

HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 1999-01-29

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
BCE.PR.Y	4.6000 %	4.3534 %	-0.3552 Pfd-2 (high)		129,015	25.0000	12 %	100,000	16.40
NT.PR.G	4.8611 %	No Sol!	4.0918 Pfd-2 (high)		457,456	25.2000	12 %	100,800	No Sol!
IQI.PR.A	4.9505 %	4.4760 %	0.3575 Pfd-2 (low)		488,581	25.2500	12 %	101,000	15.88
TRP.PR.S	5.0839 %	4.6853 %	-1.9663 Pfd-2		38,361	50.6500	12 %	101,300	3.06
TOC.PR.C	4.9310 %	4.1981 %	0.4316 Pfd-2		365,034	25.3500	12 %	101,400	16.42
NT.PR.F	4.9902 %	3.8556 %	0.3215 Pfd-2 (high)		489,935	25.5500	13 %	102,200	16.92
BCE.PR.S	5.1563 %	4.3511 %	-0.1975 Pfd-2 (high)		75,472	25.6000	13 %	102,400	2.63
BBD.PR.B	5.2885 %	4.2280 %	0.1567 Pfd-2		378,864	26.0000	13 %	104,000	16.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.9846 %</u>		<u>0.3524</u>		<u>303,114</u>		<u>100 %</u>	<u>813,100</u>	

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1999-01-29

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
TFC.PR.A	5.8478 %	5.9192 %	1.8234	Pfd-2 (low)	33,799	20.2000	17 %	80,800	13.99
TOC.PR.B	5.0697 %	5.1065 %	0.5259	Pfd-2	84,973	23.3000	20 %	93,200	15.25
AL.PR.F	5.4202 %	5.4235 %	0.0000	Pfd-2 (low)	30,187	23.3500	20 %	93,400	14.74
PWF.PR.A	5.0266 %	5.0107 %	1.8287	Pfd-1 (low)	92,968	23.5000	20 %	94,000	15.46
AL.PR.E	6.5407 %	-17.2645 %	2.2816	Pfd-2 (low)	47,193	25.8000	22 %	103,200	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5935 %</u>	<u>0.3230 %</u>	<u>1.2994</u>		<u>58,285</u>		<u>100 %</u>	<u>464,600</u>	<u>11.60</u>

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HIMI Index - Split Share

HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1999-01-29

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
MUH.PR.A	5.6507 %	5.9261 %	-0.2675	Pfd-2	96,395	14.6000	19 %	97,338	7.03
YLD.PR.A	5.3790 %	5.1467 %	0.1410	Pfd-1	28,985	20.4500	20 %	102,250	5.80
CAC.PR.A	5.2632 %	5.1175 %	-0.8108	Pfd-1	65,844	25.6500	20 %	102,600	6.73
CGI.PR.A	5.1923 %	4.9947 %	0.5656	Pfd-1	201,597	26.0000	20 %	104,000	7.50
GT.PR.A	5.1242 %	4.6211 %	-0.3774	Pfd-2	234,261	16.1000	21 %	107,339	7.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3163 %</u>	<u>5.1480 %</u>	<u>-0.1490</u>		<u>126,992</u>		<u>100 %</u>	<u>513,527</u>	<u>6.89</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1999-01-29

