

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
TOC.PR.C	4.9603 %	3.7237 %	-0.1962	3,373,707	25.2000	33 %	100,800	16.85
NT.PR.F	5.0197 %	3.4397 %	0.6453	2,140,482	25.4000	33 %	101,600	17.26
BCE.PR.S	5.1163 %	3.1949 %	-0.4850	1,758,742	25.8000	34 %	103,200	17.72
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.0327 %</u>	<u>3.4507 %</u>	<u>-0.0139</u>	<u>2,418,340</u>		<u>100 %</u>	<u>305,600</u>	<u>17.28</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>price</u>			<u>YTW</u>
PIC.PR.A	5.6557 %	5.4970 %	0.3470	533,976	15.2500	100 %	101,672	5.57
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6557 %</u>	<u>5.4970 %</u>	<u>0.3470</u>	<u>533,976</u>		<u>100 %</u>	<u>101,672</u>	<u>5.57</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
								YTW
W.PR.F	4.8515 %	4.8780 %	0.0000	1,028,649	25.2500	3 %	101,000	4.31
BNS.PR.D	8.8942 %	3.9103 %	0.3543	210,818	26.0000	3 %	104,000	0.72
CU.PR.V	5.0573 %	3.5024 %	-0.0398	45,330	26.2000	3 %	104,800	2.09
CM.PR.M	5.3829 %	5.0762 %	0.1480	1,239,790	26.2500	3 %	105,000	7.95
W.PR.D	7.6952 %	-38.9743 %	-0.9823	38,173	26.2500	3 %	105,000	0.09
NA.PR.I	6.1553 %	5.5870 %	0.0000	40,962	26.4000	4 %	105,600	6.00
CM.PR.L	5.5940 %	5.1397 %	0.0000	123,926	26.6000	4 %	106,400	7.30
NSI.PR.A	5.5556 %	3.8191 %	-0.7181	57,370	27.0000	4 %	108,000	3.28
GWO.PR.A	6.9188 %	3.7552 %	0.0000	66,127	27.1000	4 %	108,400	1.99
LB.PR.B	7.0974 %	6.5226 %	0.9221	25,519	27.3000	4 %	109,200	6.17
BCE.PR.P	5.8394 %	4.4935 %	0.0103	149,658	27.4000	4 %	109,600	4.62
NA.PR.H	7.2072 %	5.5548 %	0.4429	28,448	27.7500	4 %	111,000	4.37
LON.PR.E	6.4632 %	5.1093 %	0.3061	48,830	27.8500	4 %	111,400	4.84
LON.PR.D	6.4866 %	5.0847 %	0.4660	38,563	27.9500	4 %	111,800	4.84
BNS.PR.H	5.9752 %	4.9369 %	-0.1820	98,782	28.2500	4 %	113,000	5.22
CFS.PR.B	6.5062 %	5.0325 %	0.2710	51,529	28.2500	4 %	113,000	5.24
PWF.PR.C	6.1837 %	4.8938 %	0.0000	46,836	28.3000	4 %	113,200	5.29
BNS.PR.E	6.2958 %	4.6675 %	0.0039	96,652	28.4000	4 %	113,600	5.10
BNS.PR.F	6.2281 %	4.8944 %	0.0000	108,690	28.5000	4 %	114,000	4.67
BNS.PR.G	6.1404 %	4.9344 %	-0.0649	93,989	28.5000	4 %	114,000	5.03
CM.PR.K	6.1296 %	3.9973 %	-0.8191	88,491	28.5500	4 %	114,200	3.39
RY.PR.J	6.2063 %	4.5850 %	-0.1438	111,065	28.6000	4 %	114,400	5.52
RY.PR.G	7.3276 %	2.6408 %	-0.9166	73,183	29.0000	4 %	116,000	2.55
GWO.PR.C	6.6713 %	5.2416 %	0.3959	27,147	29.0500	4 %	116,200	4.70
TD.PR.H	6.0997 %	4.3421 %	-0.8687	60,810	29.1000	4 %	116,400	4.51
RY.PR.H	7.3409 %	3.7447 %	-0.5043	233,580	30.6500	4 %	122,600	4.04
BMO.PR.E	7.1770 %	2.8120 %	-1.3157	129,039	31.3500	4 %	125,400	3.45
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.4360 %</u>	<u>3.0484 %</u>	<u>-0.1298</u>	<u>156,442</u>		<u>100 %</u>	<u>3,007,200</u>	<u>4.35</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1997-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Yield	(at	Disparity	Trading	-	-	Value	Duration
	Bid	Bid)	Value	Value	bid	weight		
					price			YTW
TFC.PR.A	4.3750 %	4.4161 %	1.9890	110,180	19.0000	12 %	76,000	16.56
MMF.PR.A	3.6383 %	3.6569 %	-0.9959	38,631	23.5000	14 %	94,000	18.12
AL.PR.F	3.7187 %	3.7163 %	-1.0110	75,950	23.9500	15 %	95,800	18.01
PWF.PR.A	3.4635 %	3.4330 %	0.0950	65,553	24.0000	15 %	96,000	18.61
TOC.PR.B	3.4278 %	3.4329 %	-1.8077	102,288	24.2500	15 %	97,000	18.60
CM.PR.E	3.3308 %	3.3215 %	-0.2441	31,851	24.6000	15 %	98,400	18.89
AL.PR.E	4.6387 %	-14.0438 %	1.8932	126,100	25.6000	16 %	102,400	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.7879 %</u>	<u>0.8895 %</u>	<u>-0.0541</u>	<u>78,142</u>		<u>100 %</u>	<u>659,600</u>	<u>15.38</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number: J0000007

Data Source : Transaction Files

Evaluation Date : 1997-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Bid)</u>	<u>Disparity</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
				<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
					<u>price</u>			<u>YTW</u>
TAU.PR.T	7.7064 %	-71.3448 %	-1.9727	43,564	27.2500	24 %	109,000	0.10
CM.PR.I	8.0531 %	2.1968 %	0.6009	193,597	28.2500	25 %	113,000	1.26
RY.PR.F	7.8947 %	3.7981 %	-0.3351	88,480	28.5000	25 %	114,000	2.53
BMO.PR.D	7.7187 %	3.2530 %	-1.2459	87,571	29.1500	26 %	116,600	2.41
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>7.8436 %</u>	<u>-14.8388 %</u>	<u>-0.7304</u>	<u>103,673</u>		<u>100 %</u>	<u>452,600</u>	<u>1.59</u>

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