

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1999-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Disparity		Value	bid	weight		
						price			YTW
IQI.PR.A	5.2411 %	5.2134 %	-0.9146	Pfd-2 (low)	138,491	23.8500	12 %	95,400	15.23
BCE.PR.Y	4.8017 %	5.1468 %	0.2439	Pfd-2 (high)	128,372	23.9500	12 %	95,800	15.24
NT.PR.G	5.1148 %	No Sol!	4.2512	Pfd-2 (high)	262,441	23.9500	12 %	95,800	No Sol!
NT.PR.F	5.2041 %	4.6632 %	-0.9440	Pfd-2 (high)	208,156	24.5000	13 %	98,000	15.86
TOC.PR.C	5.0505 %	4.8918 %	-1.2919	Pfd-2	472,083	24.7500	13 %	99,000	15.40
BBD.PR.B	5.5221 %	5.0440 %	-1.0722	Pfd-2	245,186	24.9000	13 %	99,600	15.06
BCE.PR.S	5.2800 %	5.0433 %	-0.4970	Pfd-2 (high)	83,805	25.0000	13 %	100,000	15.16
MMF.PR.B	6.1000 %	5.8927 %	2.1979	Pfd-2n	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 - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-11-30

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		YTW
						price			
TRP.PR.Y	7.2539 %	7.3666 %	3.8926	Pfd-2 (low)	191,221	38.6000	7 %	77,200	12.08
TRP.PR.X	7.1247 %	7.2369 %	3.1353	Pfd-2 (low)	140,203	39.3000	7 %	78,600	12.23
W.PR.H	6.3953 %	6.5073 %	-0.5405	Pfd-2 (low)	69,059	21.5000	8 %	86,000	13.14
W.PR.J	6.1538 %	6.2518 %	-1.2847	Pfd-2 (low)	131,177	22.7500	8 %	91,000	13.48
BNS.PR.J	5.7566 %	5.8067 %	-0.8523	Pfd-1 (low) n	214,075	22.8000	8 %	91,200	14.10
PWF.PR.E	5.9267 %	5.9668 %	-0.8630	Pfd-1 (low) n	128,548	23.2000	9 %	92,800	13.84
BMO.PR.H	5.6989 %	5.7034 %	-1.4287	Pfd-1 (low) n	174,488	23.2500	9 %	93,000	14.27
ENB.PR.A	5.8511 %	5.8838 %	-2.7911	Pfd-2 (low)	103,627	23.5000	9 %	94,000	14.09
POW.PR.A	5.9322 %	6.0210 %	-1.1580	Pfd-2 (high) n	104,469	23.6000	9 %	94,400	13.81
CM.PR.P	5.8140 %	5.8425 %	-0.9110	Pfd-1 (low) n	207,456	23.6500	9 %	94,600	13.99
CP.PR.A	5.7889 %	5.8523 %	-2.9658	Pfd-2	170,724	24.4000	9 %	97,600	14.08
RY.PR.O	5.5556 %	5.5884 %	-2.6299	Pfd-1 (low) n	188,505	24.7500	9 %	99,000	14.53
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0676 %</u>	<u>6.1303 %</u>	<u>-0.8397</u>		<u>152,278</u>			<u>1001,089,400</u>	<u>13.69</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 1999-11-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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>Bid)</u>	<u>(at Disparity</u>	<u>Rating</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>
ENB.PR.B	7.9665 %	8.1252 %	-0.5371	Pfd-2	340,017	23.8500	16 %	95,400	11.08
MG.PR.A	8.9196 %	9.1500 %	1.9361	Pfd-2	791,795	24.2500	16 %	97,000	10.07
TA.PR.A	7.7002 %	7.8357 %	-0.3375	Pfd-2 (high)	301,196	24.3500	16 %	97,400	11.37
ENB.PR.C	8.0483 %	8.1513 %	-0.7729	Pfd-2	1,257,236	24.8500	17 %	99,400	11.05
AEC.PR.A	8.3661 %	8.5193 %	0.0000	Pfd-2	770,917	25.4000	17 %	101,600	10.63
SU.PR.A	8.4126 %	7.4692 %	-0.3821	Pfd-2 (low)	337,698	26.9000	18 %	107,600	3.57
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.2393 %</u>	<u>8.1975 %</u>	<u>-0.0238</u>		<u>632,034</u>		<u>100 %</u>	<u>598,400</u>	<u>9.53</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1999-11-30

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
CGI.PR.A	5.4767 %	5.6076 %	0.0000	Pfd-1	20,686	24.6500	25 %	98,600	7.00
CAC.PR.A	5.4545 %	5.7525 %	0.1967	Pfd-1	65,003	24.7500	25 %	99,000	6.11
MUH.PR.A	5.5369 %	5.7097 %	-0.1331	Pfd-2	52,265	14.9000	25 %	99,338	6.51
GT.PR.A	5.2381 %	4.9425 %	-0.8605	Pfd-2	102,496	15.7500	26 %	105,005	6.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4238 %</u>	<u>5.4948 %</u>	<u>-0.2092</u>		<u>60,778</u>		<u>100 %</u>	<u>401,944</u>	<u>6.61</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1999-11-30