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)			Value	bid	weight		YTW
						price			
IPS.PR.A	5.3922 %	5.0684 %	2.3610	Pfd-2 (low)	2,494,504	25.5000	3 %	102,000	4.77
RY.PR.G	8.3170 %	5.8270 %	0.6711	Pfd-1 (low)	29,794	25.5500	3 %	102,200	0.80
GWO.PR.D	4.8828 %	4.5653 %	0.0000	Pfd-1 (low)n	39,774	25.6000	3 %	102,400	5.18
RY.PR.K	4.5279 %	4.2026 %	0.5889	Pfd-1 (low)	245,981	25.9500	3 %	103,800	7.74
TAU.PR.T	8.0769 %	-29.2473 %	2.2972	Pfd-1 (low)	28,159	26.0000	3 %	104,000	0.09
BMO.PR.I	4.5238 %	4.2528 %	1.1986	Pfd-1 (low)n	502,720	26.2500	3 %	105,000	7.80
CM.PR.R	4.7072 %	4.5141 %	-0.6178	Pfd-1 (low)n	109,953	26.3000	3 %	105,200	10.30
BMO.PR.G	4.5283 %	4.1521 %	-0.7371	Pfd-1 (low)n	78,303	26.5000	3 %	106,000	7.48
PWF.PR.D	4.8780 %	4.5777 %	-0.6238	Pfd-1 (low)n	81,175	26.6500	3 %	106,600	9.93
CM.PR.N	5.1049 %	4.4538 %	-0.3519	Pfd-1 (low)n	39,680	26.7000	3 %	106,800	5.01
BCE.PR.P	5.9480 %	4.1325 %	0.8228	Pfd-2 (high)	74,360	26.9000	3 %	107,600	3.10
CM.PR.K	6.3752 %	3.6102 %	-0.0067	Pfd-1 (low)n	50,844	27.4500	3 %	109,800	1.73
BMO.PR.F	5.0018 %	3.9077 %	0.7774	Pfd-1 (low)n	287,808	27.7500	3 %	111,000	4.85
NA.PR.H	7.1813 %	4.1740 %	-0.0217	Pfd-2n	32,928	27.8500	3 %	111,400	2.93
CM.PR.M	5.0464 %	3.9203 %	-0.9410	Pfd-1 (low)n	80,655	28.0000	3 %	112,000	4.84
CM.PR.L	5.3143 %	3.9112 %	-0.7967	Pfd-1 (low)n	57,740	28.0000	3 %	112,000	4.05
LON.PR.E	6.4286 %	4.0513 %	0.0000	Pfd-1 (low)n	28,205	28.0000	3 %	112,000	3.43
BNS.PR.I	5.3476 %	4.0687 %	-0.3072	Pfd-1 (low)n	97,405	28.0500	3 %	112,200	4.42
LON.PR.D	6.4520 %	3.9965 %	0.0000	Pfd-1 (low)n	30,391	28.1000	3 %	112,400	3.43
RY.PR.H	7.9646 %	3.9178 %	0.0375	Pfd-1 (low)n	79,156	28.2500	3 %	113,000	2.53
RY.PR.J	6.2721 %	3.6940 %	0.1122	Pfd-1 (low)n	102,485	28.3000	3 %	113,200	3.77
BNS.PR.E	6.3069 %	3.3570 %	-0.0613	Pfd-1 (low)n	99,154	28.3500	3 %	113,400	3.32
CFS.PR.B	6.4718 %	3.6928 %	-0.0029	Pfd-2 (high)n	48,925	28.4000	3 %	113,600	3.51
BMO.PR.E	7.9086 %	2.9247 %	-0.1164	Pfd-1 (low)n	73,185	28.4500	3 %	113,800	1.89
NA.PR.G	7.6754 %	3.7528 %	-0.3357	Pfd-2n	27,256	28.5000	3 %	114,000	2.72
LB.PR.B	6.7986 %	5.2891 %	0.0000	Pfd-2 (low)	17,505	28.5000	3 %	114,000	3.78
BNS.PR.F	6.1739 %	3.6896 %	-0.3783	Pfd-1 (low)n	62,671	28.7500	3 %	115,000	3.20
TD.PR.H	6.1632 %	3.4102 %	-0.7165	Pfd-1 (low)n	43,933	28.8000	3 %	115,200	3.00
BNS.PR.H	5.8207 %	3.6261 %	-0.3047	Pfd-1 (low)n	121,525	29.0000	4 %	116,000	3.80
BNS.PR.G	6.0137 %	3.6001 %	-0.6597	Pfd-1 (low)n	66,691	29.1000	4 %	116,400	3.60
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
- - - - -							- - -	-	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-01-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
BNS.PR.J	5.1389 %	5.0618 %	-1.2492	Pfd-1 (low)n	575,973	25.5500	11 %	102,200	15.13
W.PR.H	5.3398 %	5.2533 %	-0.6959	Pfd-2 (low)	346,335	25.7500	11 %	103,000	9.79
RY.PR.F	8.7209 %	5.0967 %	3.8615	Pfd-1 (low)n	62,814	25.8000	11 %	103,200	0.80
BMO.PR.H	5.0962 %	5.0273 %	-2.3046	Pfd-1 (low)n	211,043	26.0000	11 %	104,000	9.90
CM.PR.P	5.2885 %	5.1304 %	-0.4955	Pfd-1 (low)n	304,412	26.0000	11 %	104,000	9.74
PWF.PR.E	5.2885 %	5.1320 %	-2.7479	Pfd-1 (low)n	149,480	26.0000	11 %	104,000	9.86
TRP.PR.X	5.3846 %	5.2443 %	-0.4013	Pfd-2 (low)	393,936	52.0000	11 %	104,000	10.12
BMO.PR.D	8.6372 %	5.3781 %	3.1733	Pfd-1 (low)n	40,307	26.0500	11 %	104,200	0.69
ENB.PR.A	5.1887 %	4.8225 %	-0.7507	Pfd-2	414,106	26.5000	11 %	106,000	7.02
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0081 %</u>	<u>5.1268 %</u>	<u>-0.1803</u>		<u>277,377</u>		<u>100 %</u>	<u>934,600</u>	<u>8.10</u>

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