

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1999-12-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
IQI.PR.A	5.5188 %	6.0547 %	0.2312	Pfd-2 (low)	93,897	22.6500	12 %	90,600	14.04
BCE.PR.Y	4.8936 %	5.7490 %	1.1829	Pfd-2 (high)	107,212	23.5000	12 %	94,000	14.40
NT.PR.G	5.1907 %	No Sol!	2.6914	Pfd-2 (high)	199,264	23.6000	12 %	94,400	No Sol!
TOC.PR.C	5.2521 %	5.6212 %	-0.7636	Pfd-2	336,490	23.8000	12 %	95,200	14.48
NT.PR.F	5.3125 %	5.4518 %	0.0869	Pfd-2 (high)	213,885	24.0000	13 %	96,000	14.64
BCE.PR.S	5.4772 %	5.6737 %	0.7512	Pfd-2 (high)	77,400	24.1000	13 %	96,400	14.40
BBD.PR.B	5.5668 %	5.5975 %	-1.1968	Pfd-2	297,002	24.7000	13 %	98,800	14.26
MMF.PR.B	6.0158 %	5.7785 %	-0.8520	Pfd-2n	652,024	25.3500	13 %	101,400	13.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4095 %</u>		<u>0.2473</u>		<u>251,542</u>		<u>100 %</u>	<u>766,800</u>	

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

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1999-12-31

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
PWF.PR.A	5.6875 %	5.7687 %	0.0000	Pfd-1 (low)	27,193	20.0000	31 %	80,000	14.19
TOC.PR.B	5.6592 %	5.6809 %	-0.1899	Pfd-2	39,475	20.1000	31 %	80,400	14.37
AL.PR.E	6.5000 %	0.0005 %	1.6244	Pfd-2 (low)	83,730	25.0000	38 %	100,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9908 %</u>	<u>3.5265 %</u>	<u>0.5652</u>		<u>52,697</u>		<u>100 %</u>	<u>260,400</u>	<u>8.83</u>

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 : 1999-12-31

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
ENB.PR.B	8.2251 %	8.2842 %	-0.4669	Pfd-2	268,264	23.1000	14 %	92,400	11.07
TA.PR.A	8.0994 %	8.1551 %	0.1726	Pfd-2 (high)	230,838	23.1500	14 %	92,600	11.20
MG.PR.A	9.1847 %	9.2634 %	1.7690	Pfd-2	526,046	23.5500	14 %	94,200	10.14
TA.PR.B	8.4917 %	8.5621 %	1.0009	Pfd-2 (high)	867,139	24.0000	14 %	96,000	10.74
AEC.PR.A	8.5341 %	8.5723 %	-0.2017	Pfd-2	489,865	24.9000	15 %	99,600	10.72
ENB.PR.C	7.9208 %	7.8248 %	-2.0498	Pfd-2	737,150	25.2500	15 %	101,000	4.02
SU.PR.A	8.6374 %	7.7985 %	-0.3298	Pfd-2 (low)	290,126	26.2000	15 %	104,800	3.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.4420 %</u>	<u>8.3405 %</u>	<u>-0.0384</u>		<u>488,701</u>		<u>100 %</u>	<u>680,600</u>	<u>8.66</u>

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

HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 1999-12-31

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
CAC.PR.A	5.6250 %	6.1172 %	0.4859	Pfd-1	57,694	24.0000	25 %	96,000	6.09
GT.PR.A	5.6897 %	6.0482 %	0.0000	Pfd-2	75,631	14.5000	25 %	96,672	6.71
MUH.PR.A	5.6314 %	6.0532 %	0.0000	Pfd-2	57,166	14.6500	25 %	97,672	6.40
PIC.PR.A	5.8081 %	6.3770 %	0.0000	Pfd-2	21,167	14.8500	25 %	99,005	3.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6892 %</u>	<u>6.1501 %</u>	<u>0.1198</u>		<u>52,727</u>		<u>100 %</u>	<u>389,348</u>	<u>5.63</u>

