

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2001-01-31

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
NTL.PR.G	5.0308 %	6.0966 %	0.4095	Pfd-2 (high)	383,782	24.3500	9 %	97,400	13.74
BCE.PR.Y	4.7035 %	5.8225 %	0.2715	Pfd-2 (high)	280,943	24.4500	9 %	97,800	1.82
BBD.PR.B	5.5444 %	6.1105 %	1.1443	Pfd-2	251,144	24.8000	9 %	99,200	1.50
TOC.PR.C	5.0302 %	6.5200 %	1.4437	Pfd-2	148,742	24.8500	9 %	99,400	0.96
BCE.PR.S	5.3119 %	5.8706 %	0.3568	Pfd-2 (high)	82,059	24.8500	9 %	99,400	14.15
NTL.PR.F	5.1102 %	5.7434 %	-0.0458	Pfd-2 (high)	280,335	24.9500	9 %	99,800	14.13
MMF.PR.B	5.8880 %	5.2959 %	-1.5641	Pfd-2n	21,193	25.9000	9 %	103,600	3.52
BCE.PR.R	5.9595 %	5.3525 %	-0.7648	Pfd-2 (high)	977,510	25.9000	9 %	103,600	4.92
HSB.PR.A	5.9752 %	5.3401 %	0.8509	Pfd-2 (high)	140,540	26.1499	9 %	104,600	4.08
NA.PR.J	6.0790 %	5.1104 %	-0.9183	Pfd-2n	259,855	26.3200	9 %	105,280	4.01
CLI.PR.A	6.0748 %	4.9445 %	0.1706	Pfd-1 (low)	68,919	26.7500	10 %	107,000	3.88
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5326 %</u>	<u>5.6425 %</u>	<u>0.1107</u>		<u>262,817</u>		<u>100</u>	<u>1,117,080</u>	<u>6.01</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 2001-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
TRP.PR.Y	6.3492 %	6.3850 %	0.4492	Pfd-2(low)	208,910	44.1000	8 %	88,200	13.35
TRP.PR.X	6.1810 %	6.2045 %	-0.3017	Pfd-2(low)	144,943	45.3000	8 %	90,600	13.57
W.PR.H	5.9783 %	6.0066 %	-0.8026	Pfd-2(low)	72,838	23.0000	8 %	92,000	13.80
BNS.PR.J	5.5780 %	5.5730 %	0.0048	Pfd-1(low)n	321,818	23.5300	8 %	94,120	14.45
PWF.PR.E	5.8017 %	5.7914 %	0.7121	Pfd-1(low)n	153,143	23.7000	8 %	94,800	14.10
BMO.PR.H	5.5208 %	5.4690 %	-0.2926	Pfd-1(low)n	245,934	24.0000	8 %	96,000	14.62
POW.PR.A	5.8212 %	5.8726 %	0.2671	Pfd-2(high)n	117,047	24.0500	8 %	96,200	14.07
W.PR.J	5.7732 %	5.8233 %	-2.0555	Pfd-2(low)	116,993	24.2500	8 %	97,000	14.15
ENB.PR.A	5.5963 %	5.6905 %	-2.6560	Pfd-2(low)	104,828	24.5700	9 %	98,280	14.27
CP.PR.A	5.7279 %	5.7585 %	-1.1300	Pfd-2	144,745	24.6600	9 %	98,640	14.27
RY.PR.O	5.5556 %	5.5593 %	-0.6588	Pfd-1(low)n	83,675	24.7500	9 %	99,000	14.62
CM.PR.P	5.4455 %	5.3801 %	-0.9397	Pfd-1(low)n	276,227	25.2500	9 %	101,000	14.60
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7687 %</u>	<u>5.7838 %</u>	<u>-0.6353</u>		<u>165,858</u>			<u>100 1,145,840</u>	<u>14.17</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2001-01-31

