

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1999-11-30

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
IQI.PR.A	5.2411 %	5.2134 %	-0.9146	138,491	23.8500	12 %	95,400	15.23
BCE.PR.Y	4.8017 %	5.1468 %	0.2439	128,372	23.9500	12 %	95,800	15.24
NT.PR.G	5.1148 %	No Sol!	4.2512	262,441	23.9500	12 %	95,800	No Sol!
NT.PR.F	5.2041 %	4.6632 %	-0.9440	208,156	24.5000	13 %	98,000	15.86
TOC.PR.C	5.0505 %	4.8918 %	-1.2919	472,083	24.7500	13 %	99,000	15.40
BBD.PR.B	5.5221 %	5.0440 %	-1.0722	245,186	24.9000	13 %	99,600	15.06
BCE.PR.S	5.2800 %	5.0433 %	-0.4970	83,805	25.0000	13 %	100,000	15.16
MMF.PR.B	6.1000 %	5.8927 %	2.1979	893,115	25.0000	13 %	100,000	13.75
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.2935 %</u>		<u>0.2377</u>	<u>306,151</u>		<u>100 %</u>	<u>783,600</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1999-08-31

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		YTW
						price			
PWF.PR.A	4.9047 %	4.9295 %	0.0741	Pfd-1 (low)	25,482	22.3000	32 %	89,200	15.60
TOC.PR.B	4.9047 %	4.9605 %	-0.4041	Pfd-2	44,030	22.3000	32 %	89,200	15.45
AL.PR.E	6.1275 %	-22.7128 %	2.1623	Pfd-2 (low)	53,532	25.5000	36 %	102,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.3495 %	-5.1160 %	0.6816		41,586		100 %	280,400	9.91

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 1999-08-31

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		YTW
						price			
ENB.PR.B	7.7079 %	7.8249 %	1.1968	Pfd-2	806,813	24.6500	24 %	98,600	11.37
TA.PR.A	7.5000 %	7.6119 %	1.5103	Pfd-2 (high)	533,880	25.0000	24 %	100,000	11.58
AEC.PR.A	8.3826 %	8.3687 %	1.9539	Pfd-2	2,922,986	25.3500	25 %	101,400	4.04
SU.PR.A	8.3046 %	7.2033 %	1.1674	Pfd-2 (low)	626,550	27.2500	27 %	109,000	3.74
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9834 %</u>	<u>7.7420 %</u>	<u>1.4533</u>		<u>1,216,686</u>		<u>100 %</u>	<u>409,000</u>	<u>7.57</u>

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HIMI Index - Split Share  
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1999-08-31

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
GT.PR.A	5.5743 %	5.8706 %	0.0462	Pfd-2	99,249	14.8000	25 %	98,672	6.87
MUH.PR.A	5.4817 %	5.5597 %	-0.3567	Pfd-2	45,791	15.0500	25 %	100,338	6.67
CAC.PR.A	5.3678 %	5.4862 %	0.0000	Pfd-1	74,556	25.1500	25 %	100,600	6.29
CGI.PR.A	5.2941 %	5.1253 %	-0.6899	Pfd-1	38,629	25.5000	25 %	102,000	7.19
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4283 %</u>	<u>5.5073 %</u>	<u>-0.2530</u>		<u>64,311</u>		<u>100 %</u>	<u>401,610</u>	<u>6.76</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1999-08-31

