

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1999-04-30

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
BCE.PR.Y	4.6465 %	4.7681 %	0.5750 Pfd-2 (high)		234,571	24.7500	14 %	99,000	15.82
IQI.PR.A	5.0302 %	5.2092 %	0.7300 Pfd-2 (low)		584,842	24.8500	14 %	99,400	15.12
NT.PR.G	4.9098 %	No Sol!	2.8173 Pfd-2 (high)		506,988	24.9500	14 %	99,800	No Sol!
TOC.PR.C	4.9603 %	4.7345 %	0.1950 Pfd-2		631,218	25.2000	14 %	100,800	15.63
BCE.PR.S	5.2174 %	4.7002 %	-0.4154 Pfd-2 (high)		153,008	25.3000	14 %	101,200	15.68
NT.PR.F	5.0296 %	4.6121 %	0.0145 Pfd-2 (high)		414,614	25.3500	14 %	101,400	15.73
BBD.PR.B	5.3502 %	4.5604 %	-0.1267 Pfd-2		455,853	25.7000	15 %	102,800	3.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0227 %</u>		<u>0.5348</u>		<u>425,849</u>		<u>100 %</u>	<u>7(349,670,305.70</u>	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1999-04-30

Evaluation Timing : Trade Date

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
TFC.PR.A	6.5942 %	6.6851 %	3.7088	Pfd-2 (low)	30,772	17.2500	20 %	69,000	12.91	
TOC.PR.B	5.0556 %	5.0909 %	0.5057	Pfd-2	75,394	22.5000	26 %	90,000	15.28	
PWF.PR.A	5.0556 %	5.0399 %	0.5017	Pfd-1 (low)	62,701	22.5000	26 %	90,000	15.41	
AL.PR.E	6.3601 %	-6.7882 %	2.6580	Pfd-2 (low)	67,874	25.5500	29 %	102,200	0.08	
Cash							0 %	0		
Dividends Due							0 %	0		
Income Tax Due							0 %	0		
Capital Gains Tax Due							0 %	0		
	<u>5.7375 %</u>	<u>1.9342 %</u>	<u>1.7603</u>		<u>61,186</u>		<u>100 %</u>	<u>351,200</u>	<u>10.43</u>	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1999-04-30

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		YTW
						price			
RY.PR.F	8.8235 %	5.5362 %	4.7892	Pfd-1(low)n	56,801	25.5000	50 %	102,000	0.57
BMO.PR.D	8.7209 %	5.6310 %	4.3231	Pfd-1(low)n	53,395	25.8000	50 %	103,200	0.46
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.7719 %</u>	<u>5.5839 %</u>	<u>4.5548</u>		<u>55,088</u>		<u>100 %</u>	<u>205,200</u>	<u>0.51</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 1999-04-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>	
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>	
	<u>Bid</u>		<u>Bid)</u>		<u>Value</u>	<u>bid</u>		<u>-</u>	
						<u>price</u>	<u>weight</u>	<u>YTW</u>	
TA.PR.A	7.4701 %	7.4986 %	5.0252	Pfd-2 (high)	944,122	25.1000	48 %	100,400	11.78
SU.PR.A	8.4598 %	7.6939 %	4.4379	Pfd-2 (low)	3,521,651	26.7500	52 %	107,000	3.96
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.9807 %</u>	<u>7.5993 %</u>	<u>4.7222</u>		<u>2,273,898</u>		<u>100 %</u>	<u>207,400</u>	<u>7.75</u>

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HIMI Index - Split Share
 HIMI Account Number:J0000005

Data Source : Transaction Files

Evaluation Date : 1999-04-30

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		YTW
						price			
MUH.PR.A	5.6314 %	5.8839 %	0.0000	Pfd-2	57,117	14.6500	19 %	97,672	6.88
CAC.PR.A	5.3678 %	5.4128 %	0.0677	Pfd-1	61,548	25.1500	20 %	100,600	6.55
PIC.PR.A	5.6373 %	5.2823 %	0.2690	Pfd-2	24,273	15.3000	20 %	102,005	3.96
CGI.PR.A	5.2427 %	5.1178 %	-0.1597	Pfd-1	50,816	25.7500	20 %	103,000	7.34
GT.PR.A	5.1563 %	4.6921 %	-0.4259	Pfd-2	246,903	16.0000	21 %	106,672	7.22
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.4027 %</u>	<u>5.2666 %</u>	<u>-0.0542</u>		<u>89,848</u>		<u>100 %</u>	<u>509,949</u>	<u>6.39</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1999-04-30

