

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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	5.0505 %	4.4003 %	-0.0554	Pfd-2 (low)	623,815	24.7500	12 %	99,000	16.40
BCE.PR.Y	4.6371 %	4.6404 %	0.6587	Pfd-2 (high)	139,886	24.8000	12 %	99,200	15.94
NT.PR.G	4.9296 %	No Sol!	3.9272	Pfd-2 (high)	537,868	24.8500	12 %	99,400	No Sol!
NT.PR.F	5.0797 %	3.7577 %	0.0022	Pfd-2 (high)	522,479	25.1000	12 %	100,400	17.26
TRP.PR.S	5.0990 %	4.9304 %	0.0000	Pfd-2	32,300	50.5000	13 %	101,000	2.98
TOC.PR.C	4.9407 %	4.0327 %	-0.4022	Pfd-2	593,947	25.3000	13 %	101,200	16.65
BCE.PR.S	5.1765 %	4.5044 %	-0.4813	Pfd-2 (high)	105,557	25.5000	13 %	102,000	15.89
BBD.PR.B	5.3502 %	4.0529 %	-0.5130	Pfd-2	331,142	25.7000	13 %	102,800	16.38
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0348 %</u>		<u>0.3825</u>		<u>359,917</u>		<u>100 %</u>	<u>805,000</u>	

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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			
TFC.PR.A	5.9659 %	6.0684 %	1.7745 Pfd-2 (low)		32,006	19.8000	22 %	79,200	13.71
PWF.PR.A	5.1247 %	5.1494 %	1.6117 Pfd-1 (low)		80,694	23.0500	25 %	92,200	15.21
TOC.PR.B	5.0589 %	5.1164 %	0.5628 Pfd-2		78,180	23.3500	25 %	93,400	15.18
AL.PR.E	6.6437 %	-18.4209 %	2.9045 Pfd-2 (low)		55,124	25.4000	28 %	101,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.7110 %	-1.1962 %	1.7380		62,439		100 %	366,400	10.69

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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
TRP.PR.X	5.5833 %	5.5641 %	-0.1019	Pfd-2 (low)	279,866	50.1500	17 %	100,300	14.33
ENB.PR.A	5.4781 %	5.4715 %	0.1053	Pfd-2	323,667	25.1000	17 %	100,400	6.98
CM.PR.P	5.4455 %	5.4130 %	-0.8369	Pfd-1 (low)n	299,055	25.2500	17 %	101,000	14.53
PWF.PR.E	5.4455 %	5.4120 %	-3.1936	Pfd-1 (low)n	135,421	25.2500	17 %	101,000	14.54
BMO.PR.D	8.8235 %	5.9754 %	3.6269	Pfd-1 (low)n	42,749	25.5000	17 %	102,000	0.62
RY.PR.F	8.7379 %	5.9051 %	3.2330	Pfd-1 (low)n	59,377	25.7500	17 %	103,000	0.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.5987 %</u>	<u>5.6252 %</u>	<u>0.4874</u>		<u>189,115</u>		<u>100 %</u>	<u>607,700</u>	<u>8.58</u>

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HIMI Index - Split Share

HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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	5.5000 %	5.5978 %	-0.7840	Pfd-2	90,359	15.0000	25 %	100,005	6.98
CGI.PR.A	5.2941 %	5.1319 %	0.0000	Pfd-1	128,763	25.5000	25 %	102,000	7.51
CAC.PR.A	5.2941 %	5.2660 %	-0.6347	Pfd-1	81,344	25.5000	25 %	102,000	6.64
GT.PR.A	5.3055 %	5.1534 %	0.1750	Pfd-2	237,216	15.5500	25 %	103,672	7.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.3475 %	5.2852 %	-0.3066		135,058		100 %	407,677	7.10

