %	-0.0467	242,285	23.5000	13 %	94,000	13.69
MMF.PR.B	6.2118 %	6.0381 %	-1.2921	377,883	24.5500	13 %	98,200	13.54
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6100 %</u>		<u>1.0289</u>	<u>206,157</u>		<u>100 %</u>	<u>739,400</u>	

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
TOC.PR.B	5.7595 %	5.8297 %	-0.6591	25,467	19.7500	44 %	79,000	14.13
AL.PR.E	6.4741 %	6.3825 %	0.8831	76,618	25.1000	56 %	100,400	1.16
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.1594 %</u>	<u>6.1391 %</u>	<u>0.2040</u>	<u>54,094</u>		<u>100 %</u>	<u>179,400</u>	<u>6.87</u>

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HIMI Index - Interest Bearing

HIMI Account Number: J00000006

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
TA.PR.A	8.8028 %	8.9726 %	0.9293	180,213	21.3000	13 %	85,200	10.39
MG.PR.A	9.6133 %	9.8010 %	1.1151	361,115	22.5000	14 %	90,000	9.64
TA.PR.B	9.0578 %	9.2431 %	0.6003	455,478	22.5000	14 %	90,000	10.09
ENB.PR.C	8.8889 %	9.0460 %	-0.1878	490,347	22.5000	14 %	90,000	10.29
ENB.PR.B	8.3700 %	8.5046 %	-1.4472	235,602	22.7000	14 %	90,800	10.80
AEC.PR.A	8.9286 %	9.0714 %	-0.3625	385,724	23.8000	15 %	95,200	10.23
SU.PR.A	9.1619 %	9.3030 %	-0.0602	322,088	24.7000	15 %	98,800	10.01
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>8.9775 %</u>	<u>9.1368 %</u>	<u>0.0700</u>	<u>348,304</u>		<u>100 %</u>	<u>640,000</u>	<u>10.20</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
				Value	bid	weight		-
					price			YTW
MUH.PR.A	6.2264 %	7.5264 %	0.2865	58,978	13.2500	32 %	88,338	6.29
CAC.PR.A	5.8696 %	6.9270 %	0.0000	50,021	23.0000	34 %	92,000	5.96
GT.PR.A	5.8929 %	6.6657 %	-0.0527	57,312	14.0000	34 %	93,338	6.58
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.9927 %	7.0314 %	0.0745	55,399		100 %	273,676	6.28

