

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1998-11-30

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
IQI.PR.A	5.0916 %	5.2385 %	-0.1213	Pfd-2 (low)	188,829	24.5500	11 %	98,200	15.18
NT.PR.G	4.9696 %	5.3093 %	1.2323	Pfd-2 (high)	477,257	24.6500	11 %	98,600	14.94
BCE.PR.Y	4.6371 %	4.8010 %	0.3527	Pfd-2 (high)	154,704	24.8000	11 %	99,200	15.71
TRP.PR.S	5.1500 %	5.2867 %	-0.1028	Pfd-2	53,889	50.0000	11 %	100,000	3.18
NT.PR.F	5.0696 %	4.2420 %	-0.3211	Pfd-2 (high)	302,886	25.1500	11 %	100,600	16.40
BCE.PR.S	5.2277 %	4.9705 %	0.0721	Pfd-2 (high)	97,036	25.2500	11 %	101,000	15.20
CCS.PR.A	5.6818 %	5.2996 %	-2.2162	Pfd-2 (low)	26,216	25.3000	11 %	101,200	3.30
TOC.PR.C	4.9407 %	4.7938 %	-0.3265	Pfd-2	438,444	25.3000	11 %	101,200	15.47
BBD.PR.B	5.3922 %	4.9726 %	-0.4358	Pfd-2	227,570	25.5000	11 %	102,000	15.07
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1308 %</u>	<u>4.9892 %</u>	<u>-0.2134</u>		<u>218,229</u>		<u>100 %</u>	<u>902,000</u>	<u>12.71</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1998-11-30

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	6.1047 %	6.2141 %	1.9988	Pfd-2 (low)	31,467	19.3500	17 %	77,400	13.49
PWF.PR.A	5.1359 %	5.1611 %	0.0770	Pfd-1 (low)	42,604	23.0000	20 %	92,000	15.19
AL.PR.F	5.5027 %	5.5482 %	-0.0985	Pfd-2 (low)	36,485	23.0000	20 %	92,000	14.52
TOC.PR.B	5.0806 %	5.1395 %	-0.7171	Pfd-2	86,565	23.2500	20 %	93,000	15.13
AL.PR.E	6.6832 %	-11.7543 %	3.0629	Pfd-2 (low)	75,919	25.2500	22 %	101,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.7065 %</u>	<u>1.6623 %</u>	<u>0.8682</u>		<u>55,841</u>		<u>100 %</u>	<u>455,400</u>	<u>11.41</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1998-11-30

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
BMO.PR.H	5.2684 %	5.2095 %	-2.5646	Pfd-1(low)n	220,404	25.1500	16 %	100,600	14.91
CM.PR.P	5.4348 %	5.4036 %	-1.8902	Pfd-1(low)n	224,480	25.3000	16 %	101,200	14.54
TRP.PR.X	5.5172 %	5.5060 %	-1.0940	Pfd-2(low)	812,653	50.7500	17 %	101,500	14.36
PWF.PR.E	5.3922 %	5.3502 %	-3.1872	Pfd-1(low)n	129,694	25.5000	17 %	102,000	14.61
BMO.PR.D	8.6538 %	4.5696 %	3.2650	Pfd-1(low)n	72,158	26.0000	17 %	104,000	0.85
RY.PR.F	8.5878 %	4.8976 %	3.1163	Pfd-1(low)n	101,058	26.2000	17 %	104,800	0.95
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>6.4973 %</u>	<u>5.1523 %</u>	<u>-0.3571</u>		<u>258,424</u>		<u>100 %</u>	<u>614,100</u>	<u>9.95</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1998-11-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u> Bid	<u>to-Worst</u> (at Disparity Bid)	<u>Price</u> (at Disparity)	<u>DBRS</u> Rating	<u>Average</u> Trading Value	<u>Holdings</u> bid price	<u>Holdings</u> weight	<u>Market</u> Value	<u>Modified</u> Duration YTW
MUH.PR.A	5.7292 %	6.1885 %	-0.4591	Pfd-2	78,340	14.4000	16 %	96,005	7.07
GT.PR.A	5.6507 %	6.0373 %	0.2541	Pfd-2	139,900	14.6000	16 %	97,338	7.29
YLD.PR.A	5.5000 %	5.6183 %	0.3237	Pfd-1	46,439	20.0000	17 %	100,000	5.86
CAC.PR.A	5.3360 %	5.3936 %	-0.9655	Pfd-1	68,147	25.3000	17 %	101,200	6.78
CGI.PR.A	5.3150 %	5.1965 %	0.6261	Pfd-1	782,976	25.4000	17 %	101,600	7.64
PIC.PR.A	5.6373 %	5.4377 %	-0.1024	Pfd-2	26,140	15.3000	17 %	102,005	4.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5255 %</u>	<u>5.6375 %</u>	<u>-0.0527</u>		<u>192,086</u>		<u>100 %</u>	<u>598,148</u>	<u>6.47</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1998-11-30

