

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1999-09-30

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
BCE.PR.Y	4.7325 %	4.5874 %	0.6297	177,151	24.3000	12 %	97,200	15.99
NT.PR.G	5.0308 %	No Sol!	4.3552	231,863	24.3500	12 %	97,400	No Sol!
IQI.PR.A	5.0916 %	4.8774 %	0.1820	151,094	24.5500	12 %	98,200	15.62
NT.PR.F	5.1619 %	4.3606 %	-0.1902	157,184	24.7000	13 %	98,800	16.27
TOC.PR.C	5.0607 %	4.4795 %	0.7143	467,478	24.7000	13 %	98,800	16.15
TRP.PR.S	5.2020 %	5.3932 %	0.3345	24,353	49.5000	13 %	99,000	14.82
BCE.PR.S	5.2800 %	4.8319 %	0.0000	78,536	25.0000	13 %	100,000	15.58
BBD.PR.B	5.4563 %	4.7169 %	-0.3723	172,352	25.2000	13 %	100,800	15.44
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.1291 %</u>		<u>0.6968</u>	<u>182,225</u>		<u>100 %</u>	<u>790,200</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1999-09-30

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
TOC.PR.B	5.0520 %	5.0467 %	0.0000	52,153	21.6500	31 %	86,600	15.37
PWF.PR.A	4.9603 %	5.0055 %	0.0550	26,521	22.0500	32 %	88,200	15.40
AL.PR.E	6.1275 %	-22.7128 %	2.3597	51,793	25.5000	37 %	102,000	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.4191 %	-5.1957 %	0.8871	43,853		100 %	276,800	9.75

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Trading	-	-	Value	Duration
		Bid)		Value	bid	weight		YTW
					price			
CP.PR.A	5.7302 %	5.7245 %	-0.1688	262,121	24.6500	33 %	98,600	14.38
RY.PR.O	5.5556 %	5.6214 %	-0.6539	394,218	24.7500	33 %	99,000	14.43
RY.PR.F	8.8409 %	7.4607 %	4.8783	41,980	25.4500	34 %	101,800	0.16
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.7301 %</u>	<u>6.2807 %</u>	<u>1.3869</u>	<u>230,950</u>		<u>100 %</u>	<u>299,400</u>	<u>9.56</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 1999-09-30

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
ENB.PR.B	7.8351 %	7.8617 %	-0.7817	645,966	24.2500	19 %	97,000	11.46
MG.PR.A	8.7218 %	8.7869 %	1.4139	2,550,958	24.8000	20 %	99,200	10.51
TA.PR.A	7.5000 %	7.5015 %	-1.1785	455,496	25.0000	20 %	100,000	11.82
AEC.PR.A	8.3497 %	8.1312 %	0.1707	1,676,173	25.4500	20 %	101,800	4.01
SU.PR.A	8.5075 %	7.4410 %	0.2187	460,560	26.6000	21 %	106,400	3.73
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>8.1887 %</u>	<u>7.9379 %</u>	<u>-0.0253</u>	<u>1,151,668</u>		<u>100 %</u>	<u>504,400</u>	<u>8.21</u>

