

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity)	Trading Value	bid price	weight	Value	Duration
								YTW
IQI.PR.A	6.0680 %	7.3360 %	1.7061	56,290	20.6000	11 %	82,400	12.71
NT.PR.G	5.6452 %	No Sol!	2.8111	228,832	21.7000	12 %	86,800	No Sol!
BCE.PR.Y	5.1111 %	6.4491 %	2.4336	158,732	22.5000	12 %	90,000	13.67
BBD.PR.B	5.9524 %	6.6184 %	-0.0098	229,435	23.1000	13 %	92,400	13.19
NT.PR.F	5.5076 %	6.2721 %	1.6951	248,948	23.1500	13 %	92,600	13.68
TOC.PR.C	5.3763 %	6.5333 %	-0.3606	464,582	23.2500	13 %	93,000	13.29
BCE.PR.S	5.6652 %	6.2228 %	1.2078	72,676	23.3000	13 %	93,200	13.66
MMF.PR.B	6.1992 %	6.2290 %	-1.8954	202,173	24.6000	14 %	98,400	13.30
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6915 %</u>		<u>0.8949</u>	<u>209,814</u>		<u>100 %</u>	<u>728,800</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
			Value	Value	bid	weight		YTW
					price			
TOC.PR.B	6.7308 %	6.8640 %	0.2248	31,870	17.5500	42 %	70,200	12.61
AL.PR.E	6.8320 %	6.8935 %	0.2993	100,334	24.7000	58 %	98,800	12.67
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.7899 %</u>	<u>6.8813 %</u>	<u>0.2683</u>	<u>71,895</u>		<u>100 %</u>	<u>169,000</u>	<u>12.64</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
TA.PR.A	8.5034 %	8.7157 %	1.0152	142,777	22.0500	13 %	88,200	10.55
MG.PR.A	9.5920 %	9.8597 %	1.5873	288,202	22.5500	14 %	90,200	9.53
ENB.PR.B	8.2969 %	8.4885 %	-1.3642	193,772	22.9000	14 %	91,600	10.75
TA.PR.B	8.8035 %	9.0395 %	2.0905	357,245	23.1500	14 %	92,600	10.20
AEC.PR.A	8.8912 %	9.1019 %	-0.1578	390,488	23.9000	14 %	95,600	10.14
ENB.PR.C	8.1136 %	8.2658 %	-2.4147	378,949	24.6500	15 %	98,600	10.90
SU.PR.A	8.7713 %	8.6422 %	-1.0716	314,040	25.8000	16 %	103,200	3.37
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>8.7055 %</u>	<u>8.8632 %</u>	<u>-0.0946</u>	<u>297,762</u>		<u>100 %</u>	<u>660,000</u>	<u>9.26</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 2000-02-29

