

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-06-30

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		-
						price			YTW
NT.PR.G	4.9000 %	5.0418 %	2.2718	Pfd-2 (high)	623,940	25.0000	11 %	100,000	4.00
BCE.PR.Y	4.5817 %	4.4762 %	0.3850	Pfd-2 (high)	318,149	25.1000	11 %	100,400	16.10
IQI.PR.A	4.9801 %	5.0447 %	0.3299	Pfd-2 (low)	695,321	25.1000	11 %	100,400	3.99
NT.PR.F	5.0296 %	4.4328 %	0.0395	Pfd-2 (high)	230,554	25.3500	11 %	101,400	15.99
TOC.PR.C	4.9310 %	4.5914 %	0.0000	Pfd-2	580,790	25.3500	11 %	101,400	3.28
BCE.PR.S	5.1765 %	4.3208 %	-0.4234	Pfd-2 (high)	93,453	25.5000	11 %	102,000	16.22
NVA.PR.A	5.0293 %	4.6009 %	-0.6860	Pfd-2	76,152	25.6000	11 %	102,400	15.91
CCS.PR.A	5.5825 %	4.9700 %	0.6640	Pfd-2 (low)	32,674	25.7500	11 %	103,000	3.63
BBD.PR.B	5.2682 %	4.5757 %	-0.8483	Pfd-2	220,972	26.1000	11 %	104,400	3.69
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.0557 %	4.6718 %	0.1850		317,000		100 %	915,400	9.19

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration	YTW
TFC.PR.A	4.8611 %	4.8549 %	-0.5878	Pfd-2 (low)	160,636	23.4000	19 %	93,600	15.71	
TOC.PR.B	4.5867 %	4.2195 %	-1.5035	Pfd-2	416,481	24.8000	20 %	99,200	0.72	
AL.PR.F	4.8946 %	4.9400 %	-0.7437	Pfd-2 (low)	56,256	24.9000	20 %	99,600	0.08	
PWF.PR.A	4.5500 %	0.0002 %	2.6417	Pfd-1 (low)	175,450	25.0000	20 %	100,000	0.08	
AL.PR.E	6.3976 %	-18.4210 %	3.2645	Pfd-2 (low)	89,265	25.4000	21 %	101,600	0.09	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>5.0658 %</u>	<u>-1.0254 %</u>	<u>0.6429</u>		<u>179,287</u>		<u>100 %</u>	<u>494,000</u>	<u>3.17</u>	

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1998-06-30

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
GT.PR.A	5.6507 %	5.9103 %	-0.1674	Pfd-2	1,023,460	14.6000	19 %	97,338	7.60	
MUH.PR.A	5.4636 %	5.5688 %	-0.5596	Pfd-2	624,140	15.1000	20 %	100,672	7.34	
YLD.PR.A	5.3398 %	5.2305 %	0.6681	Pfd-1	1,354,640	20.6000	20 %	103,000	6.12	
CAC.PR.A	5.2326 %	4.9878 %	0.4693	Pfd-1	137,218	25.8000	20 %	103,200	7.14	
PIC.PR.A	5.4762 %	4.9109 %	-0.2888	Pfd-2	44,550	15.7500	21 %	105,005	4.56	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>5.4301 %</u>	<u>5.3122 %</u>	<u>0.0281</u>		<u>630,032</u>		<u>100 %</u>	<u>509,215</u>	<u>6.53</u>	