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
MG.PR.A	8.7571 %	8.8830 %	2.8242	Pfd-2	206,873	24.7000	14 %	98,800	10.38
TA.PR.A	7.4553 %	7.5151 %	-0.9763	Pfd-2	157,651	25.1500	14 %	100,600	11.75
ENB.PR.B	7.4803 %	7.3514 %	-1.0383	Pfd-2	143,867	25.4000	14 %	101,600	3.05
ENB.PR.C	7.8125 %	7.5377 %	-0.1248	Pfd-2	122,733	25.6000	14 %	102,400	3.24
TA.PR.B	7.7638 %	6.9658 %	-0.4071	Pfd-2	141,006	26.2500	15 %	105,000	3.38
AEC.PR.A	8.0189 %	6.8881 %	0.0000	Pfd-2	246,146	26.5000	15 %	106,000	3.08
SU.PR.A	8.3352 %	6.3714 %	-0.5889	Pfd-2 (low)	177,415	27.1500	15 %	108,600	2.77
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9469 %</u>	<u>7.3387 %</u>	<u>-0.0611</u>		<u>171,021</u>		<u>100 %</u>	<u>723,000</u>	<u>5.30</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 2001-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield Bid	Yield-to-Worst (at Bid)	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings bid price	Holdings weight	Market Value	Modified Duration YTW
GT.PR.A	5.6507 %	6.0765 %	0.0000	Pfd-2	64,965	14.6000	16 %	97,338	5.99
STR.E	7.1722 %	7.4322 %	2.1945	Pfd-2	198,124	24.3999	16 %	97,600	7.15
MUH.PR.A	5.5894 %	5.8265 %	-0.2371	Pfd-2	42,815	14.7600	16 %	98,405	5.76
CAC.PR.A	5.2838 %	5.1180 %	-0.0597	Pfd-1	79,918	25.5500	17 %	102,200	5.38
TDS.PR.A	5.8411 %	2.5714 %	-0.7849	Pfd-2	257,202	15.1000	17 %	102,725	0.85
DCF.PR.A	6.5421 %	-19.9482 %	-0.7843	Pfd-2	46,115	26.7500	18 %	107,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0140 %</u>	<u>0.8971 %</u>	<u>0.0334</u>		<u>114,654</u>		<u>100 %</u>	<u>605,268</u>	<u>4.12</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2001-01-31

