

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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		-
						price			YTW
NT.PR.G	5.2688 %	5.5031 %	2.0913	Pfd-2 (high)	498,952	23.2500	11 %	93,000	14.68
TRP.PR.S	5.4787 %	5.5228 %	0.0000	Pfd-2	63,204	47.0000	11 %	94,000	14.73
IQI.PR.A	5.2966 %	5.2649 %	-0.0535	Pfd-2 (low)	410,658	23.6000	11 %	94,400	15.16
BBD.PR.B	5.7895 %	5.1553 %	0.0000	Pfd-2	273,520	23.7500	11 %	95,000	14.82
CCS.PR.A	6.0526 %	6.0920 %	0.1712	Pfd-2 (low)	40,506	23.7500	11 %	95,000	13.76
BCE.PR.Y	4.8421 %	4.5915 %	0.0000	Pfd-2 (high)	182,048	23.7500	11 %	95,000	16.01
NT.PR.F	5.3125 %	4.6456 %	0.0605	Pfd-2 (high)	183,737	24.0000	11 %	96,000	15.79
TOC.PR.C	5.1975 %	5.0547 %	-0.1617	Pfd-2	431,659	24.0500	11 %	96,200	15.12
BCE.PR.S	5.4433 %	4.7365 %	0.3134	Pfd-2 (high)	105,233	24.2500	11 %	97,000	15.54
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4091 %</u>	<u>5.1710 %</u>	<u>0.2645</u>		<u>242,647</u>		<u>100 %</u>	<u>855,600</u>	<u>15.07</u>

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

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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
TFC.PR.A	5.0895 %	5.1475 %	-0.1981	Pfd-2 (low)	90,804	22.3500	19 %	89,400	15.11
AL.PR.F	5.2532 %	5.2949 %	0.0000	Pfd-2 (low)	46,122	23.2000	20 %	92,800	14.93
TOC.PR.B	4.8925 %	4.9459 %	-0.3521	Pfd-2	298,994	23.2500	20 %	93,000	15.47
PWF.PR.A	4.7895 %	4.8101 %	2.9156	Pfd-1 (low)	95,481	23.7500	20 %	95,000	15.81
AL.PR.E	6.5261 %	2.4557 %	3.3750	Pfd-2 (low)	94,761	24.9000	21 %	99,600	0.16
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.3267 %</u>	<u>4.4978 %</u>	<u>1.1977</u>		<u>124,975</u>		<u>100 %</u>	<u>469,800</u>	<u>12.12</u>

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

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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		-
						price			YTW
BMO.PR.D	8.7209 %	6.2522 %	3.1622	Pfd-1(low)n	152,091	25.8000	50 %	103,200	1.07
RY.PR.F	8.5714 %	5.5149 %	2.1217	Pfd-1(low)n	87,856	26.2500	50 %	105,000	1.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.6455 %</u>	<u>5.8804 %</u>	<u>2.6375</u>		<u>119,696</u>		<u>100 %</u>	<u>208,200</u>	<u>1.12</u>

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

HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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>Yield</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>-</u>
						<u>price</u>			<u>YTW</u>
GT.PR.A	6.4453 %	7.8761 %	0.6749	Pfd-2	426,360	12.8000	19 %	85,338	7.20
MUH.PR.A	6.3462 %	7.6325 %	0.0000	Pfd-2	209,170	13.0000	19 %	86,671	7.05
PIC.PR.A	6.0315 %	7.0070 %	0.0000	Pfd-2	36,547	14.3000	21 %	95,338	4.39
CAC.PR.A	5.6250 %	6.1709 %	0.2157	Pfd-1	135,263	24.0000	21 %	96,000	6.86
YLD.PR.A	5.6995 %	6.2167 %	0.3896	Pfd-1	309,108	19.3000	21 %	96,500	5.99
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>6.0131 %</u>	<u>6.9458 %</u>	<u>0.2520</u>		<u>219,229</u>		<u>100 %</u>	<u>459,847</u>	<u>6.26</u>

