

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-09-30

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
NT.PR.G	4.9898 %	5.5680 %	1.7223	Pfd-2 (high)	482,198	24.5500	11 %	98,200	3.79
IQI.PR.A	5.0607 %	5.4013 %	0.0685	Pfd-2 (low)	463,239	24.7000	11 %	98,800	14.94
BCE.PR.Y	4.6559 %	5.0825 %	0.8626	Pfd-2 (high)	163,369	24.7000	11 %	98,800	3.82
NT.PR.F	5.1205 %	5.0311 %	0.8200	Pfd-2 (high)	217,399	24.9000	11 %	99,600	15.17
CCS.PR.A	5.7385 %	5.7771 %	-0.1893	Pfd-2 (low)	32,046	25.0500	11 %	100,200	3.42
TOC.PR.C	4.9900 %	4.9795 %	0.1015	Pfd-2	524,905	25.0500	11 %	100,200	3.06
TRP.PR.S	5.0889 %	5.0565 %	-1.4632	Pfd-2	50,270	50.6000	11 %	101,200	3.30
BCE.PR.S	5.1969 %	4.6117 %	0.0946	Pfd-2 (high)	99,555	25.4000	11 %	101,600	2.92
BBD.PR.B	5.3816 %	5.1597 %	-0.0573	Pfd-2	332,510	25.5500	11 %	102,200	3.48
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.1377 %	5.1832 %	0.2106		261,884		100 %	900,800	5.96

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 : 1998-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst Bid	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
TFC.PR.A	6.0417 %	6.0681 %	1.4646	Pfd-2 (low)	56,301	21.0000	18 %	84,000	13.79	
AL.PR.F	5.8594 %	5.9462 %	0.9048	Pfd-2 (low)	41,163	23.2000	20 %	92,800	13.84	
TOC.PR.B	5.4570 %	5.4593 %	0.0000	Pfd-2	209,706	23.2500	20 %	93,000	14.68	
PWF.PR.A	5.2975 %	5.3523 %	3.0450	Pfd-1 (low)	86,808	23.9500	21 %	95,800	14.81	
AL.PR.E	7.2355 %	-2.4171 %	4.7979	Pfd-2 (low)	108,375	25.0500	22 %	100,200	0.08	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>5.9924 %</u>	<u>3.9498 %</u>	<u>2.1027</u>		<u>101,390</u>		<u>100 %</u>	<u>465,800</u>	<u>11.24</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 : 1998-09-30

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>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</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>
BMO.PR.D	8.6538 %	5.9801 %	3.2731	Pfd-1(low)n	107,488	26.0000	49 %	104,000	0.99
RY.PR.F	8.4586 %	4.7006 %	2.0089	Pfd-1(low)n	113,804	26.6000	51 %	106,400	1.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.5551 %</u>	<u>5.3331 %</u>	<u>2.6338</u>		<u>110,682</u>		<u>100 %</u>	<u>210,400</u>	<u>1.04</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 : 1998-09-30

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	6.0219 %	6.7731 %	0.3477	Pfd-2	268,826	13.7000	19 %	91,338	7.37
MUH.PR.A	5.9567 %	6.8033 %	-0.2014	Pfd-2	112,086	13.8500	19 %	92,338	7.06
YLD.PR.A	5.9459 %	7.0350 %	1.5995	Pfd-1	165,011	18.5000	19 %	92,500	5.86
CAC.PR.A	5.4000 %	5.4380 %	-0.6630	Pfd-1	111,389	25.0000	21 %	100,000	6.94
PIC.PR.A	5.5466 %	5.1763 %	-0.5938	Pfd-2	33,698	15.5500	22 %	103,672	4.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7624 %</u>	<u>6.2061 %</u>	<u>0.0693</u>		<u>135,042</u>		<u>100 %</u>	<u>479,848</u>	<u>6.28</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 : 1998-09-30