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
GWO.PR.E	4.9061 %	5.2181 %	0.8085	Pfd-1 (low) n	175,245	23.9500	3 %	95,800	9.63
CM.PR.R	5.0842 %	5.3199 %	1.0735	Pfd-1 (low) n	133,711	24.3500	3 %	97,400	9.08
NSI.PR.C	4.9797 %	5.1325 %	-1.0626	Pfd-2 (low)	332,071	24.6000	3 %	98,400	6.86
BMO.PR.I	4.7691 %	4.7936 %	0.0000	Pfd-1 (low) n	253,738	24.9000	3 %	99,600	6.51
PWF.PR.D	5.2000 %	5.2376 %	0.2812	Pfd-1 (low) n	43,757	25.0000	3 %	100,000	8.74
RY.PR.K	4.7000 %	4.6831 %	-0.1746	Pfd-1 (low)	258,529	25.0000	3 %	100,000	6.35
BMO.PR.E	9.0000 %	4.9515 %	0.1307	Pfd-1 (low) n	165,443	25.0000	3 %	100,000	0.15
RY.PR.H	9.0000 %	8.3856 %	0.0000	Pfd-1 (low) n	68,719	25.0000	3 %	100,000	0.78
GWO.PR.D	4.9900 %	4.9819 %	0.3165	Pfd-1 (low) n	46,153	25.0500	3 %	100,200	3.60
TD.PR.J	5.0898 %	5.1084 %	0.4738	Pfd-1 (low) n	279,424	25.0500	3 %	100,200	7.18
BMO.PR.G	4.7809 %	4.7121 %	-0.0243	Pfd-1 (low) n	248,505	25.1000	3 %	100,400	6.16
CM.PR.N	5.3451 %	5.1460 %	0.0219	Pfd-1 (low) n	53,113	25.5000	3 %	102,000	5.62
NA.PR.G	8.5117 %	4.7203 %	0.1427	Pfd-2n	33,880	25.7000	3 %	102,800	0.77
BCE.PR.P	6.2136 %	4.4938 %	0.0000	Pfd-2 (high)	101,938	25.7500	3 %	103,000	1.38
BMO.PR.F	5.3591 %	4.8488 %	0.0000	Pfd-1 (low) n	193,457	25.9000	3 %	103,600	5.34
NA.PR.H	7.7071 %	3.9723 %	-0.0275	Pfd-2n	56,867	25.9500	3 %	103,800	1.00
NA.PR.I	6.2620 %	4.7245 %	-0.2224	Pfd-2n	40,546	25.9500	3 %	103,800	2.19
CM.PR.M	5.4138 %	4.9034 %	0.0857	Pfd-1 (low) n	94,231	26.1000	3 %	104,400	5.43
CM.PR.L	5.6902 %	5.0396 %	0.0293	Pfd-1 (low) n	31,149	26.1500	3 %	104,600	4.68
NSI.PR.D	5.5977 %	5.4316 %	0.0538	Pfd-2 (low)	1,621,295	26.3500	3 %	105,400	9.94
BNS.PR.E	6.7856 %	4.0184 %	0.0045	Pfd-1 (low) n	108,147	26.3500	3 %	105,400	1.64
RY.PR.J	6.6981 %	4.1760 %	0.0000	Pfd-1 (low) n	183,088	26.5000	3 %	106,000	2.14
BNS.PR.I	5.6604 %	4.8000 %	0.0000	Pfd-1 (low) n	88,302	26.5000	3 %	106,000	4.68
CM.PR.T	5.6391 %	5.1887 %	0.3081	Pfd-1 (low) n	89,954	26.6000	3 %	106,400	7.28
LON.PR.E	6.7290 %	3.7401 %	-0.2086	Pfd-1 (low) n	55,261	26.7500	3 %	107,000	1.78
LON.PR.D	6.7776 %	3.7930 %	-0.1837	Pfd-1 (low) n	36,673	26.7500	3 %	107,000	1.78
TD.PR.K	6.8563 %	3.6370 %	-0.1556	Pfd-1 (low) n	29,800	26.8000	3 %	107,200	1.87
PWF.PR.C	6.5299 %	4.0094 %	-0.0145	Pfd-1 (low) n	37,841	26.8000	3 %	107,200	1.91
TD.PR.H	6.5863 %	4.0402 %	-0.1178	Pfd-1 (low) n	54,238	26.9500	3 %	107,800	1.27
BNS.PR.H	6.2519 %	4.8144 %	0.0000	Pfd-1 (low) n	110,061	27.0000	3 %	108,000	2.15
BNS.PR.F	6.5741 %	4.3906 %	-0.0724	Pfd-1 (low) n	56,151	27.0000	3 %	108,000	1.49
BNS.PR.G	6.4220 %	4.3718 %	-0.1567	Pfd-1 (low) n	100,881	27.2500	3 %	109,000	1.93
Cash							0 %	0	



HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2001-01-31

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
TFC.PR.A	7.0880 %	7.1976 %	1.4854	Pfd-2 (low)	56,671	17.9000	21 %	71,600	12.26	
TOC.PR.B	5.9012 %	5.9741 %	-0.3389	Pfd-2	55,015	21.5000	25 %	86,000	13.91	
PWF.PR.A	5.8738 %	5.8707 %	0.4337	Pfd-1 (low)	68,426	21.6000	25 %	86,400	14.07	
AL.PR.E	7.0663 %	-9.2177 %	1.0470	Pfd-2 (low)	100,129	25.6500	30 %	102,600	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>6.4844 %</u>	<u>1.7040 %</u>	<u>0.6408</u>		<u>72,055</u>		<u>100 %</u>	<u>346,600</u>	<u>9.52</u>	

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