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		YTW
					price			
CAC.PR.A	5.9081 %	7.1340 %	0.6814	83,774	22.8500	24 %	91,400	5.87
GT.PR.A	5.9567 %	6.9161 %	-0.0650	52,556	13.8500	25 %	92,338	6.48
MUH.PR.A	5.8304 %	6.5519 %	-0.4482	60,131	14.1500	25 %	94,338	6.28
PIC.PR.A	5.8475 %	6.4720 %	-0.1387	27,497	14.7500	26 %	98,338	3.26
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.8847 %</u>	<u>6.7617 %</u>	<u>0.0009</u>	<u>55,488</u>		<u>100 %</u>	<u>376,414</u>	<u>5.44</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
			Bid)	Value	price			YTW
GWO.PR.E	5.5952 %	6.5830 %	0.7872	86,324	21.0000	2 %	84,000	9.71
CM.PR.R	5.5640 %	6.3129 %	0.4961	226,673	22.2500	3 %	89,000	9.31
PWF.PR.D	5.8036 %	6.5106 %	0.7192	118,847	22.4000	3 %	89,600	8.94
RY.PR.K	5.1991 %	6.2224 %	0.0492	548,948	22.6000	3 %	90,400	6.84
BMO.PR.G	5.2747 %	6.2623 %	0.3086	240,541	22.7500	3 %	91,000	6.66
BMO.PR.I	5.2198 %	6.1422 %	0.0000	378,391	22.7500	3 %	91,000	7.00
IPS.PR.A	5.8511 %	7.2080 %	0.0000	116,903	23.5000	3 %	94,000	3.88
W.PR.K	5.1867 %	6.0483 %	-0.6245	183,406	24.1000	3 %	96,400	4.25
BMO.PR.F	5.7593 %	6.2323 %	0.0000	602,726	24.1000	3 %	96,400	5.88
CM.PR.N	5.6322 %	6.1035 %	0.0000	84,868	24.2000	3 %	96,800	6.16
GWO.PR.D	5.1020 %	5.6018 %	-0.2745	46,507	24.5000	3 %	98,000	4.31
CM.PR.M	5.7673 %	6.1208 %	0.0000	304,990	24.5000	3 %	98,000	5.97
W.PR.F	4.9898 %	6.4581 %	0.0000	26,691	24.5500	3 %	98,200	1.73
CM.PR.T	6.0120 %	6.1423 %	0.0053	2,156,058	24.9500	3 %	99,800	7.65
BNS.PR.I	6.0000 %	6.1542 %	0.0000	332,448	25.0000	3 %	100,000	5.25
CM.PR.L	5.9520 %	6.0987 %	0.0000	90,849	25.0000	3 %	100,000	5.27
NA.PR.I	6.4741 %	6.5126 %	-0.4785	55,239	25.1000	3 %	100,400	2.93
TAU.PR.T	8.3168 %	-12.2799 %	3.4364	34,462	25.2500	3 %	101,000	0.08
BCE.PR.P	6.2500 %	5.7138 %	0.0000	105,325	25.6000	3 %	102,400	2.17
BNS.PR.E	6.9437 %	6.3857 %	0.2333	78,631	25.7500	3 %	103,000	2.80
BMO.PR.E	8.7041 %	5.5909 %	0.0347	100,774	25.8500	3 %	103,400	0.95
BNS.PR.H	6.4923 %	6.0916 %	0.0000	129,815	26.0000	3 %	104,000	4.67
NA.PR.H	7.6775 %	6.1413 %	-0.1831	29,154	26.0500	3 %	104,200	2.01
LON.PR.E	6.8966 %	5.9977 %	0.0000	28,735	26.1000	3 %	104,400	2.53
LON.PR.D	6.9464 %	6.0527 %	0.0000	35,910	26.1000	3 %	104,400	2.52
CFS.PR.B	7.0421 %	6.1577 %	0.1754	35,723	26.1000	3 %	104,400	3.00
CM.PR.K	6.6922 %	5.7295 %	-0.4375	48,679	26.1500	3 %	104,600	1.63
LB.PR.A	8.3333 %	6.1519 %	-0.1478	25,407	26.2500	3 %	105,000	1.82
RY.PR.J	6.7362 %	5.5635 %	-0.1746	136,445	26.3500	3 %	105,400	3.27
TD.PR.H	6.7362 %	6.0069 %	-0.1827	45,158	26.3500	3 %	105,400	4.13
BNS.PR.F	6.7235 %	5.9762 %	-0.1616	83,453	26.4000	3 %	105,600	4.12
NA.PR.G	8.2703 %	5.8298 %	-0.2956	32,468	26.4500	3 %	105,800	1.80
BNS.PR.G	6.6038 %	5.8829 %	-0.2621	98,208	26.5000	3 %	106,000	4.48

Ticker	Current Yield	Yield-to-Worst (at Disparity Bid)	Price (at Disparity Bid)	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
RY.PR.H	8.4428 %		4.5151 %	-0.2193	81,894	26.6500	3 % 106,600	1.39	
	Cash						0 % 0		
	Dividends Due						0 % 0		
	Income Tax Due						0 % 0		
	Capital Gains Tax Due						0 % 0		
	<u>6.4899 %</u>		<u>5.5154 %</u>	<u>0.0732</u>	<u>193,949</u>		<u>100 3,388,600</u>	<u>4.15</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2000-02-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings bid price	Holdings weight	Market Value	Modified Duration
	Bid	Bid)						YTW
TRP.PR.X	7.7135 %	7.8474 %	0.8953	199,438	36.3000	8 %	72,600	11.52
TRP.PR.Y	7.6712 %	7.7980 %	0.3900	192,524	36.5000	8 %	73,000	11.58
W.PR.J	7.3684 %	7.5136 %	0.0000	96,019	19.0000	8 %	76,000	11.87
W.PR.H	7.1429 %	7.2799 %	-0.4234	99,248	19.2500	8 %	77,000	12.15
BNS.PR.J	6.6288 %	6.7323 %	0.0455	246,102	19.8000	8 %	79,200	12.86
BMO.PR.H	6.6583 %	6.7209 %	0.0000	173,049	19.9000	8 %	79,600	12.93
PWF.PR.E	6.7073 %	6.8073 %	0.0000	126,235	20.5000	8 %	82,000	12.77
POW.PR.A	6.8293 %	6.9553 %	0.3312	86,093	20.5000	8 %	82,000	12.55
CM.PR.P	6.6910 %	6.7934 %	0.2137	235,529	20.5500	9 %	82,200	12.78
ENB.PR.A	6.6586 %	6.7116 %	-1.8332	106,288	20.6500	9 %	82,600	12.95
CP.PR.A	6.4943 %	6.5830 %	-2.3210	144,141	21.7500	9 %	87,000	13.06
RY.PR.O	5.9140 %	5.9566 %	-2.3770	116,499	23.2500	10 %	93,000	13.97
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.8412 %</u>	<u>6.9414 %</u>	<u>-0.4815</u>	<u>150,760</u>		<u>100 %</u>	<u>966,200</u>	<u>12.63</u>

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