

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-07-31

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	4.6000 %	4.1046 %	-0.1985	Pfd-2 (high)	304,016	25.0000	11 %	100,000	16.75
TRP.PR.S	5.0889 %	4.7733 %	0.0000	Pfd-2	77,085	50.6000	11 %	101,200	3.47
NT.PR.G	4.8419 %	4.8429 %	2.5680	Pfd-2 (high)	646,677	25.3000	11 %	101,200	3.92
IQI.PR.A	4.9310 %	4.8732 %	-0.2953	Pfd-2 (low)	667,850	25.3500	11 %	101,400	15.33
NT.PR.F	5.0098 %	4.1214 %	-0.7956	Pfd-2 (high)	177,728	25.4500	11 %	101,800	16.42
TOC.PR.C	4.9116 %	4.5887 %	-0.4872	Pfd-2	484,470	25.4500	11 %	101,800	3.19
BCE.PR.S	5.1663 %	4.1759 %	-1.0024	Pfd-2 (high)	80,448	25.5500	11 %	102,200	16.40
CCS.PR.A	5.5502 %	4.9232 %	0.6811	Pfd-2 (low)	25,696	25.8999	11 %	103,600	3.55
BBD.PR.B	5.3089 %	4.5071 %	-1.0340	Pfd-2	271,301	25.9000	11 %	103,600	3.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0480 %</u>	<u>4.5465 %</u>	<u>-0.0649</u>		<u>302,976</u>		<u>100 %</u>	<u>916,800</u>	<u>9.16</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-07-31

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 %	4.8937 %	-0.2460	Pfd-2 (low)	106,193	23.4000	19 %	93,600	15.63	
AL.PR.F	4.9242 %	4.7279 %	-0.6255	Pfd-2 (low)	61,194	24.7500	20 %	99,000	0.72	
PWF.PR.A	4.5867 %	4.2141 %	3.0189	Pfd-1 (low)	153,073	24.8000	20 %	99,200	0.72	
TOC.PR.B	4.5867 %	4.6144 %	-0.2885	Pfd-2	456,301	24.8000	20 %	99,200	16.14	
AL.PR.E	6.3725 %	-22.7128 %	3.0890	Pfd-2 (low)	115,096	25.5000	21 %	102,000	0.09	
	Cash						0 %	0		
	Dividends Due						0 %	0		
	Income Tax Due						0 %	0		
	Capital Gains Tax Due						0 %	0		
	<u>5.0761 %</u>	<u>-1.0442 %</u>	<u>1.0162</u>		<u>178,880</u>		<u>100 %</u>	<u>493,000</u>	<u>6.52</u>	

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1998-07-31

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			
GT.PR.A	5.5743 %	5.7934 %	0.1703	Pfd-2	689,937	14.8000	19 %	98,672	7.53
MUH.PR.A	5.4817 %	5.4921 %	-0.1677	Pfd-2	351,880	15.0500	20 %	100,338	7.37
PIC.PR.A	5.7119 %	5.6436 %	0.0000	Pfd-2	39,308	15.1000	20 %	100,672	4.51
CAC.PR.A	5.1724 %	4.8820 %	0.8251	Pfd-1	139,001	26.1000	21 %	104,400	7.06
YLD.PR.A	5.2506 %	4.7716 %	1.0100	Pfd-1	622,332	20.9500	21 %	104,750	6.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4342 %</u>	<u>5.3070 %</u>	<u>0.3772</u>		<u>367,592</u>		<u>100 %</u>	<u>508,832</u>	<u>6.52</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-07-31

