

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-05-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)			bid price	weight		YTW
BCE.PR.Y	4.6092 %	4.1027 %	-0.0610	256,128	24.9500	12 %	99,800	16.69
NT.PR.G	4.9000 %	4.9339 %	2.1914	721,364	25.0000	12 %	100,000	4.09
IQI.PR.A	5.0000 %	4.9334 %	-0.1743	871,251	25.0000	12 %	100,000	15.62
NT.PR.F	5.0395 %	4.0845 %	-0.4319	208,185	25.3000	12 %	101,200	16.59
NVA.PR.A	5.0689 %	4.5481 %	-0.3050	57,489	25.4000	13 %	101,600	16.06
TOC.PR.C	4.9020 %	4.5376 %	-0.7224	457,750	25.5000	13 %	102,000	15.81
BCE.PR.S	5.1462 %	4.1573 %	-0.8074	62,218	25.6500	13 %	102,600	16.34
BBD.PR.B	5.3089 %	4.5950 %	-0.9613	190,273	25.9000	13 %	103,600	15.53
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>4.9988 %</u>	<u>4.4857 %</u>	<u>-0.1667</u>	<u>350,911</u>		<u>100 %</u>	<u>810,800</u>	<u>14.61</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-05-29

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	4.8507 %	4.8997 %	-0.2768	143,419	23.4500	19 %	93,800	15.55
AL.PR.F	4.8946 %	2.4551 %	-0.7900	53,961	24.9000	20 %	99,600	0.16
PWF.PR.A	4.5500 %	0.0002 %	2.5512	165,779	25.0000	20 %	100,000	0.08
TOC.PR.B	4.5409 %	-2.4177 %	-0.2402	242,731	25.0500	20 %	100,200	0.08
AL.PR.E	6.4103 %	-16.2298 %	3.4815	108,669	25.3500	20 %	101,400	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.0556 %</u>	<u>-2.3915 %</u>	<u>0.9685</u>	<u>142,921</u>		<u>100 %</u>	<u>495,000</u>	<u>3.03</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1998-05-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
MUH.PR.A	5.4455 %	5.4582 %	-0.9561	1,362,076	15.1500	25 %	101,005	7.44
YLD.PR.A	5.4054 %	5.3560 %	1.1254	3,024,865	20.3500	25 %	101,750	6.20
PIC.PR.A	5.5466 %	5.0970 %	-0.2770	48,395	15.5500	25 %	103,672	4.64
CAC.PR.A	5.1724 %	4.9474 %	-0.4115	111,029	26.1000	25 %	104,400	7.13
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.3917 %</u>	<u>5.2119 %</u>	<u>-0.1308</u>	<u>1,124,476</u>		<u>100 %</u>	<u>410,827</u>	<u>6.35</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-05-29