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

HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1999-12-31

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		YTW
						price			
GWO.PR.E	5.1535 %	5.6392 %	0.2046	Pfd-1 (low)n	124,444	22.8000	3 %	91,200	10.11
BMO.PR.I	5.0000 %	5.5695 %	0.1787	Pfd-1 (low)n	324,324	23.7500	3 %	95,000	7.12
RY.PR.K	4.9474 %	5.5379 %	0.2906	Pfd-1 (low)	548,226	23.7500	3 %	95,000	6.97
BMO.PR.G	5.0314 %	5.5972 %	0.3234	Pfd-1 (low)n	239,585	23.8500	3 %	95,400	6.79
CM.PR.R	5.1908 %	5.4678 %	0.0166	Pfd-1 (low)n	138,878	23.8500	3 %	95,400	9.65
W.PR.K	5.2083 %	5.9190 %	0.0000	Pfd-2 (low)	352,871	24.0000	3 %	96,000	4.42
IPS.PR.A	5.6818 %	6.5344 %	0.5844	Pfd-2 (low)	106,295	24.2000	3 %	96,800	4.01
PWF.PR.D	5.3388 %	5.6176 %	0.1704	Pfd-1 (low)n	86,189	24.3500	3 %	97,400	9.16
CM.PR.N	5.4303 %	5.3619 %	-0.0151	Pfd-1 (low)n	49,786	25.1000	3 %	100,400	6.37
TAU.PR.T	8.3499 %	0.8118 %	3.7330	Pfd-1 (low)	38,117	25.1500	3 %	100,600	0.08
BMO.PR.F	5.4862 %	5.4787 %	0.0802	Pfd-1 (low)n	266,487	25.3000	3 %	101,200	6.01
CM.PR.M	5.5740 %	5.3952 %	0.0000	Pfd-1 (low)n	161,032	25.3500	3 %	101,400	6.17
BCE.PR.P	6.2257 %	5.1434 %	0.0000	Pfd-2 (high)	64,885	25.7000	3 %	102,800	2.34
CM.PR.L	5.7899 %	5.4006 %	0.0000	Pfd-1 (low)n	58,650	25.7000	3 %	102,800	5.46
BNS.PR.I	5.8140 %	5.3799 %	0.0000	Pfd-1 (low)n	241,814	25.8000	3 %	103,200	5.45
LON.PR.E	6.9767 %	6.0676 %	0.1856	Pfd-1 (low)n	23,024	25.8000	3 %	103,200	2.69
CM.PR.K	6.7568 %	5.7480 %	0.0000	Pfd-1 (low)n	41,051	25.9000	3 %	103,600	1.80
LON.PR.D	6.9731 %	5.8278 %	0.0217	Pfd-1 (low)n	29,580	26.0000	3 %	104,000	2.69
NA.PR.I	6.2261 %	5.6549 %	-0.4441	Pfd-2n	35,118	26.1000	3 %	104,400	3.95
BNS.PR.E	6.8114 %	5.3739 %	0.0000	Pfd-1 (low)n	42,506	26.2500	3 %	105,000	2.97
NA.PR.H	7.6190 %	6.2099 %	0.1801	Pfd-2n	27,787	26.2500	3 %	105,000	2.13
CFS.PR.B	6.9358 %	5.9069 %	0.4119	Pfd-2 (high)n	40,022	26.5000	3 %	106,000	3.11
RY.PR.J	6.6981 %	5.6228 %	0.0000	Pfd-1 (low)n	108,080	26.5000	3 %	106,000	3.38
BMO.PR.E	8.4428 %	3.9193 %	-0.2199	Pfd-1 (low)n	66,736	26.6500	3 %	106,600	1.09
BNS.PR.G	6.5177 %	5.3890 %	-0.0416	Pfd-1 (low)n	40,193	26.8500	4 %	107,400	4.66
BNS.PR.H	6.2868 %	5.2121 %	-0.2480	Pfd-1 (low)n	62,599	26.8500	4 %	107,400	4.86
NA.PR.G	8.1019 %	5.3282 %	-0.0951	Pfd-2n	39,836	27.0000	4 %	108,000	1.93
BNS.PR.F	6.5619 %	5.0401 %	-0.3857	Pfd-1 (low)n	43,262	27.0500	4 %	108,200	2.44
TD.PR.H	6.5619 %	5.5396 %	-0.0568	Pfd-1 (low)n	34,138	27.0500	4 %	108,200	4.24
RY.PR.H	8.2418 %	3.8169 %	-0.3294	Pfd-1 (low)n	68,047	27.3000	4 %	109,200	1.53
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>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</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 % 0</u>
	<u>6.3672 %</u>	<u>5.3096 %</u>	<u>0.1435</u>		<u>113,279</u>			<u>100 3,066,800</u>	<u>4.37</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 : 1999-12-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	(at Disparity)	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		YTW
						price			
TRP.PR.X	7.5472 %	7.5700 %	2.2718	Pfd-2 (low)	230,670	37.1000	7 %	74,200	11.95
TRP.PR.Y	7.5168 %	7.5340 %	1.8698	Pfd-2 (low)	295,324	37.2500	7 %	74,500	12.00
W.PR.H	6.7901 %	6.8263 %	-0.4280	Pfd-2 (low)	104,566	20.2500	8 %	81,000	12.83
W.PR.J	6.8293 %	6.8659 %	-0.3316	Pfd-2 (low)	110,441	20.5000	8 %	82,000	12.78
BNS.PR.J	6.1765 %	6.1922 %	-0.8972	Pfd-1 (low)n	215,234	21.2500	8 %	85,000	13.71
BMO.PR.H	6.1916 %	6.2843 %	-0.6408	Pfd-1 (low)n	193,213	21.4000	8 %	85,600	13.47
POW.PR.A	6.5116 %	6.5446 %	0.0000	Pfd-2 (high)n	87,920	21.5000	9 %	86,000	13.20
ENB.PR.A	6.3657 %	6.4407 %	-1.5363	Pfd-2 (low)	96,172	21.6000	9 %	86,400	13.22
CM.PR.P	6.3364 %	6.3507 %	-0.4682	Pfd-1 (low)n	189,664	21.7000	9 %	86,800	13.49
PWF.PR.E	6.3073 %	6.4362 %	-0.2315	Pfd-1 (low)n	128,544	21.8000	9 %	87,200	13.21
RY.PR.O	6.0440 %	6.1274 %	-1.4036	Pfd-1 (low)n	164,135	22.7500	9 %	91,000	13.67
CP.PR.A	6.2088 %	6.2117 %	-2.4771	Pfd-2	149,090	22.7500	9 %	91,000	13.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.5400 %</u>	<u>6.5873 %</u>	<u>-0.4273</u>		<u>161,792</u>			<u>1001,010,700</u>	<u>13.13</u>

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