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
W.PR.F	4.8228 %	4.5412 %	-0.1226	Pfd-2(low)	26,696	25.4000	3 %	101,600	3.12
BMO.PR.I	4.6569 %	4.6526 %	0.4820	Pfd-1(low)n	1,838,519	25.5000	3 %	102,000	8.06
RY.PR.K	4.5898 %	4.3898 %	-0.0275	Pfd-1(low)	612,297	25.6000	3 %	102,400	8.04
GWO.PR.A	7.3099 %	4.5374 %	0.4269	Pfd-1(low)n	46,465	25.6500	3 %	102,600	0.64
BMO.PR.G	4.6784 %	4.6052 %	0.3468	Pfd-1(low)n	241,001	25.6500	3 %	102,600	7.75
CM.PR.R	4.7984 %	4.7092 %	-0.0891	Pfd-1(low)n	319,309	25.8000	3 %	103,200	10.50
W.PR.D	7.6952 %	-38.9743 %	-0.9955	Pfd-2(low)	50,583	26.2500	3 %	105,000	0.09
RY.PR.G	8.0189 %	3.8914 %	0.4817	Pfd-1(low)	49,620	26.5000	3 %	106,000	1.26
TAU.PR.T	7.8947 %	-50.9799 %	-0.0890	Pfd-1(low)	36,592	26.6000	3 %	106,400	0.09
PWF.PR.D	4.8872 %	4.6106 %	-0.7107	Pfd-1(low)n	115,445	26.6000	3 %	106,400	10.18
CM.PR.N	5.0669 %	4.3771 %	-0.2057	Pfd-1(low)n	54,783	26.9000	3 %	107,600	5.38
BCE.PR.P	5.9259 %	4.2883 %	0.2426	Pfd-2(high)	101,792	27.0000	3 %	108,000	3.50
NA.PR.I	5.9853 %	4.5323 %	-0.8845	Pfd-2n	35,458	27.1500	3 %	108,600	2.63
BMO.PR.F	5.1029 %	4.4080 %	0.2965	Pfd-1(low)n	422,788	27.2000	3 %	108,800	5.19
CM.PR.M	5.1758 %	4.4379 %	0.0000	Pfd-1(low)n	105,675	27.3000	3 %	109,200	7.13
CM.PR.L	5.4109 %	4.4836 %	0.0000	Pfd-1(low)n	62,888	27.5000	3 %	110,000	4.42
CM.PR.K	6.3636 %	4.1639 %	0.2514	Pfd-1(low)n	70,285	27.5000	3 %	110,000	2.16
NA.PR.H	7.2333 %	4.8457 %	0.0000	Pfd-2n	28,996	27.6500	3 %	110,600	3.30
LB.PR.B	6.9200 %	5.8359 %	0.0000	Pfd-2(low)	30,424	28.0000	3 %	112,000	5.36
BNS.PR.I	5.3286 %	4.1294 %	0.0000	Pfd-1(low)n	287,169	28.1500	3 %	112,600	4.79
PWF.PR.C	6.1511 %	3.9842 %	0.1116	Pfd-1(low)n	28,997	28.4500	3 %	113,800	3.92
LON.PR.D	6.3614 %	3.9510 %	0.1806	Pfd-1(low)n	45,208	28.5000	3 %	114,000	3.80
LON.PR.E	6.3158 %	3.9012 %	0.0000	Pfd-1(low)n	30,676	28.5000	3 %	114,000	3.81
CFS.PR.B	6.4491 %	3.9574 %	-0.1095	Pfd-2(high)n	53,882	28.5000	3 %	114,000	3.89
RY.PR.J	6.2172 %	3.7679 %	0.1214	Pfd-1(low)n	125,396	28.5500	3 %	114,200	4.15
NA.PR.G	7.6486 %	4.2632 %	-0.2883	Pfd-2n	37,355	28.6000	3 %	114,400	3.10
BNS.PR.E	6.2191 %	3.3724 %	-0.0687	Pfd-1(low)n	87,360	28.7500	3 %	115,000	3.71
RY.PR.H	7.7453 %	3.6193 %	0.0000	Pfd-1(low)n	111,377	29.0500	3 %	116,200	2.93
BNS.PR.H	5.8007 %	3.8060 %	-0.3275	Pfd-1(low)n	123,521	29.1000	3 %	116,400	4.18
BMO.PR.E	7.7055 %	2.8654 %	-0.0590	Pfd-1(low)n	107,147	29.2000	3 %	116,800	2.30
TD.PR.H	6.0788 %	3.4000 %	-0.5456	Pfd-1(low)n	63,065	29.2000	3 %	116,800	3.40
BNS.PR.F	6.0374 %	3.4076 %	-0.5238	Pfd-1(low)n	139,053	29.4000	3 %	117,600	3.60
BNS.PR.G	5.9524 %	3.6435 %	-0.4044	Pfd-1(low)n	122,669	29.4000	3 %	117,600	3.98

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
BNS.PR.J	5.1693 %	5.0737 %	-2.4297	Pfd-1(low)n	21,287,929	25.4000	16 %	101,600	15.17
BMO.PR.H	5.1158 %	5.0748 %	-2.2053	Pfd-1(low)n	643,896	25.9000	16 %	103,600	10.12
CM.PR.P	5.2783 %	5.1209 %	-1.8610	Pfd-1(low)n	362,275	26.0500	17 %	104,200	9.97
PWF.PR.E	5.2581 %	5.0819 %	-2.2663	Pfd-1(low)n	192,799	26.1500	17 %	104,600	10.11
RY.PR.F	8.4428 %	3.9271 %	2.4447	Pfd-1(low)n	76,986	26.6500	17 %	106,600	1.26
BMO.PR.D	8.2569 %	2.8561 %	1.3452	Pfd-1(low)n	206,599	27.2500	17 %	109,000	1.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2821 %</u>	<u>4.5050 %</u>	<u>-0.7927</u>		<u>3,682,025</u>		<u>100 %</u>	<u>629,600</u>	<u>7.86</u>

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