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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	5.4781 %	5.4927 %	2.8039	Pfd-2 (low)	1,358,088	25.1000	3 %	100,400	4.68
BMO.PR.I	4.7030 %	4.6526 %	1.4590	Pfd-1 (low)n	496,032	25.2500	3 %	101,000	7.77
BMO.PR.G	4.7337 %	4.6431 %	-0.3939	Pfd-1 (low)n	65,688	25.3500	3 %	101,400	7.44
GWO.PR.A	7.3964 %	6.2364 %	0.1688	Pfd-1 (low)n	27,904	25.3500	3 %	101,400	0.17
GWO.PR.D	4.9310 %	4.8289 %	0.4930	Pfd-1 (low)n	72,182	25.3500	3 %	101,400	5.09
PWF.PR.D	5.1181 %	5.1098 %	-0.1353	Pfd-1 (low)n	64,159	25.4000	3 %	101,600	9.73
RY.PR.K	4.5898 %	4.4240 %	0.4029	Pfd-1 (low)	226,846	25.6000	3 %	102,400	7.64
CM.PR.R	4.8171 %	4.7770 %	0.1884	Pfd-1 (low)n	177,070	25.7000	3 %	102,800	10.16
TAU.PR.T	8.1081 %	-39.6396 %	2.7077	Pfd-1 (low)	38,487	25.9000	3 %	103,600	0.09
CM.PR.N	5.1337 %	4.6386 %	-0.7077	Pfd-1 (low)n	32,891	26.5500	3 %	106,200	4.93
NA.PR.I	6.1090 %	5.0518 %	-0.0733	Pfd-2n	30,962	26.6000	3 %	106,400	2.96
BMO.PR.F	5.2083 %	4.5560 %	0.9515	Pfd-1 (low)n	256,235	26.6500	3 %	106,600	4.81
CM.PR.M	5.2528 %	4.6518 %	-0.2445	Pfd-1 (low)n	68,050	26.9000	3 %	107,600	6.72
BCE.PR.P	5.9150 %	4.0515 %	0.6610	Pfd-2 (high)	88,483	27.0500	3 %	108,200	3.03
BMO.PR.E	8.2569 %	4.3170 %	0.1110	Pfd-1 (low)n	69,869	27.2500	3 %	109,000	1.84
CM.PR.L	5.4307 %	4.5271 %	-0.5319	Pfd-1 (low)n	52,027	27.4000	3 %	109,600	6.03
CM.PR.K	6.3752 %	3.7776 %	-0.2180	Pfd-1 (low)n	57,371	27.4500	3 %	109,800	1.65
NA.PR.H	7.2333 %	4.5423 %	0.0000	Pfd-2n	42,996	27.6500	3 %	110,600	2.84
BNS.PR.I	5.3860 %	4.2980 %	-0.5644	Pfd-1 (low)n	83,690	27.8500	3 %	111,400	6.03
BNS.PR.E	6.4086 %	3.9344 %	0.1743	Pfd-1 (low)n	105,197	27.9000	3 %	111,600	3.24
RY.PR.J	6.3280 %	4.0130 %	0.0000	Pfd-1 (low)n	82,127	28.0500	3 %	112,200	3.69
LON.PR.D	6.4291 %	3.9809 %	-0.2180	Pfd-1 (low)n	29,615	28.2000	3 %	112,800	3.35
CFS.PR.B	6.4947 %	3.8788 %	-0.1779	Pfd-2 (high)n	37,722	28.3000	3 %	113,200	3.43
LON.PR.E	6.3492 %	3.7697 %	-0.3360	Pfd-1 (low)n	52,316	28.3500	3 %	113,400	3.36
NA.PR.G	7.7025 %	3.9959 %	-0.3576	Pfd-2n	25,086	28.4000	3 %	113,600	2.64
RY.PR.H	7.8947 %	3.6776 %	-0.1181	Pfd-1 (low)n	67,844	28.5000	4 %	114,000	2.45
BNS.PR.H	5.9228 %	4.1726 %	-0.2545	Pfd-1 (low)n	99,889	28.5000	4 %	114,000	3.72
BNS.PR.G	6.0870 %	4.0255 %	-0.5166	Pfd-1 (low)n	69,547	28.7500	4 %	115,000	3.52
TD.PR.H	6.1739 %	3.5595 %	-1.0170	Pfd-1 (low)n	38,285	28.7500	4 %	115,000	2.92
BNS.PR.F	6.1632 %	3.7240 %	-0.7559	Pfd-1 (low)n	63,555	28.8000	4 %	115,200	3.12
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
- - - - -							- - -	-	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-02-26

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
W.PR.H	5.5894 %	5.5984 %	-0.3186	Pfd-2 (low)	254,627	24.6000	33 %	98,400	14.28
BNS.PR.J	5.3051 %	5.2880 %	-1.1139	Pfd-1 (low)n	502,694	24.7500	33 %	99,000	14.79
BMO.PR.H	5.3427 %	5.2952 %	-2.1404	Pfd-1 (low)n	230,188	24.8000	33 %	99,200	14.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4120 %</u>	<u>5.3934 %</u>	<u>-1.1934</u>		<u>329,254</u>		<u>100 %</u>	<u>296,600</u>	<u>14.62</u>

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