

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1999-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Value	Trading Value	bid price	weight	Value	Duration
								YTW
TRP.PR.S	5.2551 %	5.1096 %	0.0000	45,879	49.0000	12 %	98,000	15.33
IQI.PR.A	5.0813 %	4.8039 %	-0.2110	215,895	24.6000	12 %	98,400	15.68
NT.PR.G	4.9797 %	No Sol!	4.0363	320,694	24.6000	12 %	98,400	No Sol!
BCE.PR.Y	4.6465 %	4.4967 %	-0.4269	202,133	24.7500	12 %	99,000	16.21
TOC.PR.C	5.0302 %	4.5878 %	-0.4497	729,422	24.8500	13 %	99,400	15.88
BCE.PR.S	5.2800 %	4.9058 %	0.2303	86,733	25.0000	13 %	100,000	15.40
NT.PR.F	5.0898 %	4.4932 %	-0.0386	340,262	25.0500	13 %	100,200	15.96
BBD.PR.B	5.4455 %	4.6207 %	-0.7093	248,317	25.2500	13 %	101,000	15.69
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.1020 %</u>		<u>0.2983</u>	<u>273,993</u>		<u>100 %</u>	<u>794,400</u>	

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1999-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading	Value	bid	weight	Value	Duration
					price			YTW
TFC.PR.A	5.7566 %	5.8249 %	2.6117	22,333	19.0000	21 %	76,000	14.14
PWF.PR.A	4.9716 %	4.9560 %	0.3117	25,232	22.0000	25 %	88,000	15.56
TOC.PR.B	4.9157 %	4.9496 %	0.0000	29,018	22.2500	25 %	89,000	15.53
AL.PR.E	6.0445 %	-20.7718 %	1.7195	46,478	25.8500	29 %	103,400	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.4363 %	-2.3245 %	1.1328	31,723		100 %	356,400	10.76

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
CP.PR.A	5.6275 %	5.6240 %	-2.1228	Pfd-2	389,760	25.1000	33 %	100,400	6.88
RY.PR.F	8.9463 %	7.2824 %	6.1069	Pfd-1 (low)n	46,628	25.1500	33 %	100,600	0.33
BMO.PR.D	8.6538 %	-1.6068 %	1.9561	Pfd-1 (low)n	45,118	26.0000	34 %	104,000	0.22
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.7541 %</u>	<u>3.7054 %</u>	<u>1.9825</u>		<u>159,065</u>		<u>100 %</u>	<u>305,000</u>	<u>2.45</u>

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HIMI Index - Interest Bearing

HIMI Account Number: J00000006

Data Source : Transaction Files

Evaluation Date : 1999-07-30

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			
ENB.PR.B	7.7393 %	7.7993 %	4.8056	Pfd-2	952,903	24.5500	32 %	98,200	11.47
TA.PR.A	7.5000 %	7.5541 %	4.4853	Pfd-2 (high)	673,982	25.0000	33 %	100,000	11.70
SU.PR.A	8.5882 %	7.9342 %	5.0338	Pfd-2 (low)	898,801	26.3500	35 %	105,400	3.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	7.9552 %	7.7654 %	4.7793		842,250		100 %	303,600	8.89