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		YTW
						price			
IPS.PR.A	5.4781 %	5.5090 %	2.4070	Pfd-2(low)	10,688,297	25.1000	3 %	100,400	4.86
W.PR.F	4.8419 %	4.7878 %	0.3703	Pfd-2(low)	27,780	25.3000	3 %	101,200	2.83
BMO.PR.I	4.6844 %	4.6086 %	0.8136	Pfd-1(low)n	621,516	25.3500	3 %	101,400	7.93
CM.PR.R	4.8549 %	4.8595 %	-0.3904	Pfd-1(low)n	106,688	25.5000	3 %	102,000	10.26
BMO.PR.G	4.7059 %	4.5726 %	-0.2456	Pfd-1(low)n	116,016	25.5000	3 %	102,000	7.60
GWO.PR.A	7.3242 %	4.6890 %	0.0000	Pfd-1(low)n	34,141	25.6000	3 %	102,400	0.40
RY.PR.K	4.5898 %	4.4299 %	0.2979	Pfd-1(low)	356,264	25.6000	3 %	102,400	7.80
NSI.PR.A	5.8027 %	4.6464 %	0.0417	Pfd-2(low)	22,405	25.8500	3 %	103,400	1.72
TAU.PR.T	8.0769 %	-42.9185 %	2.3063	Pfd-1(low)	32,632	26.0000	3 %	104,000	0.09
RY.PR.G	8.1418 %	4.7662 %	0.4304	Pfd-1(low)	37,894	26.1000	3 %	104,400	0.95
PWF.PR.D	4.9336 %	4.7373 %	-0.6323	Pfd-1(low)n	119,849	26.3500	3 %	105,400	9.94
CM.PR.N	5.0858 %	4.4869 %	-0.5338	Pfd-1(low)n	76,778	26.8000	3 %	107,200	5.11
NA.PR.I	6.0634 %	4.9111 %	-0.3232	Pfd-2n	39,508	26.8000	3 %	107,200	3.16
BMO.PR.F	5.1599 %	4.4076 %	0.3580	Pfd-1(low)n	358,552	26.9000	3 %	107,600	4.99
BCE.PR.P	5.8608 %	3.9216 %	0.4724	Pfd-2(high)	108,619	27.3000	3 %	109,200	3.22
CM.PR.M	5.1664 %	4.4367 %	-0.3139	Pfd-1(low)n	128,186	27.3500	3 %	109,400	6.89
NA.PR.H	7.2727 %	4.9600 %	0.2341	Pfd-2n	48,495	27.5000	3 %	110,000	3.03
CM.PR.K	6.3521 %	3.9505 %	-0.1167	Pfd-1(low)n	68,605	27.5500	3 %	110,200	1.86
CM.PR.L	5.3718 %	4.3390 %	-0.6795	Pfd-1(low)n	65,103	27.7000	3 %	110,800	4.15
LON.PR.E	6.4865 %	4.5767 %	0.1447	Pfd-1(low)n	29,305	27.7500	3 %	111,000	3.52
BNS.PR.I	5.3957 %	4.3808 %	0.1513	Pfd-1(low)n	204,709	27.8000	3 %	111,200	6.18
PWF.PR.C	6.2724 %	4.0441 %	-0.0996	Pfd-1(low)n	24,990	27.9000	3 %	111,600	3.71
BMO.PR.E	8.0357 %	3.4746 %	0.0000	Pfd-1(low)n	110,225	28.0000	3 %	112,000	2.05
NA.PR.G	7.8125 %	4.8435 %	0.0000	Pfd-2n	35,444	28.0000	3 %	112,000	2.82
LON.PR.D	6.4635 %	4.3201 %	0.0000	Pfd-1(low)n	40,445	28.0500	3 %	112,200	3.53
RY.PR.J	6.3055 %	4.0564 %	0.2633	Pfd-1(low)n	161,963	28.1500	3 %	112,600	3.87
CFS.PR.B	6.5062 %	4.1192 %	0.0000	Pfd-2(high)n	46,380	28.2500	3 %	113,000	3.61
BNS.PR.E	6.2958 %	3.6086 %	-0.1486	Pfd-1(low)n	118,728	28.4000	3 %	113,600	3.43
LB.PR.C	6.7986 %	5.4464 %	0.0000	Pfd-2(low)	30,130	28.5000	3 %	114,000	3.75
RY.PR.H	7.8534 %	3.8672 %	0.0346	Pfd-1(low)n	149,398	28.6500	3 %	114,600	2.65
LB.PR.B	6.7395 %	5.2787 %	-0.0290	Pfd-2(low)	31,959	28.7500	3 %	115,000	3.88
TD.PR.H	6.1632 %	3.7190 %	-0.6399	Pfd-1(low)n	82,589	28.8000	3 %	115,200	3.12
BNS.PR.F	6.1632 %	3.9250 %	-0.4745	Pfd-1(low)n	86,166	28.8000	3 %	115,200	3.31

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
BNS.PR.G	6.0659 %		4.0858 %	-0.4504	Pfd-1(low)n	78,781	28.8500	3 % 115,400		3.70
BNS.PR.H	5.8107 %		3.8055 %	-0.8391	Pfd-1(low)n	109,930	29.0500	3 % 116,200		3.91
	Cash							0 %		0
	Dividends Due							0 %		0
	Income Tax Due							0 %		0
	Capital Gains Tax Due							0 %		0
	<u>6.1584 %</u>		<u>3.1273 %</u>	<u>0.0546</u>		<u>386,101</u>		<u>100 3,815,400</u>		<u>4.08</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1998-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	Value	Duration
					Value	price	weight	YTW
BNS.PR.J	5.2625 %	5.2418 %	-1.6782	Pfd-1 (low) n	1,147,923	24.9500	50 %	99,800 14.84
W.PR.H	5.4455 %	5.4310 %	-0.8262	Pfd-2 (low)	804,934	25.2500	50 %	101,000 14.48
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>5.3546 %</u>	<u>5.3370 %</u>	<u>-1.2497</u>		<u>975,404</u>		<u>100 %</u>	<u>200,800 14.66</u>

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