

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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
BCE.PR.Y	4.6092 %	4.1027 %	-0.0610	Pfd-2 (high)	256,128	24.9500	11 %	99,800	16.69
NT.PR.G	4.9000 %	4.9339 %	2.1914	Pfd-2 (high)	721,364	25.0000	11 %	100,000	4.09
IQI.PR.A	5.0000 %	4.9334 %	-0.1743	Pfd-2 (low)	871,251	25.0000	11 %	100,000	15.62
NT.PR.F	5.0395 %	4.0845 %	-0.4319	Pfd-2 (high)	208,185	25.3000	11 %	101,200	16.59
NVA.PR.A	5.0689 %	4.5481 %	-0.3050	Pfd-2	57,489	25.4000	11 %	101,600	16.06
TOC.PR.C	4.9020 %	4.5376 %	-0.7224	Pfd-2	457,750	25.5000	11 %	102,000	15.81
BCE.PR.S	5.1462 %	4.1573 %	-0.8074	Pfd-2 (high)	62,218	25.6500	11 %	102,600	16.34
CCS.PR.A	5.5825 %	4.8529 %	-0.2270	Pfd-2 (low)	24,533	25.7500	11 %	103,000	3.72
BBD.PR.B	5.3089 %	4.5950 %	-0.9613	Pfd-2	190,273	25.9000	11 %	103,600	15.53
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.0646 %	4.5271 %	-0.1735		314,123		100 %	913,800	13.38

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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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid	(at Disparity)	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
TFC.PR.A	4.8507 %	4.8997 %	-0.2768	Pfd-2 (low)	143,419	23.4500	19 %	93,800	15.55
AL.PR.F	4.8946 %	2.4551 %	-0.7900	Pfd-2 (low)	53,961	24.9000	20 %	99,600	0.16
PWF.PR.A	4.5500 %	0.0002 %	2.5512	Pfd-1 (low)	165,779	25.0000	20 %	100,000	0.08
TOC.PR.B	4.5409 %	-2.4177 %	-0.2402	Pfd-2	242,731	25.0500	20 %	100,200	0.08
AL.PR.E	6.4103 %	-16.2298 %	3.4815	Pfd-2 (low)	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