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 1999-07-30

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
GT.PR.A	5.6897 %	6.0959 %	0.4174	Pfd-2	130,207	14.5000	19 %	96,672	6.93
CAC.PR.A	5.3892 %	5.4741 %	0.0000	Pfd-1	69,053	25.0500	20 %	100,200	6.38
MUH.PR.A	5.4817 %	5.4877 %	-0.2455	Pfd-2	46,491	15.0500	20 %	100,338	6.76
PIC.PR.A	5.7119 %	5.6132 %	0.3644	Pfd-2	21,392	15.1000	20 %	100,672	3.76
CGI.PR.A	5.2734 %	5.1924 %	-0.6079	Pfd-1	35,731	25.6000	20 %	102,400	7.18
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5071 %</u>	<u>5.5673 %</u>	<u>-0.0197</u>		<u>59,934</u>		<u>100 %</u>	<u>500,282</u>	<u>6.20</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1999-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
GWO.PR.E	4.8354 %	5.0382 %	-1.0022	Pfd-1(low)n	464,252	24.3000	3 %	97,200	10.43
RY.PR.K	4.7189 %	4.7383 %	-0.3578	Pfd-1(low)	552,000	24.9000	3 %	99,600	7.37
BMO.PR.I	4.7311 %	4.8380 %	-0.4209	Pfd-1(low)n	199,740	25.1000	3 %	100,400	7.43
IPS.PR.A	5.4672 %	5.3438 %	0.9798	Pfd-2(low)	187,686	25.1500	3 %	100,600	4.39
CM.PR.R	4.9030 %	4.9141 %	-1.5517	Pfd-1(low)n	176,177	25.2500	3 %	101,000	9.95
BMO.PR.G	4.7525 %	4.8069 %	-0.5545	Pfd-1(low)n	129,801	25.2500	3 %	101,000	7.10
GWO.PR.D	4.9407 %	4.7706 %	0.0368	Pfd-1(low)n	46,495	25.3000	3 %	101,200	4.80
PWF.PR.D	5.0584 %	4.9382 %	-1.6243	Pfd-1(low)n	96,311	25.7000	3 %	102,800	9.60
TAU.PR.T	8.1081 %	-24.9526 %	2.7483	Pfd-1(low)	38,367	25.9000	3 %	103,600	0.09
BCE.PR.P	6.1303 %	4.9145 %	0.1295	Pfd-2(high)	101,682	26.1000	3 %	104,400	2.68
CM.PR.N	5.2023 %	4.7772 %	-0.7936	Pfd-1(low)n	41,047	26.2000	3 %	104,800	6.66
BMO.PR.F	5.2576 %	4.8670 %	0.0212	Pfd-1(low)n	391,435	26.4000	3 %	105,600	6.30
CM.PR.M	5.3422 %	4.8080 %	-0.4754	Pfd-1(low)n	71,955	26.4500	3 %	105,800	6.46
CM.PR.K	6.6038 %	5.2789 %	0.3175	Pfd-1(low)n	81,068	26.5000	3 %	106,000	1.27
NA.PR.I	6.1321 %	4.8316 %	-0.1244	Pfd-2n	37,675	26.5000	3 %	106,000	2.63
NA.PR.H	7.4766 %	5.1748 %	0.5710	Pfd-2n	48,570	26.7500	3 %	107,000	2.51
BNS.PR.I	5.5970 %	4.8172 %	0.0696	Pfd-1(low)n	206,090	26.8000	3 %	107,200	5.74
LON.PR.E	6.6667 %	4.8593 %	0.4331	Pfd-1(low)n	38,356	27.0000	3 %	108,000	3.02
CM.PR.L	5.5111 %	4.6394 %	-0.6576	Pfd-1(low)n	42,484	27.0000	3 %	108,000	5.76
BNS.PR.E	6.6222 %	4.5309 %	0.3809	Pfd-1(low)n	54,316	27.0000	3 %	108,000	2.91
LON.PR.D	6.7148 %	4.9111 %	0.4847	Pfd-1(low)n	46,719	27.0000	3 %	108,000	3.02
BMO.PR.E	8.2569 %	4.1334 %	0.1654	Pfd-1(low)n	43,271	27.2500	3 %	109,000	1.46
PWF.PR.C	6.4220 %	4.6286 %	0.0000	Pfd-1(low)n	24,294	27.2500	3 %	109,000	3.15
RY.PR.H	8.2569 %	4.6272 %	0.3769	Pfd-1(low)n	80,874	27.2500	3 %	109,000	2.12
RY.PR.J	6.5138 %	4.6892 %	0.3925	Pfd-1(low)n	110,588	27.2500	3 %	109,000	3.76
CFS.PR.B	6.7326 %	4.5115 %	0.3570	Pfd-2(high)n	83,366	27.3000	3 %	109,200	3.11
GWO.PR.B	6.8242 %	4.7429 %	0.3279	Pfd-1(low)n	31,028	27.3000	3 %	109,200	3.02
BNS.PR.H	6.0610 %	4.4980 %	-0.3259	Pfd-1(low)n	105,986	27.8500	3 %	111,400	3.40
TD.PR.H	6.3734 %	4.1637 %	-0.3485	Pfd-1(low)n	64,066	27.8500	3 %	111,400	2.58
BNS.PR.G	6.2724 %	4.5451 %	-0.2219	Pfd-1(low)n	53,658	27.9000	3 %	111,600	3.19
BNS.PR.F	6.3506 %	4.2573 %	-0.2911	Pfd-1(low)n	81,044	27.9500	3 %	111,800	2.78
LB.PR.C	6.9200 %	5.5018 %	0.2084	Pfd-2(low)	18,972	28.0000	3 %	112,000	3.28
GWO.PR.C	6.7644 %	4.2998 %	-0.2197	Pfd-1(low)n	35,694	28.6500	3 %	114,600	2.89

Ticker	Current Yield	Yield-to-Worst (at Disparity Bid)	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							0 %	0
	6.1613 %	3.8806 %	-0.0242		111,813			100 3,513,400	4.33

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 : 1999-07-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
TRP.PR.X	5.9765 %	5.9819 %	-1.9946	Pfd-2 (low)	82,466	46.8500	8 %	93,700	13.86
TRP.PR.Y	5.9259 %	5.9236 %	-1.2111	Pfd-2 (low)	210,806	47.2500	8 %	94,500	13.95
W.PR.H	5.7895 %	5.7960 %	-1.7021	Pfd-2 (low)	81,850	23.7500	8 %	95,000	14.09
W.PR.J	5.8333 %	5.9090 %	-1.7320	Pfd-2 (low)	92,131	24.0000	8 %	96,000	13.99
BNS.PR.J	5.4595 %	5.4389 %	-1.5368	Pfd-1 (low)n	331,040	24.0500	8 %	96,200	14.64
PWF.PR.E	5.6352 %	5.6018 %	-2.0375	Pfd-1 (low)n	94,240	24.4000	8 %	97,600	14.36
BMO.PR.H	5.3753 %	5.3954 %	-2.3571	Pfd-1 (low)n	196,465	24.6500	8 %	98,600	14.55
POW.PR.A	5.6452 %	5.7270 %	-1.5162	Pfd-2 (high)n	778,820	24.8000	8 %	99,200	14.24
CM.PR.P	5.5332 %	5.4853 %	-1.6586	Pfd-1 (low)n	294,013	24.8500	8 %	99,400	14.50
CU.PR.V	5.3213 %	5.4001 %	-3.0786	Pfd-1 (low)	23,271	24.9000	9 %	99,600	14.74
ENB.PR.A	5.5000 %	5.5871 %	-3.2201	Pfd-2 (low)	129,152	25.0000	9 %	100,000	14.44
RY.PR.O	5.4563 %	5.3714 %	-2.5332	Pfd-1 (low)n	936,465	25.2000	9 %	100,800	7.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6169 %</u>	<u>5.6308 %</u>	<u>-2.0568</u>		<u>274,045</u>		<u>100</u>	<u>1,170,600</u>	<u>13.70</u>

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