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
BMO.PR.I	4.7500 %	4.8363 %	0.2383	Pfd-1(low)n	612,242	25.0000	3 %	100,000	7.97
CM.PR.R	4.9323 %	4.9352 %	-0.5159	Pfd-1(low)n	192,926	25.1000	3 %	100,400	10.40
RY.PR.K	4.6813 %	4.7370 %	0.0901	Pfd-1(low)	406,846	25.1000	3 %	100,400	7.84
W.PR.F	4.8805 %	4.7891 %	0.0000	Pfd-2(low)	44,369	25.1000	3 %	100,400	2.99
BMO.PR.G	4.7714 %	4.8102 %	-0.1516	Pfd-1(low)n	147,137	25.1500	3 %	100,600	7.65
GWO.PR.A	7.4405 %	6.1244 %	0.4146	Pfd-1(low)n	49,197	25.2000	3 %	100,800	0.56
NSI.PR.A	5.8824 %	4.9672 %	0.0000	Pfd-2(low)	34,220	25.5000	3 %	102,000	1.88
TAU.PR.T	8.1712 %	-23.9660 %	3.6415	Pfd-1(low)	33,737	25.7000	3 %	102,800	0.09
CM.PR.M	5.4451 %	5.0878 %	0.1981	Pfd-1(low)n	140,971	25.9500	3 %	103,800	7.00
CM.PR.N	5.2423 %	4.8779 %	-0.3439	Pfd-1(low)n	64,422	26.0000	3 %	104,000	7.21
PWF.PR.D	5.0000 %	4.9192 %	-0.8847	Pfd-1(low)n	114,544	26.0000	3 %	104,000	9.94
W.PR.D	7.7692 %	-36.2256 %	0.0000	Pfd-2(low)	40,602	26.0000	3 %	104,000	0.09
BMO.PR.F	5.2676 %	4.8880 %	0.2917	Pfd-1(low)n	294,718	26.3500	3 %	105,400	6.85
NA.PR.I	6.1321 %	5.4762 %	-0.6547	Pfd-2n	36,805	26.5000	3 %	106,000	3.27
RY.PR.G	8.0189 %	4.4840 %	0.3563	Pfd-1(low)	48,485	26.5000	3 %	106,000	1.10
CM.PR.L	5.6045 %	4.9539 %	0.0000	Pfd-1(low)n	73,521	26.5500	3 %	106,200	6.32
CM.PR.K	6.5913 %	5.4459 %	0.3715	Pfd-1(low)n	85,682	26.5500	3 %	106,200	4.13
BCE.PR.P	5.9813 %	4.3356 %	0.0000	Pfd-2(high)	101,857	26.7500	3 %	107,000	3.38
BNS.PR.I	5.5249 %	4.8628 %	0.3713	Pfd-1(low)n	207,560	27.1500	3 %	108,600	6.23
PWF.PR.C	6.4220 %	5.0813 %	0.2884	Pfd-1(low)n	27,087	27.2500	3 %	109,000	4.16
LON.PR.E	6.5455 %	4.6176 %	0.0199	Pfd-1(low)n	36,128	27.5000	3 %	110,000	3.69
NA.PR.H	7.2727 %	5.2797 %	-0.0432	Pfd-2n	30,987	27.5000	3 %	110,000	3.13
LON.PR.D	6.5808 %	4.6175 %	0.0000	Pfd-1(low)n	73,992	27.5500	3 %	110,200	3.68
BMO.PR.E	8.0357 %	4.1338 %	0.1118	Pfd-1(low)n	83,552	28.0000	3 %	112,000	2.16
RY.PR.J	6.3055 %	4.2841 %	0.0000	Pfd-1(low)n	126,738	28.1500	3 %	112,600	3.97
BNS.PR.H	5.9752 %	4.7130 %	-0.0531	Pfd-1(low)n	108,703	28.2500	3 %	113,000	3.99
NA.PR.G	7.7297 %	4.8695 %	-0.3329	Pfd-2n	35,989	28.3000	3 %	113,200	2.93
CFS.PR.B	6.4832 %	4.2786 %	-0.4883	Pfd-2(high)n	49,075	28.3500	3 %	113,400	3.71
BNS.PR.F	6.2610 %	4.6488 %	0.0000	Pfd-1(low)n	107,037	28.3500	3 %	113,400	3.41
BNS.PR.G	6.1728 %	4.7689 %	0.0000	Pfd-1(low)n	102,878	28.3500	3 %	113,400	3.79
TD.PR.H	6.2500 %	4.4448 %	-0.2718	Pfd-1(low)n	66,228	28.4000	3 %	113,600	3.22
BNS.PR.E	6.2958 %	3.8807 %	-0.2687	Pfd-1(low)n	67,286	28.4000	3 %	113,600	3.54
RY.PR.H	7.8671 %	4.4104 %	0.0000	Pfd-1(low)n	118,583	28.6000	3 %	114,400	2.75

<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>6.2718 %</u>	<u>2.7429 %</u>	<u>0.0663</u>		<u>112,166</u>			<u>100</u>	<u>3,540,400</u>
									<u>4.30</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 : 1998-09-30

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			
W.PR.H	5.5556 %	5.4980 %	-3.7099	Pfd-2(low)	2,547,713	24.7500	20 %	99,000	14.52
BNS.PR.J	5.2837 %	5.2684 %	-2.9147	Pfd-1(low)n	4,276,038	24.8500	20 %	99,400	14.81
CM.PR.P	5.5000 %	5.4188 %	-2.4955	Pfd-1(low)n	338,019	25.0000	20 %	100,000	14.64
BMO.PR.H	5.2475 %	5.2155 %	-3.2480	Pfd-1(low)n	337,258	25.2500	20 %	101,000	14.85
PWF.PR.E	5.4348 %	5.4345 %	-3.5088	Pfd-1(low)n	125,099	25.3000	20 %	101,200	14.45
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.4039 %</u>	<u>5.3667 %</u>	<u>-3.1756</u>		<u>1,513,757</u>		<u>100 %</u>	<u>500,600</u>	<u>14.65</u>

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