

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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			
BCE.PR.Y	4.6371 %	4.0571 %	0.0000	Pfd-2 (high)	280,441	24.8000	11 %	99,200	16.79
NT.PR.G	4.9000 %	4.7972 %	1.7094	Pfd-2 (high)	3,312,187	25.0000	11 %	100,000	15.45
IQI.PR.A	4.9801 %	4.6966 %	0.1689	Pfd-2 (low)	747,988	25.1000	11 %	100,400	15.50
NVA.PR.A	5.0889 %	4.3937 %	-0.3391	Pfd-2	85,169	25.3000	11 %	101,200	16.33
TOC.PR.C	4.9407 %	4.5354 %	0.1261	Pfd-2	354,714	25.3000	11 %	101,200	15.84
NT.PR.F	5.0296 %	4.1588 %	-0.0059	Pfd-2 (high)	208,285	25.3500	11 %	101,400	16.30
BCE.PR.S	5.2071 %	4.2224 %	-0.2620	Pfd-2 (high)	96,165	25.3500	11 %	101,400	16.27
BBD.PR.B	5.3502 %	4.4672 %	-0.2690	Pfd-2	428,450	25.7000	11 %	102,800	15.72
CCS.PR.A	5.5609 %	5.0403 %	-5.2292	Pfd-2 (low)	65,992	25.8500	11 %	103,400	3.93
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0801 %</u>	<u>4.4869 %</u>	<u>-0.4711</u>		<u>615,139</u>		<u>100 %</u>	<u>101,237</u>	<u>14.65</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>	<u>Parity</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
PWF.PR.E	5.4134 %	5.3513 %	-1.6957	Pfd-1 (low)n	567,182	25.4000	100 %	101,600	14.68
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4134 %</u>	<u>5.3513 %</u>	<u>-1.6957</u>		<u>567,182</u>		<u>100 %</u>	<u>101,600</u>	<u>14.68</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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		-
						price			YTW
CM.PR.P	5.3711 %	5.3012 %	-1.9507	Pfd-1(low)n	2,403,157	25.6000	24 %	102,400	14.73
CM.PR.I	8.6667 %	6.0735 %	4.9356	Pfd-1(low)n	71,097	26.2500	24 %	105,000	0.32
RY.PR.F	8.1227 %	2.9501 %	0.3882	Pfd-1(low)n	88,534	27.7000	26 %	110,800	1.70
BMO.PR.D	8.0357 %	2.8243 %	0.0000	Pfd-1(low)n	132,646	28.0000	26 %	112,000	1.58
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5779 %</u>	<u>4.2393 %</u>	<u>0.8403</u>		<u>646,709</u>		<u>100 %</u>	<u>430,200</u>	<u>4.44</u>