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
MUH.PR.A	5.4455 %	5.4582 %	-0.9561	Pfd-2	1,362,076	15.1500	25 %	101,005	7.44
YLD.PR.A	5.4054 %	5.3560 %	1.1254	Pfd-1	3,024,865	20.3500	25 %	101,750	6.20
PIC.PR.A	5.5466 %	5.0970 %	-0.2770	Pfd-2	48,395	15.5500	25 %	103,672	4.64
CAC.PR.A	5.1724 %	4.9474 %	-0.4115	Pfd-1	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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		YTW
						price			
BMO.PR.I	4.7217 %	4.7250 %	0.4834	Pfd-1(low)n	7,780,608	25.1500	3 %	100,600	8.22
BMO.PR.G	4.7431 %	4.6804 %	0.4560	Pfd-1(low)n	387,597	25.3000	3 %	101,200	7.91
RY.PR.K	4.6078 %	4.5306 %	0.0000	Pfd-1(low)	1,675,475	25.5000	3 %	102,000	8.08
CM.PR.R	4.7984 %	4.7921 %	-0.2742	Pfd-1(low)n	471,359	25.8000	3 %	103,200	10.48
GWO.PR.A	7.1977 %	3.9041 %	0.3247	Pfd-1(low)n	65,108	26.0500	3 %	104,200	0.80
W.PR.D	7.7247 %	-28.9579 %	-0.7286	Pfd-2(low)	59,818	26.1500	3 %	104,600	0.09
PWF.PR.D	4.9524 %	4.7848 %	-0.6470	Pfd-1(low)n	62,670	26.2500	3 %	105,000	10.18
GWO.PR.D	4.7438 %	4.1541 %	0.0000	Pfd-1(low)n	34,271	26.3500	3 %	105,400	5.67
NSI.PR.A	5.6497 %	3.6659 %	-0.1463	Pfd-2(low)	28,703	26.5500	3 %	106,200	2.17
BMO.PR.F	5.1599 %	4.4753 %	0.2815	Pfd-1(low)n	459,648	26.9000	3 %	107,600	5.36
CM.PR.N	5.0481 %	4.4036 %	-0.2000	Pfd-1(low)n	93,992	27.0000	3 %	108,000	5.48
RY.PR.G	7.8125 %	2.9425 %	0.2763	Pfd-1(low)	73,406	27.2000	3 %	108,800	1.41
CM.PR.M	5.1569 %	4.4613 %	-0.0864	Pfd-1(low)n	94,805	27.4000	3 %	109,600	7.21
NA.PR.I	5.9091 %	4.3239 %	-0.8502	Pfd-2n	33,151	27.5000	3 %	110,000	2.77
BCE.PR.P	5.8182 %	3.9835 %	0.2978	Pfd-2(high)	76,964	27.5000	3 %	110,000	3.62
CM.PR.L	5.3333 %	4.2911 %	-0.1973	Pfd-1(low)n	64,141	27.9000	3 %	111,600	4.53
BNS.PR.I	5.3571 %	4.3423 %	0.0220	Pfd-1(low)n	639,798	28.0000	3 %	112,000	6.52
CM.PR.K	6.1620 %	3.1336 %	-0.2446	Pfd-1(low)n	78,631	28.4000	3 %	113,600	2.31
LON.PR.D	6.3726 %	4.2314 %	0.4114	Pfd-1(low)n	43,026	28.4500	3 %	113,800	3.91
LON.PR.E	6.3269 %	4.1805 %	0.4444	Pfd-1(low)n	32,278	28.4500	3 %	113,800	3.91
PWF.PR.C	6.0976 %	3.6011 %	0.0000	Pfd-1(low)n	28,894	28.7000	3 %	114,800	4.10
BNS.PR.E	6.2083 %	3.5801 %	0.0457	Pfd-1(low)n	83,238	28.8000	3 %	115,200	3.82
RY.PR.J	6.1632 %	3.7738 %	0.1503	Pfd-1(low)n	125,356	28.8000	3 %	115,200	4.26
NA.PR.H	6.9324 %	3.8764 %	-0.4940	Pfd-2n	36,233	28.8500	3 %	115,400	3.43
BMO.PR.E	7.7586 %	2.9455 %	0.0316	Pfd-1(low)n	127,472	29.0000	3 %	116,000	2.47
BNS.PR.H	5.7709 %	3.8676 %	-0.3267	Pfd-1(low)n	108,427	29.2500	3 %	117,000	4.29
CFS.PR.B	6.2624 %	3.4497 %	-0.4699	Pfd-2(high)n	47,613	29.3500	3 %	117,400	4.01
BNS.PR.F	6.0477 %	3.6988 %	-0.2166	Pfd-1(low)n	115,888	29.3500	3 %	117,400	3.71
NA.PR.G	7.4405 %	3.7635 %	-0.5225	Pfd-2n	35,937	29.4000	3 %	117,600	3.23
TD.PR.H	6.0169 %	3.3731 %	-0.6459	Pfd-1(low)n	59,399	29.5000	3 %	118,000	3.52
BNS.PR.G	5.9122 %	3.6835 %	-0.4608	Pfd-1(low)n	93,162	29.6000	3 %	118,400	4.10
RY.PR.H	7.5630 %	3.2601 %	-0.0051	Pfd-1(low)n	108,080	29.7500	3 %	119,000	3.05
Cash							0 %	0	

<u>Ticker</u>	<u>Current Yield Bid</u>	<u>Yield-to-Worst (at Disparity Bid)</u>	<u>Price (at Disparity)</u>	<u>DBRS Rating</u>	<u>Average Trading Value</u>	<u>Holdings - bid price</u>	<u>Holdings - weight</u>	<u>Market Value</u>	<u>Modified Duration</u>	<u>- YTW</u>
		Dividends Due						0 %		0
		Income Tax Due						0 %		0
		Capital Gains Tax Due						0 %		0
	<u>6.0167 %</u>	<u>2.9774 %</u>	<u>-0.1079</u>		<u>384,935</u>			<u>100</u>	<u>3,552,600</u>	<u>4.46</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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
BMO.PR.H	5.1859 %	5.1117 %	-2.4996	Pfd-1(low)n	612,503	25.5500	19 %	102,200	15.04
CM.PR.P	5.2481 %	5.1078 %	-2.0319	Pfd-1(low)n	523,478	26.2000	20 %	104,800	10.02
PWF.PR.E	5.2381 %	5.0883 %	-2.0733	Pfd-1(low)n	305,703	26.2500	20 %	105,000	10.15
BMO.PR.D	8.3333 %	3.1870 %	1.7688	Pfd-1(low)n	146,916	27.0000	20 %	108,000	1.32
RY.PR.F	8.2418 %	3.1849 %	1.0591	Pfd-1(low)n	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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