

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1998-02-27

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
NVA.PR.A	5.1915 %	4.8428 %	0.0660	Pfd-2	74,317	24.8000	11 %	99,200	15.66
BCE.PR.Y	4.6371 %	4.2187 %	0.0000	Pfd-2 (high)	345,968	24.8000	11 %	99,200	16.51
NT.PR.G	4.9197 %	5.0296 %	1.7252	Pfd-2 (high)	2,540,693	24.9000	11 %	99,600	4.28
IQI.PR.A	5.0201 %	4.8477 %	-0.1091	Pfd-2 (low)	612,747	24.9000	11 %	99,600	15.72
NT.PR.F	5.0495 %	4.2964 %	-0.3522	Pfd-2 (high)	190,227	25.2500	11 %	101,000	16.24
TOC.PR.C	4.9213 %	4.5261 %	-0.9073	Pfd-2	469,133	25.4000	11 %	101,600	15.80
BCE.PR.S	5.1765 %	4.4715 %	-0.3198	Pfd-2 (high)	85,787	25.5000	11 %	102,000	15.84
CCS.PR.A	5.6373 %	5.1539 %	-0.2322	Pfd-2 (low)	56,127	25.5000	11 %	102,000	3.91
BBD.PR.B	5.3606 %	4.5050 %	-1.0801	Pfd-2	312,323	25.6500	11 %	102,600	15.61
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1037 %</u>	<u>4.6542 %</u>	<u>-0.1405</u>		<u>517,392</u>		<u>100 %</u>	<u>906,800</u>	<u>13.28</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-02-27

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
TFC.PR.A	4.9457 %	4.9980 %	0.5312 Pfd-2 (low)		269,921	23.0000	19 %	92,000	15.38
TOC.PR.B	4.6811 %	4.7288 %	-0.5797 Pfd-2		110,222	24.3000	20 %	97,200	15.87
AL.PR.F	5.0051 %	5.0414 %	-0.2250 Pfd-2 (low)		71,648	24.3500	20 %	97,400	15.37
PWF.PR.A	4.6053 %	4.6251 %	1.0035 Pfd-1 (low)		173,280	24.7000	20 %	98,800	16.16
AL.PR.E	6.3230 %	-30.9471 %	2.7655 Pfd-2 (low)		169,014	25.7000	21 %	102,800	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1260 %</u>	<u>-2.6914 %</u>	<u>0.7252</u>		<u>157,762</u>		<u>100 %</u>	<u>488,200</u>	<u>12.41</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-02-27

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)		Rating	Trading Value	bid price	weight	Value	Duration
									YTW
PWF.PR.E	5.3711 %	5.3284 %	-1.9339	Pfd-1 (low)n	607,418	25.6000	19 %	102,400	14.65
CM.PR.P	5.3502 %	5.3039 %	-2.0681	Pfd-1 (low)n	1,716,610	25.7000	19 %	102,800	14.67
CM.PR.I	8.4259 %	-3.4210 %	2.7134	Pfd-1 (low)n	62,610	27.0000	20 %	108,000	0.25
BMO.PR.D	8.3179 %	3.9038 %	1.4557	Pfd-1 (low)n	120,253	27.0500	20 %	108,200	1.53
RY.PR.F	8.1670 %	3.4260 %	0.5406	Pfd-1 (low)n	89,997	27.5500	21 %	110,200	1.62
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.1670 %</u>	<u>2.8618 %</u>	<u>0.1872</u>		<u>504,812</u>		<u>100 %</u>	<u>531,600</u>	<u>6.36</u>

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HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1998-02-27

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
MUH.PR.A	5.5000 %	5.5502 %	0.6642	Pfd-2	13,907,780	15.0000	33 %	100,005	7.60
CAC.PR.A	5.2224 %	5.0906 %	1.3505	Pfd-1	202,443	25.8500	34 %	103,400	7.27
PIC.PR.A	5.5466 %	5.1278 %	0.4913	Pfd-2	73,875	15.5500	34 %	103,672	4.81
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.4223 %	5.2528 %	0.8369		4,622,423		100 %	307,077	6.55

