

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1999-10-29

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
IQI.PR.A	5.2192 %	4.9261 %	0.9391 Pfd-2 (low)	197,008	23.9500	14 %	95,800	15.53	
BCE.PR.Y	4.7619 %	4.4406 %	0.0575 Pfd-2 (high)	164,876	24.1500	14 %	96,600	16.33	
NT.PR.G	5.0515 %	No Sol!	5.2600 Pfd-2 (high)	275,906	24.2500	14 %	97,000	No Sol!	
TOC.PR.C	5.1020 %	4.2519 %	0.0000 Pfd-2	459,289	24.5000	14 %	98,000	16.49	
BBD.PR.B	5.5781 %	4.6289 %	0.0000 Pfd-2	206,907	24.6500	14 %	98,600	15.73	
BCE.PR.S	5.3226 %	4.6916 %	0.0459 Pfd-2 (high)	112,848	24.8000	14 %	99,200	15.77	
NT.PR.F	5.1308 %	4.5617 %	0.8244 Pfd-2 (high)	184,846	24.8500	15 %	99,400	15.89	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	5.1680 %		1.0112		228,663	100 %	684,600		

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1999-10-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
PWF.PR.A	5.1714 %	5.1733 %	0.5356	Pfd-1 (low)	26,975	21.1500	31 %	84,600	15.24
TOC.PR.B	5.0637 %	5.0974 %	0.0000	Pfd-2	51,901	21.6000	32 %	86,400	15.27
AL.PR.E	6.0680 %	-16.4645 %	1.9294	Pfd-2 (low)	55,263	25.7500	38 %	103,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4745 %</u>	<u>-2.9845 %</u>	<u>0.8907</u>		<u>45,469</u>		<u>100 %</u>	<u>274,000</u>	<u>9.55</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-10-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)		Rating	Trading Value	bid price	weight	Value	Duration
									YTW
RY.PR.F	9.0726 %	9.1671 %	5.5276	Pfd-1(low)n	46,878	24.8000	100 %	99,200	10.27
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>9.0726 %</u>	<u>9.1671 %</u>	<u>5.5276</u>		<u>46,878</u>		<u>100 %</u>	<u>99,200</u>	<u>10.27</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 1999-10-29

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		YTW
						price			
ENB.PR.B	7.8838 %	7.9706 %	-0.6491	Pfd-2	433,336	24.1000	16 %	96,400	11.30
MG.PR.A	8.7394 %	8.8737 %	1.5126	Pfd-2	1,399,731	24.7500	16 %	99,000	10.37
TA.PR.A	7.5605 %	7.6204 %	-0.9587	Pfd-2 (high)	377,448	24.8000	17 %	99,200	11.64
ENB.PR.C	8.0321 %	8.0690 %	-0.6353	Pfd-2	1,970,852	24.9000	17 %	99,600	11.20
AEC.PR.A	8.3992 %	8.4488 %	0.2184	Pfd-2	1,156,346	25.3000	17 %	101,200	3.93
SU.PR.A	8.5558 %	7.7607 %	0.4057	Pfd-2 (low)	376,884	26.4500	18 %	105,800	3.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.2009 %</u>	<u>8.1214 %</u>	<u>-0.0103</u>		<u>949,739</u>		<u>100 %</u>	<u>601,200</u>	<u>8.60</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 1999-10-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
MUH.PR.A	5.7292 %	6.1604 %	-0.1362	Pfd-2	35,250	14.4000	24 %	96,005	6.56
CGI.PR.A	5.4545 %	5.6752 %	-0.1708	Pfd-1	25,583	24.7500	25 %	99,000	6.98
CAC.PR.A	5.4217 %	5.5726 %	-0.4015	Pfd-1	60,750	24.9000	25 %	99,600	6.21
GT.PR.A	5.4098 %	5.3552 %	-0.4658	Pfd-2	71,469	15.2500	26 %	101,672	6.85
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.5013 %	5.6849 %	-0.2961		48,537		100 %	396,277	6.65