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)	Bid)		Value	bid	weight		
						price			YTW
GWO.PR.E	4.7571 %	4.9048 %	-0.9667	Pfd-1 (low)n	637,704	24.7000	3 %	98,800	10.56
RY.PR.K	4.6169 %	4.4461 %	-0.5602	Pfd-1 (low)	244,308	25.4500	3 %	101,800	7.56
IPS.PR.A	5.3922 %	5.0479 %	1.2650	Pfd-2 (low)	638,826	25.5000	3 %	102,000	4.59
PWF.PR.D	5.0881 %	5.0039 %	-1.3380	Pfd-1 (low)n	79,854	25.5500	3 %	102,200	9.71
TAU.PR.T	8.1871 %	-14.3054 %	4.4181	Pfd-1 (low)	50,762	25.6500	3 %	102,600	0.09
GWO.PR.D	4.8638 %	4.4636 %	0.0000	Pfd-1 (low)n	61,159	25.7000	3 %	102,800	4.99
BMO.PR.I	4.6117 %	4.4975 %	-0.3180	Pfd-1 (low)n	297,754	25.7500	3 %	103,000	7.62
CM.PR.R	4.7433 %	4.5844 %	-2.2599	Pfd-1 (low)n	164,983	26.1000	3 %	104,400	10.16
BMO.PR.G	4.5889 %	4.3218 %	-1.3307	Pfd-1 (low)n	72,889	26.1500	3 %	104,600	7.30
NA.PR.I	6.1205 %	4.8821 %	0.1230	Pfd-2n	40,440	26.5500	3 %	106,200	2.84
BCE.PR.P	6.0038 %	4.2957 %	0.7521	Pfd-2 (high)	64,703	26.6500	3 %	106,600	2.90
NA.PR.H	7.4627 %	5.3201 %	1.0103	Pfd-2n	20,154	26.8000	3 %	107,200	2.71
BMO.PR.F	5.1407 %	4.4411 %	0.0000	Pfd-1 (low)n	370,829	27.0000	3 %	108,000	4.64
CM.PR.M	5.2333 %	4.5165 %	-0.7131	Pfd-1 (low)n	55,147	27.0000	3 %	108,000	6.65
CM.PR.N	5.0481 %	4.1840 %	-1.2992	Pfd-1 (low)n	49,296	27.0000	3 %	108,000	4.84
CM.PR.K	6.4815 %	4.2489 %	0.0752	Pfd-1 (low)n	45,083	27.0000	3 %	108,000	1.50
CM.PR.L	5.4505 %	4.4824 %	-0.5791	Pfd-1 (low)n	32,817	27.3000	3 %	109,200	3.84
LON.PR.D	6.5927 %	4.4804 %	0.4567	Pfd-1 (low)n	37,539	27.5000	3 %	110,000	3.22
LON.PR.E	6.5455 %	4.4293 %	0.3325	Pfd-1 (low)n	49,921	27.5000	3 %	110,000	3.23
CFS.PR.B	6.6836 %	4.4592 %	0.3495	Pfd-2 (high)n	50,969	27.5000	3 %	110,000	3.31
RY.PR.J	6.4195 %	4.1411 %	0.2907	Pfd-1 (low)n	81,485	27.6500	3 %	110,600	3.58
BNS.PR.E	6.4432 %	3.8072 %	0.2175	Pfd-1 (low)n	69,277	27.7500	3 %	111,000	3.12
BNS.PR.I	5.4054 %	4.2473 %	-0.7098	Pfd-1 (low)n	79,844	27.7500	3 %	111,000	4.22
BMO.PR.E	8.0645 %	3.3373 %	0.2056	Pfd-1 (low)n	48,354	27.9000	3 %	111,600	1.67
PWF.PR.C	6.2724 %	4.0575 %	0.2455	Pfd-1 (low)n	21,251	27.9000	3 %	111,600	3.35
RY.PR.H	8.0214 %	3.7601 %	0.0000	Pfd-1 (low)n	44,025	28.0500	3 %	112,200	2.33
BNS.PR.H	5.9964 %	4.3039 %	-0.1861	Pfd-1 (low)n	67,432	28.1500	3 %	112,600	3.60
BNS.PR.F	6.2832 %	4.0689 %	-0.1715	Pfd-1 (low)n	41,539	28.2500	3 %	113,000	2.99
BNS.PR.G	6.1620 %	4.1414 %	-0.2524	Pfd-1 (low)n	54,665	28.4000	3 %	113,600	3.40
TD.PR.H	6.2281 %	3.5305 %	-0.6210	Pfd-1 (low)n	49,298	28.5000	3 %	114,000	2.80
GWO.PR.C	6.6828 %	4.1068 %	-0.0523	Pfd-1 (low)n	28,660	29.0000	3 %	116,000	3.09
LB.PR.C	6.6814 %	4.5902 %	-0.3902	Pfd-2 (low)	28,595	29.0000	3 %	116,000	3.49
Cash							0 %	0	

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1999-04-30

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		YTW
						price			
TRP.PR.Y	5.8333 %	5.8210 %	-0.8192	Pfd-2 (low)	686,311	48.0000	11 %	96,000	14.07
TRP.PR.X	5.7143 %	5.6857 %	-3.8522	Pfd-2 (low)	135,555	49.0000	11 %	98,000	14.23
BNS.PR.J	5.3051 %	5.2597 %	-2.1291	Pfd-1 (low)n	402,315	24.7500	11 %	99,000	14.87
W.PR.H	5.5332 %	5.5017 %	-2.5621	Pfd-2 (low)	148,397	24.8500	11 %	99,400	14.45
CM.PR.P	5.5000 %	5.4480 %	-1.5683	Pfd-1 (low)n	329,807	25.0000	11 %	100,000	14.54
PWF.PR.E	5.4781 %	5.4196 %	-2.8313	Pfd-1 (low)n	102,591	25.1000	11 %	100,400	14.58
BMO.PR.H	5.2475 %	5.2426 %	-2.4877	Pfd-1 (low)n	290,652	25.2500	11 %	101,000	14.74
ENB.PR.A	5.4455 %	5.5214 %	-2.0370	Pfd-2	195,876	25.2500	11 %	101,000	6.80
CP.PR.A	5.5392 %	5.4658 %	-1.3206	Pfd-2	1,911,518	25.5000	11 %	102,000	7.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5087 %</u>	<u>5.4831 %</u>	<u>-2.1793</u>		<u>469,609</u>		<u>100 %</u>	<u>896,800</u>	<u>12.78</u>

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