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1998-02-27

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			
GWO.PR.D	5.2083 %	5.8156 %	1.6283	Pfd-1 (low)n	389,493	24.0000	3 %	96,000	5.76
BMO.PR.G	4.8000 %	4.8324 %	0.5674	Pfd-1 (low)n	958,472	25.0000	3 %	100,000	8.05
CU.PR.V	5.2475 %	4.5253 %	0.0773	Pfd-1 (low)	29,597	25.2500	3 %	101,000	1.29
W.PR.F	4.8515 %	4.8642 %	0.6441	Pfd-2 (low)	27,427	25.2500	3 %	101,000	3.46
W.PR.G	4.6733 %	4.7156 %	0.0973	Pfd-2 (low)	60,558	25.2500	3 %	101,000	4.49
PWF.PR.D	5.0388 %	4.9625 %	-0.5637	Pfd-1 (low)n	82,594	25.8000	3 %	103,200	10.25
GWO.PR.A	7.0489 %	2.6176 %	0.0131	Pfd-1 (low)n	94,949	26.6000	3 %	106,400	1.04
NSI.PR.A	5.6180 %	3.6413 %	0.0000	Pfd-2 (low)	32,760	26.7000	3 %	106,800	2.38
CM.PR.N	5.0953 %	4.6008 %	-0.2134	Pfd-1 (low)n	143,893	26.7500	3 %	107,000	5.65
BMO.PR.F	5.1695 %	4.5425 %	0.0695	Pfd-1 (low)n	368,451	26.8500	3 %	107,400	5.53
NA.PR.I	6.0185 %	5.0871 %	0.0000	Pfd-2n	38,114	27.0000	3 %	108,000	2.96
CM.PR.M	5.2333 %	4.6892 %	-0.0181	Pfd-1 (low)n	116,631	27.0000	3 %	108,000	7.34
BCE.PR.P	5.9041 %	4.4962 %	1.0669	Pfd-2 (high)	74,617	27.1000	3 %	108,400	3.80
CM.PR.L	5.4406 %	4.6964 %	0.0000	Pfd-1 (low)n	92,131	27.3500	3 %	109,400	6.66
RY.PR.G	7.7273 %	3.0381 %	0.0000	Pfd-1 (low)	63,627	27.5000	3 %	110,000	1.63
CM.PR.K	6.2500 %	4.0069 %	0.1327	Pfd-1 (low)n	134,785	28.0000	3 %	112,000	2.51
BNS.PR.I	5.3381 %	4.3304 %	-0.0241	Pfd-1 (low)n	2,215,436	28.1000	3 %	112,400	6.67
LON.PR.D	6.4177 %	4.5379 %	0.2203	Pfd-1 (low)n	47,088	28.2500	3 %	113,000	4.08
LON.PR.E	6.3717 %	4.4867 %	0.1827	Pfd-1 (low)n	54,877	28.2500	3 %	113,000	4.09
PWF.PR.C	6.1837 %	4.3087 %	0.1473	Pfd-1 (low)n	29,312	28.3000	3 %	113,200	4.63
NA.PR.H	7.0175 %	4.4316 %	0.0000	Pfd-2n	46,292	28.5000	3 %	114,000	3.61
BNS.PR.H	5.8918 %	4.4491 %	0.0000	Pfd-1 (low)n	121,706	28.6500	3 %	114,600	4.46
BNS.PR.E	6.2300 %	3.8358 %	0.0000	Pfd-1 (low)n	88,875	28.7000	3 %	114,800	4.00
RY.PR.J	6.1739 %	3.9648 %	0.1709	Pfd-1 (low)n	163,420	28.7500	3 %	115,000	4.43
CFS.PR.B	6.3819 %	4.0767 %	0.1617	Pfd-2 (high)n	48,364	28.8000	3 %	115,200	4.18
BNS.PR.F	6.1102 %	4.1230 %	-0.1049	Pfd-1 (low)n	112,835	29.0500	3 %	116,200	3.89
TD.PR.H	6.0788 %	3.8355 %	-0.5471	Pfd-1 (low)n	57,565	29.2000	3 %	116,800	3.71
BNS.PR.G	5.9932 %	4.1412 %	-0.2244	Pfd-1 (low)n	113,398	29.2000	3 %	116,800	4.27
GWO.PR.C	6.6256 %	4.7676 %	0.0000	Pfd-1 (low)n	25,338	29.2500	3 %	117,000	3.94
BMO.PR.E	7.6142 %	2.6873 %	-0.2946	Pfd-1 (low)n	165,826	29.5500	3 %	118,200	2.67
RY.PR.H	7.5251 %	3.4456 %	-0.0368	Pfd-1 (low)n	149,263	29.9000	4 %	119,600	3.24
Cash							0 %	0	
Dividends Due							0 %	0	
-							-	-	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 1998-02-27

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
BMO.PR.H	5.3320 %	5.2873 %	-1.8705 Pfd-1 (low)n		847,864	24.8500	100 %	99,400	14.83
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3320 %</u>	<u>5.2873 %</u>	<u>-1.8705</u>		<u>847,864</u>		<u>100 %</u>	<u>99,400</u>	<u>14.83</u>

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