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-06-30

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.I	4.7123 %	4.7512 %	0.3311	Pfd-1(low) n	3,609,051	25.2000	3 %	100,800	8.13
RY.PR.K	4.6443 %	4.6800 %	0.1369	Pfd-1(low)	1,018,016	25.3000	3 %	101,200	7.98
W.PR.F	4.8228 %	4.4212 %	-0.1022	Pfd-2(low)	31,806	25.4000	3 %	101,600	3.21
BMO.PR.G	4.7059 %	4.6311 %	0.0949	Pfd-1(low) n	281,889	25.5000	3 %	102,000	7.83
CM.PR.R	4.8549 %	4.7833 %	-0.3942	Pfd-1(low) n	408,213	25.5000	3 %	102,000	10.57
GWO.PR.A	7.3386 %	4.8420 %	0.6632	Pfd-1(low) n	48,508	25.5500	3 %	102,200	0.80
W.PR.D	7.7543 %	-38.1302 %	-0.9614	Pfd-2(low)	53,476	26.0500	3 %	104,200	0.09
PWF.PR.D	4.8872 %	4.6937 %	-0.5584	Pfd-1(low) n	83,877	26.6000	3 %	106,400	10.12
TAU.PR.T	7.8505 %	-62.0475 %	-0.5618	Pfd-1(low)	39,597	26.7500	3 %	107,000	0.10
CM.PR.N	5.0481 %	4.2405 %	-0.2260	Pfd-1(low) n	78,268	27.0000	3 %	108,000	5.47
BCE.PR.P	5.9259 %	4.1868 %	0.2421	Pfd-2(high)	102,628	27.0000	3 %	108,000	3.58
CM.PR.M	5.2237 %	4.5147 %	0.0225	Pfd-1(low) n	127,927	27.0500	3 %	108,200	7.21
BMO.PR.F	5.1312 %	4.4430 %	0.1649	Pfd-1(low) n	458,913	27.0500	3 %	108,200	5.27
NA.PR.I	5.9524 %	4.7409 %	-0.6791	Pfd-2n	32,921	27.3000	3 %	109,200	2.68
RY.PR.G	7.7839 %	2.8581 %	0.0000	Pfd-1(low)	50,673	27.3000	3 %	109,200	1.33
CM.PR.L	5.4406 %	4.5163 %	0.0000	Pfd-1(low) n	85,176	27.3500	3 %	109,400	6.52
CM.PR.K	6.2950 %	3.5197 %	0.0000	Pfd-1(low) n	91,248	27.8000	3 %	111,200	2.25
LON.PR.D	6.4750 %	4.3250 %	0.6532	Pfd-1(low) n	45,515	28.0000	3 %	112,000	3.88
LON.PR.E	6.4057 %	4.1830 %	0.3982	Pfd-1(low) n	32,943	28.1000	3 %	112,400	3.89
PWF.PR.C	6.1837 %	4.0330 %	0.3177	Pfd-1(low) n	34,328	28.3000	3 %	113,200	4.01
BNS.PR.I	5.2910 %	4.1833 %	-0.1144	Pfd-1(low) n	491,588	28.3500	3 %	113,400	4.81
LB.PR.B	6.7986 %	5.3696 %	-0.0609	Pfd-2(low)	36,721	28.5000	3 %	114,000	4.22
NA.PR.H	6.9565 %	4.0828 %	-0.4269	Pfd-2n	32,780	28.7500	3 %	115,000	3.34
RY.PR.J	6.1632 %	3.8531 %	0.3854	Pfd-1(low) n	112,251	28.8000	3 %	115,200	4.17
BNS.PR.E	6.1976 %	3.6172 %	0.1058	Pfd-1(low) n	88,582	28.8500	3 %	115,400	3.73
CFS.PR.B	6.3599 %	3.9251 %	-0.0092	Pfd-2(high) n	41,949	28.9000	3 %	115,600	3.91
BMO.PR.E	7.7187 %	2.8357 %	0.0000	Pfd-1(low) n	110,648	29.1500	3 %	116,600	2.38
BNS.PR.H	5.7808 %	3.9894 %	-0.0134	Pfd-1(low) n	126,958	29.2000	3 %	116,800	4.20
BNS.PR.G	5.9625 %	3.9778 %	0.0000	Pfd-1(low) n	123,473	29.3500	3 %	117,400	4.00
NA.PR.G	7.4532 %	3.9234 %	-0.4982	Pfd-2n	37,573	29.3500	3 %	117,400	3.14
TD.PR.H	6.0068 %	3.4094 %	-0.4218	Pfd-1(low) n	67,860	29.5500	3 %	118,200	3.44
BNS.PR.F	5.9966 %	3.5520 %	-0.3107	Pfd-1(low) n	128,614	29.6000	3 %	118,400	3.62
RY.PR.H	7.5503 %	3.2994 %	0.0000	Pfd-1(low) n	126,310	29.8000	3 %	119,200	2.96

<u>Ticker</u>	<u>Current Yield</u> <u>Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity</u> <u>Bid)</u>	<u>Price</u> <u>(at Disparity</u> <u>Bid)</u>	<u>DBRS</u> <u>Rating</u>	<u>Average</u> <u>Trading</u> <u>Value</u>	<u>Holdings</u> <u>-</u> <u>bid</u> <u>price</u>	<u>Holdings</u> <u>-</u> <u>weight</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u>
								0 %	0
								0 %	0
								0 %	0
								0 %	0
	<u>6.1331 %</u>	<u>0.9761 %</u>	<u>-0.0559</u>		<u>237,075</u>		<u>100</u>	<u>3,649,000</u>	<u>4.28</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

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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	5.1961 %	5.1542 %	-2.5287	Pfd-1(low)n	557,831	25.5000	19 %	102,000	14.93
CM.PR.P	5.3502 %	5.2140 %	-2.2941	Pfd-1(low)n	471,506	25.7000	19 %	102,800	10.03
PWF.PR.E	5.2182 %	5.0943 %	-2.2615	Pfd-1(low)n	290,502	26.3500	20 %	105,400	10.06
BMO.PR.D	8.2721 %	2.8094 %	1.3807	Pfd-1(low)n	159,919	27.2000	21 %	108,800	1.23
RY.PR.F	8.2267 %	3.2565 %	1.0679	Pfd-1(low)n	89,227	27.3500	21 %	109,400	1.32
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>6.4913 %</u>	<u>4.2782 %</u>	<u>-0.8802</u>		<u>308,761</u>		<u>100 %</u>	<u>528,400</u>	<u>7.37</u>

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