

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1999-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)		Value	bid price	weight		YTW
NT.PR.G	4.9696 %	No Sol!	3.8644	374,750	24.6500	12 %	98,600	No Sol!
BCE.PR.Y	4.6559 %	4.4491 %	0.3354	233,675	24.7000	12 %	98,800	16.18
IQI.PR.A	5.0403 %	4.8461 %	0.3023	346,715	24.8000	12 %	99,200	15.68
TOC.PR.C	5.0302 %	4.4217 %	0.1465	786,317	24.8500	12 %	99,400	16.19
NT.PR.F	5.1000 %	4.2397 %	-0.1169	424,902	25.0000	13 %	100,000	16.42
TRP.PR.S	5.1397 %	4.9058 %	-0.0255	49,196	50.1000	13 %	100,200	15.54
BCE.PR.S	5.2590 %	4.4073 %	-0.6810	140,164	25.1000	13 %	100,400	16.22
BBD.PR.B	5.3922 %	4.3128 %	-0.5054	295,092	25.5000	13 %	102,000	16.01
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.0751 %</u>		<u>0.4064</u>	<u>330,808</u>		<u>100 %</u>	<u>798,600</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 : 1999-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
TFC.PR.A	5.7264 %	5.7482 %	2.0453	32,034	19.1000	22 %	76,400	14.27
TOC.PR.B	4.9603 %	4.9555 %	0.3314	33,733	22.0500	25 %	88,200	15.53
PWF.PR.A	4.9603 %	5.0055 %	1.0657	38,045	22.0500	25 %	88,200	15.40
AL.PR.E	6.1035 %	-26.8870 %	1.9942	55,011	25.6000	29 %	102,400	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.4547 %</u>	<u>-4.0414 %</u>	<u>1.3617</u>	<u>40,573</u>		<u>100 %</u>	<u>355,200</u>	<u>10.78</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 : 1999-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings bid price	Holdings weight	Market Value	Modified Duration
CP.PR.A	5.6500 %	5.6158 %	-0.8668	604,189	25.0000	33 %	100,000	6.96
BMO.PR.D	8.8757 %	7.3022 %	5.2754	49,671	25.3500	33 %	101,400	0.30
RY.PR.F	8.7891 %	6.8460 %	4.5934	53,104	25.6000	34 %	102,400	0.40
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.7847 %</u>	<u>6.5933 %</u>	<u>3.0237</u>	<u>233,356</u>		<u>100 %</u>	<u>303,800</u>	<u>2.53</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 : 1999-06-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</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>
TA.PR.A	7.5000 %	7.5010 %	5.0380	858,519	25.0000	48 %	100,000	11.82
SU.PR.A	8.5235 %	7.5689 %	4.3659	1,322,991	26.5500	52 %	106,200	3.90
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>8.0272 %</u>	<u>7.5359 %</u>	<u>4.6918</u>	<u>1,097,738</u>		<u>100 %</u>	<u>206,200</u>	<u>7.74</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 : 1999-06-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>	<u>]</u>	<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
GT.PR.A	5.6897 %	6.0245 %	0.3753	215,701	14.5000	19 %	96,672	7.02
MUH.PR.A	5.5556 %	5.8253 %	-0.2677	61,235	14.8500	20 %	99,005	6.72
CGI.PR.A	5.3892 %	5.4371 %	-0.1137	39,449	25.0500	20 %	100,200	7.24
CAC.PR.A	5.3785 %	5.3734 %	-0.2272	75,153	25.1000	20 %	100,400	6.47
PIC.PR.A	5.6743 %	5.6909 %	0.0000	27,403	15.2000	20 %	101,338	3.78
	Cash					0 %	0	
	Dividends Due					0 %	0	
	Income Tax Due					0 %	0	
	Capital Gains Tax Due					0 %	0	
	<u>5.5366 %</u>	<u>5.6673 %</u>	<u>-0.0491</u>	<u>82,774</u>		<u>100 %</u>	<u>497,615</u>	<u>6.23</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 : 1999-06-30