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1999-10-29

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			
GWO.PR.E	5.1876 %	5.7371 %	0.5927	Pfd-1(low)n	214,089	22.6500	3 %	90,600	10.13
RY.PR.K	4.9894 %	5.5242 %	1.1580	Pfd-1(low)	413,859	23.5500	3 %	94,200	7.14
CM.PR.R	5.2458 %	5.6149 %	0.1916	Pfd-1(low)n	163,540	23.6000	3 %	94,400	9.67
BMO.PR.G	4.9485 %	5.3975 %	0.0000	Pfd-1(low)n	109,602	24.2500	3 %	97,000	6.89
BMO.PR.I	4.8969 %	5.3196 %	0.9146	Pfd-1(low)n	287,679	24.2500	3 %	97,000	7.22
IPS.PR.A	5.6468 %	6.1150 %	0.9151	Pfd-2(low)	163,346	24.3500	3 %	97,400	4.19
PWF.PR.D	5.3279 %	5.4917 %	-0.3029	Pfd-1(low)n	105,421	24.4000	3 %	97,600	9.36
W.PR.K	5.0710 %	5.3944 %	0.9482	Pfd-2(low)	1,157,643	24.6500	3 %	98,600	4.54
GWO.PR.D	5.0505 %	5.2422 %	-0.2417	Pfd-1(low)n	28,216	24.7500	3 %	99,000	4.59
CM.PR.N	5.3451 %	5.1813 %	-0.9054	Pfd-1(low)n	34,454	25.5000	3 %	102,000	6.47
TAU.PR.T	8.2353 %	-7.8211 %	3.7828	Pfd-1(low)	43,495	25.5000	3 %	102,000	0.08
CM.PR.M	5.5412 %	5.3738 %	0.1653	Pfd-1(low)n	172,815	25.5000	3 %	102,000	6.26
BMO.PR.F	5.3903 %	5.2590 %	0.6473	Pfd-1(low)n	329,968	25.7500	3 %	103,000	6.11
BCE.PR.P	6.2136 %	5.3360 %	0.2131	Pfd-2(high)	93,570	25.7500	3 %	103,000	2.47
CM.PR.L	5.7452 %	5.3524 %	-0.3766	Pfd-1(low)n	47,940	25.9000	3 %	103,600	5.56
BNS.PR.I	5.7361 %	5.2260 %	0.3917	Pfd-1(low)n	219,526	26.1500	3 %	104,600	5.55
NA.PR.I	6.2023 %	5.1679 %	-0.9105	Pfd-2n	31,955	26.2000	3 %	104,800	2.42
CM.PR.K	6.6038 %	4.9444 %	-0.4803	Pfd-1(low)n	57,359	26.5000	3 %	106,000	1.05
LON.PR.E	6.7925 %	5.3546 %	0.0000	Pfd-1(low)n	37,072	26.5000	3 %	106,000	2.82
LON.PR.D	6.8286 %	5.3393 %	0.0000	Pfd-1(low)n	39,653	26.5500	3 %	106,200	2.82
NA.PR.H	7.5330 %	5.2463 %	-0.1865	Pfd-2n	32,700	26.5500	3 %	106,200	2.31
CFS.PR.B	6.9098 %	5.4806 %	0.1714	Pfd-2(high)n	55,620	26.6000	3 %	106,400	3.29
BNS.PR.E	6.7092 %	4.8181 %	-0.1872	Pfd-1(low)n	43,869	26.6500	3 %	106,600	2.70
PWF.PR.C	6.5543 %	5.3891 %	0.0000	Pfd-1(low)n	21,968	26.7000	3 %	106,800	3.33
RY.PR.J	6.6355 %	5.0830 %	0.0000	Pfd-1(low)n	110,440	26.7500	3 %	107,000	3.56
BNS.PR.H	6.3103 %	5.4209 %	-0.1487	Pfd-1(low)n	65,257	26.7500	3 %	107,000	4.95
BNS.PR.G	6.4695 %	5.3746 %	-0.3436	Pfd-1(low)n	49,232	27.0500	3 %	108,200	4.76
TD.PR.H	6.5498 %	5.0880 %	-0.5323	Pfd-1(low)n	57,046	27.1000	3 %	108,400	2.37
BNS.PR.F	6.5378 %	5.1880 %	-0.5039	Pfd-1(low)n	51,381	27.1500	3 %	108,600	2.57
RY.PR.H	8.2721 %	4.2390 %	-0.3692	Pfd-1(low)n	79,877	27.2000	3 %	108,800	1.91
BMO.PR.E	8.2418 %	3.1204 %	-0.5949	Pfd-1(low)n	87,794	27.3000	3 %	109,200	1.24
GWO.PR.C	7.0217 %	5.4625 %	-0.1999	Pfd-1(low)n	28,380	27.6000	3 %	110,400	2.68
Cash							0 %	0	
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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-10-29

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)			Value	bid	weight		-
						price			YTW
TRP.PR.Y	6.7470 %	6.7987 %	2.2080	Pfd-2 (low)	140,122	41.5000	7 %	83,000	12.84
TRP.PR.X	6.6272 %	6.6799 %	0.0000	Pfd-2 (low)	77,237	42.2500	8 %	84,500	12.99
W.PR.H	6.1659 %	6.2101 %	-0.9676	Pfd-2 (low)	64,016	22.3000	8 %	89,200	13.56
W.PR.J	6.0215 %	6.0751 %	-0.3222	Pfd-2 (low)	183,943	23.2500	8 %	93,000	13.79
CM.PR.P	5.8635 %	5.8618 %	-0.4242	Pfd-1 (low)n	224,521	23.4500	8 %	93,800	14.03
BNS.PR.J	5.5851 %	5.5803 %	-1.1497	Pfd-1 (low)n	233,112	23.5000	8 %	94,000	14.46
PWF.PR.E	5.8511 %	5.8452 %	-1.8448	Pfd-1 (low)n	110,976	23.5000	8 %	94,000	14.06
BMO.PR.H	5.6144 %	5.6739 %	-1.8374	Pfd-1 (low)n	171,592	23.6000	8 %	94,400	14.20
POW.PR.A	5.8091 %	5.8565 %	-1.9689	Pfd-2 (high)n	143,377	24.1000	9 %	96,400	14.11
CP.PR.A	5.7771 %	5.8042 %	-1.3876	Pfd-2	209,011	24.4500	9 %	97,800	14.21
ENB.PR.A	5.6122 %	5.7033 %	-2.9763	Pfd-2 (low)	112,480	24.5000	9 %	98,000	14.26
RY.PR.O	5.6008 %	5.6009 %	-1.3923	Pfd-1 (low)n	273,383	24.5500	9 %	98,200	14.56
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9213 %</u>	<u>5.9556 %</u>	<u>-1.0585</u>		<u>163,673</u>			<u>1001,116,300</u>	<u>13.95</u>

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