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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
CAC.PR.A	5.1625 %	4.8788 %	0.7972	Pfd-1	250,426	26.1500	50 %	104,600	7.37
PIC.PR.A	5.4936 %	4.8490 %	0.3694	Pfd-2	60,366	15.7000	50 %	104,672	4.90
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3281 %</u>	<u>4.8639 %</u>	<u>0.5832</u>		<u>155,363</u>		<u>100 %</u>	<u>209,272</u>	<u>6.13</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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.D	5.2083 %	5.7392 %	1.3249	Pfd-1(low)n	890,946	24.0000	3 %	96,000	5.84
W.PR.G	4.6733 %	4.6365 %	0.1865	Pfd-2(low)	88,301	25.2500	3 %	101,000	4.57
W.PR.F	4.8228 %	4.5892 %	0.0000	Pfd-2(low)	27,527	25.4000	3 %	101,600	3.54
CU.PR.V	5.1758 %	4.0713 %	0.2196	Pfd-1(low)	33,958	25.6000	3 %	102,400	1.19
W.PR.D	7.8447 %	-19.2145 %	-0.4877	Pfd-2(low)	30,215	25.7500	3 %	103,000	0.09
PWF.PR.D	4.9713 %	4.7940 %	-0.9628	Pfd-1(low)n	109,968	26.1500	3 %	104,600	10.37
GWO.PR.A	7.1157 %	3.2926 %	0.0365	Pfd-1(low)n	72,523	26.3500	3 %	105,400	1.11
NSI.PR.A	5.6497 %	3.7591 %	-0.0635	Pfd-2(low)	31,191	26.5500	3 %	106,200	2.46
CM.PR.N	5.0953 %	4.5392 %	-0.3366	Pfd-1(low)n	178,016	26.7500	3 %	107,000	5.73
NA.PR.I	5.9963 %	4.8358 %	-0.2431	Pfd-2n	35,165	27.1000	3 %	108,400	3.04
BCE.PR.P	5.8932 %	4.3594 %	0.7723	Pfd-2(high)	79,648	27.1500	3 %	108,600	3.88
CM.PR.L	5.4606 %	4.6980 %	-0.0373	Pfd-1(low)n	88,407	27.2500	3 %	109,000	6.74
CM.PR.M	5.1758 %	4.4902 %	-0.5251	Pfd-1(low)n	124,125	27.3000	3 %	109,200	7.43
BMO.PR.F	5.0842 %	4.4093 %	-0.3107	Pfd-1(low)n	239,579	27.3000	3 %	109,200	5.55
RY.PR.G	7.7697 %	3.2245 %	0.0000	Pfd-1(low)	76,471	27.3500	3 %	109,400	1.71
BNS.PR.I	5.4545 %	4.6050 %	0.0000	Pfd-1(low)n	3,733,218	27.5000	3 %	110,000	6.73
CM.PR.K	6.2724 %	4.0279 %	0.0000	Pfd-1(low)n	171,955	27.9000	3 %	111,600	2.59
PWF.PR.C	6.1620 %	4.5052 %	0.0000	Pfd-1(low)n	30,859	28.4000	3 %	113,600	4.63
NA.PR.H	7.0423 %	4.4359 %	0.0000	Pfd-2n	38,030	28.4000	3 %	113,600	3.69
BNS.PR.H	5.9332 %	4.5301 %	0.0000	Pfd-1(low)n	105,085	28.4500	3 %	113,800	4.53
RY.PR.J	6.2281 %	4.3078 %	0.0880	Pfd-1(low)n	177,659	28.5000	3 %	114,000	4.86
BNS.PR.E	6.2737 %	3.9369 %	0.0000	Pfd-1(low)n	100,387	28.5000	3 %	114,000	4.07
LON.PR.D	6.3614 %	4.2403 %	0.0000	Pfd-1(low)n	45,762	28.5000	3 %	114,000	4.17
LON.PR.E	6.3158 %	4.1905 %	0.0000	Pfd-1(low)n	43,469	28.5000	3 %	114,000	4.17
LB.PR.C	6.7986 %	5.5878 %	0.1149	Pfd-2(low)	23,605	28.5000	3 %	114,000	4.36
CFS.PR.B	6.4378 %	4.2105 %	0.0555	Pfd-2(high)n	46,568	28.5500	3 %	114,200	4.25
BNS.PR.G	6.0764 %	4.3892 %	-0.0433	Pfd-1(low)n	96,501	28.8000	3 %	115,200	4.34
NA.PR.G	7.5431 %	4.3443 %	-0.0281	Pfd-2n	20,872	29.0000	3 %	116,000	3.48
BNS.PR.F	6.1207 %	4.0872 %	-0.3026	Pfd-1(low)n	109,587	29.0000	3 %	116,000	3.96
TD.PR.H	6.0892 %	3.8036 %	-0.7085	Pfd-1(low)n	62,412	29.1500	3 %	116,600	3.78
LB.PR.B	6.6243 %	5.0472 %	-0.1533	Pfd-2(low)	21,840	29.2500	3 %	117,000	4.50
GWO.PR.C	6.6143 %	4.6336 %	0.0000	Pfd-1(low)n	21,319	29.3000	3 %	117,200	4.02
RY.PR.H	7.5000 %	3.2642 %	-0.4074	Pfd-1(low)n	177,127	30.0000	3 %	120,000	3.31

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
BMO.PR.E	7.4257 %	2.3785 %	-0.8535	Pfd-1 (low)n	186,356	30.3000	3 %	121,200	2.70	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>6.1778 %</u>	<u>3.6469 %</u>	<u>-0.0865</u>		<u>211,694</u>		<u>100 %</u>	<u>3,767,000</u>	<u>4.15</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-01-30

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	4.5652 %	4.5894 %	0.1875	Pfd-2 (low)	259,243	23.0000	19 %	92,000	16.18	
AL.PR.F	4.6488 %	4.6417 %	-0.5253	Pfd-2 (low)	80,100	24.2000	20 %	96,800	16.09	
TOC.PR.B	4.3299 %	4.3524 %	-1.1130	Pfd-2	79,544	24.2500	20 %	97,000	16.64	
PWF.PR.A	4.2424 %	4.2233 %	0.4270	Pfd-1 (low)	202,984	24.7500	20 %	99,000	16.93	
AL.PR.E	5.7915 %	-23.5388 %	1.8462	Pfd-2 (low)	133,549	25.9000	21 %	103,600	0.09	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>4.7297 %</u>	<u>-1.4881 %</u>	<u>0.1883</u>		<u>149,982</u>		<u>100 %</u>	<u>488,400</u>	<u>12.99</u>	

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