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Trading	-	-	Value	Duration
		Bid)	Bid)	Value	bid	weight		-
					price			YTW
GWO.PR.E	5.5294 %	6.4071 %	0.2757	89,914	21.2500	3 %	85,000	9.83
CM.PR.R	5.6273 %	6.3818 %	0.4076	158,713	22.0000	3 %	88,000	9.37
PWF.PR.D	5.8824 %	6.6053 %	0.7394	82,701	22.1000	3 %	88,400	9.00
BMO.PR.I	5.3251 %	6.5515 %	0.5847	508,691	22.3000	3 %	89,200	6.95
RY.PR.K	5.2222 %	6.2161 %	0.1080	667,628	22.5000	3 %	90,000	6.92
BMO.PR.G	5.2402 %	6.2863 %	0.1607	228,678	22.9000	3 %	91,600	6.65
IPS.PR.A	5.9140 %	7.3384 %	0.2645	127,403	23.2500	3 %	93,000	3.96
W.PR.K	5.3191 %	6.5295 %	0.0000	348,381	23.5000	3 %	94,000	4.32
CM.PR.M	5.8753 %	6.3521 %	0.1887	212,355	24.0500	3 %	96,200	6.03
GWO.PR.D	5.1760 %	5.8334 %	-0.2185	36,857	24.1500	3 %	96,600	4.38
CM.PR.N	5.6439 %	6.0595 %	-0.0912	68,220	24.1500	3 %	96,600	6.24
BMO.PR.F	5.7002 %	6.2157 %	0.0000	402,698	24.3500	3 %	97,400	5.88
CM.PR.T	6.1224 %	6.3187 %	0.3355	3,236,886	24.5000	3 %	98,000	7.70
NA.PR.I	6.4741 %	6.3410 %	-0.5436	47,667	25.1000	3 %	100,400	3.01
BNS.PR.I	5.9406 %	5.8733 %	-0.3120	267,288	25.2500	3 %	101,000	5.34
TAU.PR.T	8.3168 %	4.6220 %	3.3306	35,463	25.2500	3 %	101,000	0.08
CM.PR.L	5.8931 %	5.8196 %	-0.4469	67,353	25.2500	3 %	101,000	5.36
BCE.PR.P	6.2745 %	5.6886 %	-0.1009	93,322	25.5000	3 %	102,000	2.25
LON.PR.E	6.9903 %	6.3412 %	0.0000	26,703	25.7500	3 %	103,000	2.60
NA.PR.H	7.7670 %	6.4715 %	-0.0988	30,788	25.7500	3 %	103,000	2.09
CM.PR.K	6.7829 %	6.0482 %	-0.3472	51,825	25.8000	3 %	103,200	3.09
LON.PR.D	7.0135 %	6.2436 %	0.0000	32,042	25.8500	3 %	103,400	2.60
NA.PR.G	8.4297 %	6.6152 %	-0.0200	39,885	25.9500	3 %	103,800	1.88
CFS.PR.B	7.0692 %	6.1255 %	0.0000	38,001	26.0000	3 %	104,000	3.08
RY.PR.J	6.8269 %	5.8364 %	-0.1736	127,193	26.0000	3 %	104,000	3.35
TD.PR.H	6.8138 %	6.1698 %	-0.1377	36,573	26.0500	3 %	104,200	4.20
BNS.PR.H	6.4551 %	5.8668 %	-0.4038	101,239	26.1500	3 %	104,600	4.75
BNS.PR.E	6.8114 %	5.3117 %	-0.4112	67,764	26.2500	3 %	105,000	2.55
BNS.PR.F	6.7490 %	5.9549 %	-0.3572	62,075	26.3000	3 %	105,200	4.20
BNS.PR.G	6.6540 %	5.9490 %	-0.3321	57,418	26.3000	3 %	105,200	4.55
RY.PR.H	8.4906 %	5.2156 %	-0.3533	83,136	26.5000	3 %	106,000	1.68
BMO.PR.E	8.4746 %	4.6268 %	-0.3938	77,885	26.5500	3 %	106,200	1.01
Cash						0 %	0	
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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2000-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
TRP.PR.Y	7.5676 %	7.6395 %	0.8102	224,052	37.0000	8 %	74,000	11.82
TRP.PR.X	7.5370 %	7.6137 %	0.3557	235,890	37.1500	8 %	74,300	11.84
W.PR.H	7.2368 %	7.3290 %	-0.0281	103,168	19.0000	8 %	76,000	12.15
BNS.PR.J	6.8182 %	6.8840 %	0.0000	268,159	19.2500	8 %	77,000	12.72
W.PR.J	7.1795 %	7.2702 %	-0.1652	94,415	19.5000	8 %	78,000	12.22
PWF.PR.E	6.8579 %	6.9184 %	0.0000	160,358	20.0500	8 %	80,200	12.68
CM.PR.P	6.8069 %	6.8696 %	-0.0048	228,001	20.2000	8 %	80,800	12.74
BMO.PR.H	6.4634 %	6.6066 %	-0.6711	186,447	20.5000	9 %	82,000	12.97
POW.PR.A	6.8293 %	6.9117 %	0.0000	91,756	20.5000	9 %	82,000	12.66
ENB.PR.A	6.5632 %	6.7031 %	-1.5839	100,620	20.9500	9 %	83,800	12.85
CP.PR.A	6.4794 %	6.5282 %	-2.1947	150,435	21.8000	9 %	87,200	13.18
RY.PR.O	6.2217 %	6.2367 %	-1.8798	133,189	22.1000	9 %	88,400	13.62
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.8590 %</u>	<u>6.9377 %</u>	<u>-0.4922</u>	<u>163,308</u>		<u>100 %</u>	<u>963,700</u>	<u>12.65</u>

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