

HIMI Index - F/F

HIMI Account Number:J0000002

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 - 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)	(at Disparity)	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
W.PR.H	5.5894 %	5.5984 %	-0.3186	Pfd-2 (low)	254,627	24.6000	11 %	98,400	14.28
BNS.PR.J	5.3051 %	5.2880 %	-1.1139	Pfd-1 (low)n	502,694	24.7500	11 %	99,000	14.79
BMO.PR.H	5.3427 %	5.2952 %	-2.1404	Pfd-1 (low)n	230,188	24.8000	11 %	99,200	14.80
TRP.PR.X	5.5833 %	5.5641 %	-0.1019	Pfd-2 (low)	279,866	50.1500	11 %	100,300	14.33
ENB.PR.A	5.4781 %	5.4715 %	0.1053	Pfd-2	323,667	25.1000	11 %	100,400	6.98
PWF.PR.E	5.4455 %	5.4120 %	-3.1936	Pfd-1 (low)n	135,421	25.2500	11 %	101,000	14.54
CM.PR.P	5.4455 %	5.4130 %	-0.8369	Pfd-1 (low)n	299,055	25.2500	11 %	101,000	14.53
BMO.PR.D	8.8235 %	5.9754 %	3.6269	Pfd-1 (low)n	42,749	25.5000	11 %	102,000	0.62
RY.PR.F	8.7379 %	5.9051 %	3.2330	Pfd-1 (low)n	59,377	25.7500	11 %	103,000	0.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2094 %</u>	<u>5.5492 %</u>	<u>-0.0639</u>		<u>235,079</u>		<u>100 %</u>	<u>904,300</u>	<u>10.56</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	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
YLD.PR.A	5.5000 %	5.6102 %	0.2205	Pfd-1	23,368	20.0000	20 %	100,000	5.70
MUH.PR.A	5.5000 %	5.5978 %	-0.7840	Pfd-2	90,359	15.0000	20 %	100,005	6.98
CAC.PR.A	5.2941 %	5.2660 %	-0.6347	Pfd-1	81,344	25.5000	20 %	102,000	6.64
CGI.PR.A	5.2941 %	5.1319 %	0.0000	Pfd-1	128,763	25.5000	20 %	102,000	7.51
GT.PR.A	5.3055 %	5.1534 %	0.1750	Pfd-2	237,216	15.5500	20 %	103,672	7.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3775 %</u>	<u>5.3492 %</u>	<u>-0.2028</u>		<u>113,058</u>		<u>100 %</u>	<u>507,677</u>	<u>6.82</u>

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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		-
						price			YTW
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
GWO.PR.D	4.9310 %	4.8289 %	0.4930	Pfd-1 (low)n	72,182	25.3500	3 %	101,400	5.09
BMO.PR.G	4.7337 %	4.6431 %	-0.3939	Pfd-1 (low)n	65,688	25.3500	3 %	101,400	7.44
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
RY.PR.G	8.2846 %	5.8965 %	0.5788	Pfd-1 (low)	19,002	25.6500	3 %	102,600	0.73
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	3 %	114,000	2.45
BNS.PR.H	5.9228 %	4.1726 %	-0.2545	Pfd-1 (low)n	99,889	28.5000	3 %	114,000	3.72
LB.PR.C	6.7986 %	5.3302 %	-0.2121	Pfd-2 (low)	21,781	28.5000	3 %	114,000	3.58
BNS.PR.G	6.0870 %	4.0255 %	-0.5166	Pfd-1 (low)n	69,547	28.7500	3 %	115,000	3.52
TD.PR.H	6.1739 %	3.5595 %	-1.0170	Pfd-1 (low)n	38,285	28.7500	3 %	115,000	2.92
BNS.PR.F	6.1632 %	3.7240 %	-0.7559	Pfd-1 (low)n	63,555	28.8000	3 %	115,200	3.12
Cash							0 %	0	
Dividends Due							0 %	0	
-							-	-	

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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		-
						price			YTW
TFC.PR.A	5.9659 %	6.0684 %	1.7745 Pfd-2 (low)		32,006	19.8000	17 %	79,200	13.71
AL.PR.F	5.5510 %	5.5987 %	0.0000 Pfd-2 (low)		22,030	22.8000	20 %	91,200	14.45
PWF.PR.A	5.1247 %	5.1494 %	1.6117 Pfd-1 (low)		80,694	23.0500	20 %	92,200	15.21
TOC.PR.B	5.0589 %	5.1164 %	0.5628 Pfd-2		78,180	23.3500	20 %	93,400	15.18
AL.PR.E	6.6437 %	-18.4209 %	2.9045 Pfd-2 (low)		55,124	25.4000	22 %	101,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6791 %</u>	<u>0.1580 %</u>	<u>1.3916</u>		<u>54,385</u>		<u>100 %</u>	<u>457,600</u>	<u>11.44</u>

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