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)	Bid)		Value	bid	weight		YTW
						price			
GWO.PR.E	4.8755 %	5.0784 %	-0.7517	Pfd-1 (low)n	645,538	24.1000	3 %	96,400	10.50
CM.PR.R	5.0020 %	5.0759 %	-0.8981	Pfd-1 (low)n	223,440	24.7500	3 %	99,000	10.00
BMO.PR.I	4.7980 %	4.9745 %	-0.1416	Pfd-1 (low)n	196,980	24.7500	3 %	99,000	7.50
BMO.PR.G	4.8000 %	4.8922 %	-0.5087	Pfd-1 (low)n	110,255	25.0000	3 %	100,000	7.17
RY.PR.K	4.7000 %	4.7914 %	-0.1683	Pfd-1 (low)	428,728	25.0000	3 %	100,000	7.36
GWO.PR.D	4.9505 %	4.9892 %	0.1101	Pfd-1 (low)n	56,332	25.2500	3 %	101,000	4.81
IPS.PR.A	5.3922 %	5.2386 %	0.9217	Pfd-2 (low)	313,571	25.5000	3 %	102,000	4.42
TAU.PR.T	8.1712 %	-23.9660 %	3.7372	Pfd-1 (low)	48,817	25.7000	3 %	102,800	0.09
PWF.PR.D	5.0193 %	4.9472 %	-1.7422	Pfd-1 (low)n	100,319	25.9000	3 %	103,600	9.56
BCE.PR.P	6.1776 %	5.0502 %	0.7892	Pfd-2 (high)	79,583	25.9000	3 %	103,600	2.76
CM.PR.N	5.2423 %	4.8340 %	-0.8107	Pfd-1 (low)n	50,727	26.0000	3 %	104,000	6.74
BMO.PR.F	5.3180 %	4.9858 %	0.2480	Pfd-1 (low)n	424,505	26.1000	3 %	104,400	6.37
CM.PR.M	5.3931 %	4.8945 %	-0.4331	Pfd-1 (low)n	77,588	26.2000	3 %	104,800	6.54
NA.PR.I	6.1321 %	5.2591 %	0.0000	Pfd-2n	39,128	26.5000	3 %	106,000	2.67
CM.PR.K	6.5789 %	4.6785 %	0.0000	Pfd-1 (low)n	63,481	26.6000	3 %	106,400	1.36
CM.PR.L	5.5316 %	4.6384 %	-0.7817	Pfd-1 (low)n	52,280	26.9000	3 %	107,600	5.85
LON.PR.D	6.7148 %	4.7812 %	0.2611	Pfd-1 (low)n	56,189	27.0000	3 %	108,000	3.10
LON.PR.E	6.4667 %	4.7309 %	0.1580	Pfd-1 (low)n	49,941	27.0000	3 %	108,000	3.11
BNS.PR.I	5.5453 %	4.8274 %	-0.0634	Pfd-1 (low)n	159,509	27.0500	3 %	108,200	5.74
PWF.PR.C	6.4695 %	4.9886 %	0.1394	Pfd-1 (low)n	26,686	27.0500	3 %	108,200	3.61
BMO.PR.E	8.2873 %	4.1542 %	0.2239	Pfd-1 (low)n	52,609	27.1500	3 %	108,600	1.54
NA.PR.H	7.3394 %	5.0071 %	0.3843	Pfd-2n	29,652	27.2500	3 %	109,000	2.55
GWO.PR.B	6.8367 %	4.6771 %	0.3400	Pfd-1 (low)n	36,640	27.2500	3 %	109,000	3.10
RY.PR.J	6.4663 %	4.5595 %	0.2244	Pfd-1 (low)n	114,189	27.4500	3 %	109,800	3.40
BNS.PR.E	6.5018 %	4.3329 %	0.0512	Pfd-1 (low)n	73,200	27.5000	3 %	110,000	2.95
CFS.PR.B	6.6234 %	4.4051 %	0.1534	Pfd-2 (high)n	83,352	27.7500	3 %	111,000	3.14
RY.PR.H	8.0357 %	3.6301 %	0.0000	Pfd-1 (low)n	85,338	28.0000	3 %	112,000	1.96
TD.PR.H	6.3393 %	4.4359 %	-0.3324	Pfd-1 (low)n	68,118	28.0000	3 %	112,000	2.62
BNS.PR.H	5.9752 %	4.4090 %	-0.6106	Pfd-1 (low)n	94,298	28.2500	3 %	113,000	3.43
LB.PR.C	6.8588 %	5.1003 %	-0.3169	Pfd-2 (low)	29,201	28.2500	3 %	113,000	3.37
BNS.PR.G	6.1728 %	4.4109 %	-0.5498	Pfd-1 (low)n	66,184	28.3500	3 %	113,400	3.23
BNS.PR.F	6.2281 %	3.9944 %	-0.8065	Pfd-1 (low)n	64,402	28.5000	3 %	114,000	2.83
GWO.PR.C	6.7526 %	4.1217 %	-0.5235	Pfd-1 (low)n	47,497	28.7000	3 %	114,800	2.97

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)	Bid)		Value	bid	weight		-
						price			YTW
TRP.PR.X	5.9511 %	5.9187 %	-2.6989	Pfd-2(low)	100,836	47.0500	8 %	94,100	14.00
W.PR.H	5.8386 %	5.8174 %	-1.5948	Pfd-2(low)	112,029	23.5500	8 %	94,200	14.12
TRP.PR.Y	5.8947 %	5.8544 %	-0.7041	Pfd-2(low)	291,223	47.5000	8 %	95,000	14.09
BMO.PR.H	5.5208 %	5.5357 %	-1.7968	Pfd-1(low)n	203,773	24.0000	8 %	96,000	14.43
PWF.PR.E	5.7173 %	5.7656 %	-1.7229	Pfd-1(low)n	89,497	24.0500	8 %	96,200	14.04
BNS.PR.J	5.4481 %	5.4892 %	-1.3663	Pfd-1(low)n	317,102	24.1000	8 %	96,400	14.46
W.PR.J	5.7732 %	5.8127 %	-2.5255	Pfd-2(low)	75,352	24.2500	8 %	97,000	14.18
CM.PR.P	5.6468 %	5.5854 %	-1.1204	Pfd-1(low)n	366,982	24.3500	8 %	97,400	14.43
ENB.PR.A	5.5894 %	5.6475 %	-2.8327	Pfd-2(low)	143,394	24.6000	8 %	98,400	14.40
RY.PR.O	5.5444 %	5.5801 %	-1.8680	Pfd-1(low)n	1,759,517	24.8000	9 %	99,200	14.54
CU.PR.V	5.3213 %	5.3702 %	-3.0438	Pfd-1(low)	25,240	24.9000	9 %	99,600	14.84
POW.PR.A	5.6225 %	5.6709 %	-1.6025	Pfd-2(high)n	1,735,050	24.9000	9 %	99,600	14.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6532 %</u>	<u>5.6686 %</u>	<u>-1.9104</u>		<u>441,476</u>			<u>1001,163,100</u>	<u>14.33</u>

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