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

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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
BMO.PR.G	5.1064 %	5.6527 %	0.3176	Pfd-1(low)n	162,629	23.5000	3 %	94,000	7.64
BMO.PR.I	4.9895 %	5.4078 %	0.0000	Pfd-1(low)n	880,142	23.8000	3 %	95,200	7.99
CM.PR.R	5.1583 %	5.4577 %	-0.4359	Pfd-1(low)n	238,096	24.0000	3 %	96,000	10.21
RY.PR.K	4.8958 %	5.2625 %	-0.2001	Pfd-1(low)	431,360	24.0000	3 %	96,000	7.86
PWF.PR.D	5.3061 %	5.4838 %	-0.3595	Pfd-1(low)n	119,498	24.5000	3 %	98,000	9.87
W.PR.F	4.9395 %	5.4661 %	-0.1064	Pfd-2(low)	32,102	24.8000	3 %	99,200	3.03
BMO.PR.F	5.5520 %	5.6014 %	0.0911	Pfd-1(low)n	298,838	25.0000	3 %	100,000	6.87
TAU.PR.T	8.3333 %	-9.7349 %	3.4858	Pfd-1(low)	38,133	25.2000	3 %	100,800	0.08
CM.PR.N	5.3980 %	5.4192 %	0.0000	Pfd-1(low)n	59,835	25.2500	3 %	101,000	7.14
CM.PR.M	5.5960 %	5.6225 %	0.3421	Pfd-1(low)n	114,907	25.2500	3 %	101,000	6.93
NSI.PR.A	5.8824 %	5.5219 %	0.0000	Pfd-2(low)	29,876	25.5000	3 %	102,000	1.93
CM.PR.K	6.8493 %	6.6821 %	0.6585	Pfd-1(low)n	78,698	25.5500	3 %	102,200	4.11
GWO.PR.A	7.3386 %	6.1359 %	0.0000	Pfd-1(low)n	38,057	25.5500	3 %	102,200	0.63
PWF.PR.C	6.8359 %	6.4831 %	0.0000	Pfd-1(low)n	27,460	25.6000	3 %	102,400	4.20
NA.PR.I	6.3107 %	5.9988 %	-0.5811	Pfd-2n	43,424	25.7500	3 %	103,000	4.91
CM.PR.L	5.7231 %	5.4494 %	0.0798	Pfd-1(low)n	69,101	26.0000	3 %	104,000	6.28
NA.PR.H	7.6923 %	6.9238 %	0.3379	Pfd-2n	29,436	26.0000	3 %	104,000	3.18
BNS.PR.I	5.7692 %	5.4966 %	0.0496	Pfd-1(low)n	258,446	26.0000	3 %	104,000	6.26
BCE.PR.P	6.1538 %	5.5180 %	0.1196	Pfd-2(high)	94,482	26.0000	3 %	104,000	3.39
W.PR.D	7.7395 %	-26.2666 %	-0.6982	Pfd-2(low)	51,384	26.1000	3 %	104,400	0.09
RY.PR.G	8.0952 %	4.9858 %	0.3007	Pfd-1(low)	32,565	26.2500	3 %	105,000	1.18
BNS.PR.H	6.3698 %	5.8692 %	0.5911	Pfd-1(low)n	115,987	26.5000	3 %	106,000	5.66
RY.PR.J	6.5741 %	5.4013 %	0.4503	Pfd-1(low)n	117,574	27.0000	3 %	108,000	4.39
BNS.PR.E	6.5615 %	5.1543 %	0.0000	Pfd-1(low)n	79,357	27.2500	3 %	109,000	3.96
CFS.PR.B	6.7450 %	5.4339 %	-0.0842	Pfd-2(high)n	55,169	27.2500	3 %	109,000	4.13
NA.PR.G	7.9836 %	5.8264 %	-0.0371	Pfd-2n	32,792	27.4000	3 %	109,600	3.00
LON.PR.D	6.5927 %	5.0153 %	0.0000	Pfd-1(low)n	60,281	27.5000	3 %	110,000	3.70
LON.PR.E	6.5455 %	4.9630 %	0.0000	Pfd-1(low)n	32,284	27.5000	3 %	110,000	3.70
TD.PR.H	6.4545 %	5.3231 %	0.0000	Pfd-1(low)n	74,184	27.5000	3 %	110,000	3.29
RY.PR.H	8.1818 %	5.6875 %	0.6758	Pfd-1(low)n	102,087	27.5000	3 %	110,000	2.82
BMO.PR.E	8.1818 %	4.7944 %	0.2523	Pfd-1(low)n	98,594	27.5000	3 %	110,000	2.24
BNS.PR.F	6.3964 %	5.1606 %	0.0000	Pfd-1(low)n	134,720	27.7500	3 %	111,000	3.48
BNS.PR.G	6.3063 %	5.2273 %	0.0000	Pfd-1(low)n	106,779	27.7500	3 %	111,000	3.86

<u>Ticker</u>	<u>Current Yield</u> <u>Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity</u> <u>Bid)</u>	<u>Price</u> <u>Disparity</u>	<u>DBRS</u> <u>Rating</u>	<u>Average</u> <u>Trading</u> <u>Value</u>	<u>Holdings</u> <u>-</u> <u>price</u>	<u>Holdings</u> <u>-</u> <u>weight</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u>
								0 %	0
								0 %	0
								0 %	0
								0 %	0
	<u>6.4699 %</u>	<u>4.1390 %</u>	<u>0.1589</u>		<u>121,821</u>			<u>100 3,432,000</u>	<u>4.42</u>

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

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1998-08-31

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		-
						price			YTW
PWF.PR.E	5.8511 %	5.8872 %	-2.5118	Pfd-1(low)n	141,846	23.5000	25 %	94,000	13.95
CM.PR.P	5.7292 %	5.7512 %	-2.9519	Pfd-1(low)n	346,664	24.0000	25 %	96,000	14.11
BNS.PR.J	5.4708 %	5.4574 %	-3.8454	Pfd-1(low)n	9,628,614	24.0000	25 %	96,000	14.62
BMO.PR.H	5.5208 %	5.5074 %	-3.7062	Pfd-1(low)n	470,638	24.0000	25 %	96,000	14.54
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6419 %</u>	<u>5.6496 %</u>	<u>-3.2577</u>		<u>2,660,056</u>		<u>100 %</u>	<u>382,000</u>	<u>14.31</u>

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