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
GWO.PR.E	4.9266 %	5.2645 %	-0.2999	Pfd-1 (low)n	332,721	23.8500	3 %	95,400	10.28
BMO.PR.I	4.8668 %	5.1189 %	0.0000	Pfd-1 (low)n	231,675	24.4000	3 %	97,600	7.40
RY.PR.K	4.7764 %	4.9640 %	-0.0167	Pfd-1 (low)	321,396	24.6000	3 %	98,400	7.26
BMO.PR.G	4.8583 %	5.0104 %	-0.3985	Pfd-1 (low)n	119,528	24.7000	3 %	98,800	7.08
CM.PR.R	5.0020 %	5.1636 %	-0.9500	Pfd-1 (low)n	175,762	24.7500	3 %	99,000	9.81
IPS.PR.A	5.5000 %	5.5935 %	1.0254	Pfd-2 (low)	149,392	25.0000	3 %	100,000	4.30
GWO.PR.D	4.9702 %	4.9873 %	0.0000	Pfd-1 (low)n	34,190	25.1500	3 %	100,600	4.70
PWF.PR.D	5.1485 %	5.1723 %	-1.1807	Pfd-1 (low)n	95,461	25.2500	3 %	101,000	9.46
TAU.PR.T	8.2031 %	-27.1284 %	3.8417	Pfd-1 (low)	39,977	25.6000	3 %	102,400	0.09
CM.PR.N	5.2625 %	5.0186 %	-0.7159	Pfd-1 (low)n	33,979	25.9000	3 %	103,600	6.55
BMO.PR.F	5.3385 %	4.9678 %	0.0616	Pfd-1 (low)n	326,045	26.0000	3 %	104,000	6.29
CM.PR.M	5.3624 %	4.9343 %	-0.4694	Pfd-1 (low)n	107,553	26.3500	3 %	105,400	6.37
NA.PR.I	6.1670 %	5.2243 %	-0.2848	Pfd-2n	37,299	26.3500	3 %	105,400	2.54
BCE.PR.P	6.0606 %	4.6352 %	0.3520	Pfd-2 (high)	102,800	26.4000	3 %	105,600	2.60
NA.PR.H	7.5472 %	5.7540 %	0.5402	Pfd-2n	32,470	26.5000	3 %	106,000	2.42
BNS.PR.I	5.6497 %	5.0599 %	0.1225	Pfd-1 (low)n	184,965	26.5500	3 %	106,200	5.64
CM.PR.L	5.5940 %	4.9776 %	-0.4620	Pfd-1 (low)n	43,764	26.6000	3 %	106,400	5.66
CM.PR.K	6.5421 %	4.8678 %	-0.0325	Pfd-1 (low)n	51,597	26.7500	3 %	107,000	1.19
BMO.PR.E	8.3955 %	4.0923 %	0.0889	Pfd-1 (low)n	51,906	26.8000	3 %	107,200	1.40
LON.PR.D	6.7148 %	5.0578 %	0.2133	Pfd-1 (low)n	38,149	27.0000	3 %	108,000	2.93
BNS.PR.E	6.6100 %	4.6052 %	0.0152	Pfd-1 (low)n	64,275	27.0500	3 %	108,200	2.82
RY.PR.J	6.5619 %	5.0043 %	0.4174	Pfd-1 (low)n	143,700	27.0500	3 %	108,200	3.67
LON.PR.E	6.6543 %	4.9405 %	0.1645	Pfd-1 (low)n	34,452	27.0500	3 %	108,200	2.94
CFS.PR.B	6.7823 %	4.8884 %	0.1380	Pfd-2 (high)n	53,331	27.1000	3 %	108,400	3.02
RY.PR.H	8.2418 %	4.7355 %	0.1474	Pfd-1 (low)n	90,699	27.3000	3 %	109,200	2.03
BNS.PR.F	6.3849 %	4.5975 %	-0.4347	Pfd-1 (low)n	64,684	27.8000	4 %	111,200	2.69
BNS.PR.G	6.2837 %	4.7319 %	-0.4422	Pfd-1 (low)n	59,930	27.8500	4 %	111,400	3.10
TD.PR.H	6.3734 %	4.3099 %	-0.6080	Pfd-1 (low)n	75,102	27.8500	4 %	111,400	2.50
BNS.PR.H	6.0286 %	4.4530 %	-0.7074	Pfd-1 (low)n	112,581	28.0000	4 %	112,000	3.31
GWO.PR.C	6.9214 %	5.2649 %	0.0000	Pfd-1 (low)n	35,497	28.0000	4 %	112,000	2.79
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
-							-	-	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Disparity</u>	<u>at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>	<u>Bid)</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
						<u>price</u>			
		<u>Capital Gains Tax Due</u>						<u>0 %</u>	<u>0</u>
	<u>6.1513 %</u>	<u>3.8977 %</u>	<u>0.0013</u>		<u>105,927</u>			<u>100</u>	<u>3,158,200</u>
									<u>4.35</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-08-31

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
W.PR.J	5.8947 %	6.0105 %	-0.9013	Pfd-2(low)	104,402	23.7500	10 %	95,000	13.78
BNS.PR.J	5.5263 %	5.5491 %	-1.0501	Pfd-1(low)n	251,873	23.7500	10 %	95,000	14.44
TRP.PR.X	5.8885 %	5.9207 %	-1.9784	Pfd-2(low)	73,586	47.5500	10 %	95,100	13.88
TRP.PR.Y	5.8824 %	5.9116 %	-0.7003	Pfd-2(low)	180,040	47.6000	10 %	95,200	13.90
W.PR.H	5.7292 %	5.7630 %	-1.5977	Pfd-2(low)	68,637	24.0000	10 %	96,000	14.06
PWF.PR.E	5.7054 %	5.7175 %	-1.7063	Pfd-1(low)n	74,342	24.1000	10 %	96,400	14.15
BMO.PR.H	5.3862 %	5.3469 %	-2.6096	Pfd-1(low)n	149,346	24.6000	10 %	98,400	14.73
ENB.PR.A	5.5668 %	5.5933 %	-2.7550	Pfd-2(low)	103,448	24.7000	10 %	98,800	14.53
CM.PR.P	5.5221 %	5.5057 %	-1.7476	Pfd-1(low)n	219,567	24.9000	10 %	99,600	14.41
POW.PR.A	5.6225 %	5.7387 %	-1.1103	Pfd-2(high)n	361,442	24.9000	10 %	99,600	14.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6702 %</u>	<u>5.7033 %</u>	<u>-1.6218</u>		<u>159,452</u>		<u>100 %</u>	<u>969,100</u>	<u>14.21</u>

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