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1999-09-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</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>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>
GT.PR.A	5.7093 %	6.0859 %	0.1204	79,518	14.4500	24 %	96,338	6.86
MUH.PR.A	5.5932 %	5.9399 %	-0.2370	43,401	14.7500	25 %	98,338	6.56
CAC.PR.A	5.4435 %	5.5671 %	-0.1641	74,017	24.8000	25 %	99,200	6.29
CGI.PR.A	5.3571 %	5.3534 %	-0.4817	31,365	25.2000	26 %	100,800	7.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.5237 %</u>	<u>5.7321 %</u>	<u>-0.1940</u>	<u>56,838</u>		<u>100 %</u>	<u>394,676</u>	<u>6.70</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1999-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
			Bid)	Value	bid	weight		YTW
					price			
GWO.PR.E	4.9578 %	5.2455 %	0.9546	346,441	23.7000	3 %	94,800	10.33
BMO.PR.I	4.8569 %	5.1480 %	1.0534	402,791	24.4500	3 %	97,800	7.32
CM.PR.R	5.0531 %	5.1823 %	0.0000	194,765	24.5000	3 %	98,000	9.85
RY.PR.K	4.7862 %	5.0494 %	0.8081	285,945	24.5500	3 %	98,200	7.18
BMO.PR.G	4.8780 %	5.1279 %	-0.0555	120,710	24.6000	3 %	98,400	6.99
IPS.PR.A	5.5000 %	5.7023 %	1.3354	172,701	25.0000	3 %	100,000	4.22
GWO.PR.D	4.9801 %	5.1195 %	0.0000	26,281	25.1000	3 %	100,400	4.62
CM.PR.N	5.3661 %	5.1793 %	-0.4824	35,879	25.4000	3 %	101,600	6.55
TAU.PR.T	8.2677 %	-10.9229 %	4.3017	39,871	25.4000	3 %	101,600	0.08
PWF.PR.D	5.1081 %	5.1325 %	-0.9574	99,395	25.4500	3 %	101,800	9.39
BMO.PR.F	5.3591 %	5.0966 %	0.7285	264,191	25.9000	3 %	103,600	6.20
BCE.PR.P	6.1776 %	4.9397 %	0.4213	90,608	25.9000	3 %	103,600	2.55
CM.PR.L	5.6902 %	5.1047 %	-0.3292	43,598	26.1500	3 %	104,600	5.65
CM.PR.M	5.3931 %	4.8753 %	-0.3248	122,242	26.2000	3 %	104,800	6.37
CM.PR.K	6.6667 %	5.4306 %	0.0000	47,811	26.2500	3 %	105,000	3.38
NA.PR.I	6.1553 %	5.3207 %	-0.4246	35,404	26.4000	3 %	105,600	2.46
LON.PR.E	6.7925 %	5.2081 %	0.0935	37,285	26.5000	3 %	106,000	2.90
LON.PR.D	6.8030 %	5.0618 %	0.1392	37,513	26.6500	3 %	106,600	2.90
BNS.PR.I	5.5866 %	4.9301 %	0.1201	200,828	26.8500	3 %	107,400	5.57
NA.PR.H	7.4488 %	5.3879 %	0.0836	32,048	26.8500	3 %	107,400	2.35
BMO.PR.E	8.2267 %	2.7934 %	-0.4957	60,582	27.3500	3 %	109,400	1.32
RY.PR.J	6.4781 %	4.4642 %	0.0110	125,244	27.4000	3 %	109,600	3.21
BNS.PR.E	6.5255 %	4.2692 %	-0.2175	51,513	27.4000	3 %	109,600	2.74
CFS.PR.B	6.6958 %	4.5835 %	-0.0245	41,489	27.4500	3 %	109,800	2.94
RY.PR.H	8.1522 %	3.8186 %	-0.0839	73,215	27.6000	4 %	110,400	1.74
GWO.PR.C	7.0090 %	5.2386 %	0.0000	28,493	27.6500	4 %	110,600	2.76
TD.PR.H	6.3849 %	4.5319 %	-0.5922	62,096	27.8000	4 %	111,200	2.41
BNS.PR.H	6.0394 %	4.6223 %	-0.6848	82,250	27.9500	4 %	111,800	3.23
BNS.PR.F	6.3280 %	4.3956 %	-0.7797	58,020	28.0500	4 %	112,200	2.62
BNS.PR.G	6.2278 %	4.5614 %	-0.7484	58,870	28.1000	4 %	112,400	3.02
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
						-	-	-

<u>Ticker</u>	<u>Current Yield</u> <u>Yield Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity Bid)</u>	<u>Price</u> <u>(at Disparity)</u>	<u>Average</u> <u>Trading</u>	<u>Holdings</u> <u>-</u>	<u>Holdings</u> <u>-</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u>
				<u>Value</u>	<u>bid</u> <u>price</u>	<u>weight</u>		<u>YTW</u>
							<u>0 %</u>	<u>0</u>
	<u>6.1591 %</u>	<u>4.3568 %</u>	<u>0.1082</u>	<u>106,483</u>			<u>100</u>	<u>3,154,200</u>
								<u>4.34</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Trading	-	-	Value	Duration
	Bid	Bid)		Value	bid	weight		-
					price			YTW
TRP.PR.Y	6.1538 %	6.1365 %	0.7226	150,408	45.5000	10 %	91,000	13.73
TRP.PR.X	6.1202 %	6.1017 %	-0.9523	76,440	45.7500	10 %	91,500	13.77
W.PR.J	6.0215 %	6.0405 %	0.0000	174,659	23.2500	10 %	93,000	13.89
W.PR.H	5.9140 %	5.9005 %	-1.1912	74,129	23.2500	10 %	93,000	14.01
PWF.PR.E	5.8017 %	5.8621 %	-1.7396	80,952	23.7000	10 %	94,800	13.91
BNS.PR.J	5.5263 %	5.5808 %	-0.5351	258,834	23.7500	10 %	95,000	14.34
CM.PR.P	5.7292 %	5.6784 %	-0.4550	243,981	24.0000	10 %	96,000	14.32
BMO.PR.H	5.5208 %	5.5347 %	-2.1066	139,744	24.0000	10 %	96,000	14.43
POW.PR.A	5.8333 %	5.8485 %	-0.5554	211,862	24.0000	10 %	96,000	14.17
ENB.PR.A	5.6701 %	5.7315 %	-1.9787	110,605	24.2500	10 %	97,000	14.27
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.8253 %</u>	<u>5.8380 %</u>	<u>-0.8895</u>	<u>152,642</u>		<u>100 %</u>	<u>943,300</u>	<u>14.09</u>

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