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	5.1648 %	5.7426 %	1.0040	Pfd-1 (low)n	156,608	22.7500	3 %	91,000	10.04
BMO.PR.I	4.9582 %	5.3862 %	0.7356	Pfd-1 (low)n	335,550	23.9500	3 %	95,800	7.22
BMO.PR.G	5.0000 %	5.4357 %	0.2554	Pfd-1 (low)n	144,126	24.0000	3 %	96,000	6.88
RY.PR.K	4.8857 %	5.2914 %	0.5686	Pfd-1 (low)	567,796	24.0500	3 %	96,200	7.08
CM.PR.R	5.1052 %	5.3795 %	0.2824	Pfd-1 (low)n	163,227	24.2500	3 %	97,000	9.64
PWF.PR.D	5.3170 %	5.5212 %	0.0514	Pfd-1 (low)n	120,816	24.4500	3 %	97,800	9.27
GWO.PR.D	5.1020 %	5.5727 %	0.0000	Pfd-1 (low)n	23,047	24.5000	3 %	98,000	4.50
IPS.PR.A	5.5894 %	5.9927 %	0.1935	Pfd-2 (low)	126,346	24.6000	3 %	98,400	4.10
W.PR.K	5.0710 %	5.5004 %	0.1217	Pfd-2 (low)	575,018	24.6500	3 %	98,600	4.45
TAU.PR.T	8.4000 %	-0.5578 %	4.3261	Pfd-1 (low)	41,107	25.0000	3 %	100,000	0.08
CM.PR.N	5.3874 %	5.3776 %	0.0000	Pfd-1 (low)n	52,373	25.3000	3 %	101,200	6.37
BMO.PR.F	5.4431 %	5.2716 %	0.3310	Pfd-1 (low)n	304,583	25.5000	3 %	102,000	6.10
CM.PR.M	5.4874 %	5.2900 %	0.0970	Pfd-1 (low)n	164,659	25.7500	3 %	103,000	6.18
BCE.PR.P	6.1538 %	5.1217 %	0.0000	Pfd-2 (high)	67,054	26.0000	3 %	104,000	2.39
CM.PR.L	5.6578 %	5.1545 %	-0.2462	Pfd-1 (low)n	66,393	26.3000	3 %	105,200	5.48
CM.PR.K	6.6163 %	5.4733 %	-0.1655	Pfd-1 (low)n	58,249	26.4500	3 %	105,800	3.21
BNS.PR.E	6.7472 %	5.2484 %	0.0083	Pfd-1 (low)n	38,724	26.5000	3 %	106,000	2.68
BNS.PR.I	5.6604 %	5.0635 %	0.0000	Pfd-1 (low)n	235,317	26.5000	3 %	106,000	5.47
NA.PR.I	6.1321 %	4.8677 %	-0.9993	Pfd-2n	31,365	26.5000	3 %	106,000	2.33
LON.PR.E	6.7669 %	5.3866 %	0.0000	Pfd-1 (low)n	30,912	26.6000	3 %	106,400	2.73
BMO.PR.E	8.4586 %	3.7978 %	-0.2088	Pfd-1 (low)n	85,666	26.6000	3 %	106,400	1.18
LON.PR.D	6.8158 %	5.4408 %	0.0000	Pfd-1 (low)n	34,180	26.6000	3 %	106,400	2.73
TD.PR.H	6.6479 %	5.7366 %	0.0000	Pfd-1 (low)n	45,665	26.7000	3 %	106,800	4.32
RY.PR.J	6.6479 %	5.2657 %	0.0438	Pfd-1 (low)n	100,074	26.7000	3 %	106,800	3.47
NA.PR.H	7.4627 %	5.0261 %	-0.2558	Pfd-2n	36,626	26.8000	3 %	107,200	2.23
CFS.PR.B	6.7948 %	4.7774 %	-0.0635	Pfd-2 (high)n	54,617	27.0500	3 %	108,200	2.82
BNS.PR.H	6.2288 %	5.2479 %	-0.1511	Pfd-1 (low)n	64,955	27.1000	3 %	108,400	4.87
NA.PR.G	8.0571 %	4.8257 %	-0.3408	Pfd-2n	31,065	27.1500	3 %	108,600	2.02
RY.PR.H	8.2267 %	3.5017 %	-0.4519	Pfd-1 (low)n	74,261	27.3500	3 %	109,400	1.61
BNS.PR.G	6.3636 %	5.0306 %	-0.4397	Pfd-1 (low)n	48,027	27.5000	3 %	110,000	2.90
BNS.PR.F	6.4312 %	4.7013 %	-0.6922	Pfd-1 (low)n	44,596	27.6000	3 %	110,400	2.49
GWO.PR.C	6.8723 %	4.8072 %	-0.4830	Pfd-1 (low)n	22,533	28.2000	3 %	112,800	2.60
Cash							0 %	0	

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1999-11-30

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	5.6173 %	5.6691 %	1.1477	Pfd-1 (low)	26,406	20.2500	22 %	81,000	14.41
TOC.PR.B	5.4167 %	5.5027 %	0.0000	Pfd-2	45,569	21.0000	23 %	84,000	14.58
POW.PR.F	4.6193 %	4.6691 %	-4.6623	Pfd-2 (high)	23,519	49.2500	27 %	98,500	16.04
AL.PR.E	6.3976 %	-18.4210 %	1.9728	Pfd-2 (low)	68,881	25.4000	28 %	101,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5190 %</u>	<u>-1.3428 %</u>	<u>-0.4542</u>		<u>41,856</u>		<u>100 %</u>	<u>365,100</u>	<u>10.90</u>

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