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
			Bid)	Value	price			YTW
BMO.PR.I	4.7217 %	4.7250 %	0.4834	7,780,608	25.1500	3 %	100,600	8.22
BMO.PR.G	4.7431 %	4.6804 %	0.4560	387,597	25.3000	3 %	101,200	7.91
RY.PR.K	4.6078 %	4.5306 %	0.0000	1,675,475	25.5000	3 %	102,000	8.08
CM.PR.R	4.7984 %	4.7921 %	-0.2742	471,359	25.8000	3 %	103,200	10.48
GWO.PR.A	7.1977 %	3.9041 %	0.3247	65,108	26.0500	3 %	104,200	0.80
W.PR.D	7.7247 %	-28.9579 %	-0.7286	59,818	26.1500	3 %	104,600	0.09
PWF.PR.D	4.9524 %	4.7848 %	-0.6470	62,670	26.2500	3 %	105,000	10.18
GWO.PR.D	4.7438 %	4.1541 %	0.0000	34,271	26.3500	3 %	105,400	5.67
NSI.PR.A	5.6497 %	3.6659 %	-0.1463	28,703	26.5500	3 %	106,200	2.17
TAU.PR.T	7.8067 %	-72.4888 %	-1.0008	32,305	26.9000	3 %	107,600	0.10
BMO.PR.F	5.1599 %	4.4753 %	0.2815	459,648	26.9000	3 %	107,600	5.36
CM.PR.N	5.0481 %	4.4036 %	-0.2000	93,992	27.0000	3 %	108,000	5.48
RY.PR.G	7.8125 %	2.9425 %	0.2763	73,406	27.2000	3 %	108,800	1.41
CM.PR.M	5.1569 %	4.4613 %	-0.0864	94,805	27.4000	3 %	109,600	7.21
NA.PR.I	5.9091 %	4.3239 %	-0.8502	33,151	27.5000	3 %	110,000	2.77
BCE.PR.P	5.8182 %	3.9835 %	0.2978	76,964	27.5000	3 %	110,000	3.62
CM.PR.L	5.3333 %	4.2911 %	-0.1973	64,141	27.9000	3 %	111,600	4.53
BNS.PR.I	5.3571 %	4.3423 %	0.0220	639,798	28.0000	3 %	112,000	6.52
CM.PR.K	6.1620 %	3.1336 %	-0.2446	78,631	28.4000	3 %	113,600	2.31
LON.PR.D	6.3726 %	4.2314 %	0.4114	43,026	28.4500	3 %	113,800	3.91
LON.PR.E	6.3269 %	4.1805 %	0.4444	32,278	28.4500	3 %	113,800	3.91
PWF.PR.C	6.0976 %	3.6011 %	0.0000	28,894	28.7000	3 %	114,800	4.10
BNS.PR.E	6.2083 %	3.5801 %	0.0457	83,238	28.8000	3 %	115,200	3.82
RY.PR.J	6.1632 %	3.7738 %	0.1503	125,356	28.8000	3 %	115,200	4.26
NA.PR.H	6.9324 %	3.8764 %	-0.4940	36,233	28.8500	3 %	115,400	3.43
BMO.PR.E	7.7586 %	2.9455 %	0.0316	127,472	29.0000	3 %	116,000	2.47
GWO.PR.B	6.3911 %	3.8006 %	0.1753	26,976	29.1500	3 %	116,600	3.91
BNS.PR.H	5.7709 %	3.8676 %	-0.3267	108,427	29.2500	3 %	117,000	4.29
LB.PR.B	6.6130 %	5.0016 %	-0.6131	27,203	29.3000	3 %	117,200	4.25
CFS.PR.B	6.2624 %	3.4497 %	-0.4699	47,613	29.3500	3 %	117,400	4.01
BNS.PR.F	6.0477 %	3.6988 %	-0.2166	115,888	29.3500	3 %	117,400	3.71
NA.PR.G	7.4405 %	3.7635 %	-0.5225	35,937	29.4000	3 %	117,600	3.23
TD.PR.H	6.0169 %	3.3731 %	-0.6459	59,399	29.5000	3 %	118,000	3.52

Ticker	Current Yield Bid	Yield-to-Worst (at Bid)	Price Disparity	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
BNS.PR.G	5.9122 %	3.6835 %	-0.4608	93,162	29.6000	3 %	118,400	4.10	
RY.PR.H	7.5630 %	3.2601 %	-0.0051	108,080	29.7500	3 %	119,000	3.05	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>6.0953 %</u>	<u>0.9777 %</u>	<u>-0.1393</u>	<u>353,705</u>		<u>100 %</u>	<u>3,894,000</u>	<u>4.32</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-05-29

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
BMO.PR.H	5.1859 %	5.1117 %	-2.4996	612,503	25.5500	19 %	102,200	15.04
CM.PR.P	5.2481 %	5.1078 %	-2.0319	523,478	26.2000	20 %	104,800	10.02
PWF.PR.E	5.2381 %	5.0883 %	-2.0733	305,703	26.2500	20 %	105,000	10.15
BMO.PR.D	8.3333 %	3.1870 %	1.7688	146,916	27.0000	20 %	108,000	1.32
RY.PR.F	8.2418 %	3.1849 %	1.0591	101,834	27.3000	21 %	109,200	1.41
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.4815 %</u>	<u>4.3159 %</u>	<u>-0.7170</u>	<u>333,606</u>		<u>100 %</u>	<u>529,200</u>	<u>7.46</u>

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