

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration
TOC.PR.C	4.9020 %	3.5744 %	-0.8340	Pfd-2	1,918,575	25.5000	33 %	102,000	17.03
BCE.PR.S	5.1563 %	3.0753 %	-0.5560	Pfd-2(high)	1,002,178	25.6000	33 %	102,400	17.87
NT.PR.F	4.9708 %	3.1189 %	-0.3776	Pfd-2(high)	1,144,616	25.6500	33 %	102,600	17.96
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.0098 %</u>	<u>3.2557 %</u>	<u>-0.5888</u>		<u>1,354,252</u>		<u>100 %</u>	<u>307,000</u>	<u>17.62</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-02-28

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS Rating</u>	<u>Average Trading Value</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market Value</u>	<u>Modified Duration</u>
	Bid	Bid)	(at Disparity)			bid price	weight		YTW
PIC.PR.A	5.6006 %	5.3932 %	0.4738	Pfd-2	369,630	15.4000	100 %	102,672	5.50
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6006 %</u>	<u>5.3932 %</u>	<u>0.4738</u>		<u>369,630</u>		<u>100 %</u>	<u>102,672</u>	<u>5.50</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Value	bid price	weight		YTW
W.PR.F	4.7481 %	4.4522 %	0.0000	Pfd-2(low)	531,337	25.8000	3 %	103,200	4.25
CU.PR.V	5.0766 %	3.1960 %	0.0000	Pfd-1(low)	42,074	26.1000	3 %	104,400	2.04
BNS.PR.D	8.8602 %	3.7736 %	0.2602	Pfd-1(low)	164,477	26.1000	3 %	104,400	0.64
W.PR.D	7.6952 %	-32.8862 %	-0.8207	Pfd-2(low)	32,885	26.2500	3 %	105,000	0.09
NA.PR.I	6.1205 %	5.5623 %	0.2330	Pfd-2n	38,578	26.5500	3 %	106,200	5.92
NSI.PR.A	5.6285 %	4.3218 %	-0.0124	Pfd-1(low)	50,671	26.6500	3 %	106,600	3.20
CM.PR.M	5.2528 %	4.8118 %	0.0186	Pfd-1(low)	816,509	26.9000	4 %	107,600	7.91
CM.PR.L	5.5213 %	5.0111 %	0.0547	Pfd-1(low)	100,289	26.9500	4 %	107,800	7.24
GWO.PR.A	6.8306 %	3.2298 %	0.0000	Pfd-1(low)	48,899	27.4500	4 %	109,800	1.92
BCE.PR.P	5.7762 %	4.3271 %	0.2805	Pfd-2(high)	132,040	27.7000	4 %	110,800	4.55
PWF.PR.C	6.2057 %	4.7271 %	0.2265	Pfd-1(low)	43,338	28.2000	4 %	112,800	5.30
BNS.PR.H	5.9021 %	4.7683 %	0.1429	Pfd-1(low)	126,861	28.6000	4 %	114,400	5.15
LON.PR.E	6.2937 %	4.6279 %	0.1861	Pfd-1(low)	59,909	28.6000	4 %	114,400	4.78
CM.PR.K	6.1189 %	4.0363 %	-0.3223	Pfd-1(low)	79,765	28.6000	4 %	114,400	3.32
RY.PR.J	6.1847 %	4.5847 %	0.2103	Pfd-1(low)	98,471	28.7000	4 %	114,800	5.45
BNS.PR.E	6.2191 %	4.4924 %	0.0683	Pfd-1(low)	83,847	28.7500	4 %	115,000	5.04
LON.PR.D	6.3061 %	4.5676 %	0.1950	Pfd-1(low)	54,038	28.7500	4 %	115,000	4.78
CFS.PR.B	6.3930 %	4.7639 %	0.4349	Pfd-2(high)	65,498	28.7500	4 %	115,000	5.18
BNS.PR.F	6.1525 %	4.7072 %	0.1636	Pfd-1(low)	96,694	28.8500	4 %	115,400	4.60
BNS.PR.G	6.0554 %	4.7260 %	0.1039	Pfd-1(low)	106,275	28.9000	4 %	115,600	4.96
NA.PR.G	7.5431 %	5.1879 %	0.5996	Pfd-2n	25,208	29.0000	4 %	116,000	4.09
RY.PR.G	7.2650 %	2.3736 %	-0.8487	Pfd-1(low)	89,243	29.2500	4 %	117,000	2.48
GWO.PR.B	6.3692 %	4.5935 %	0.1461	Pfd-1(low)	26,116	29.2500	4 %	117,000	5.09
TD.PR.H	5.9966 %	4.0294 %	-0.7316	Pfd-1(low)	92,149	29.6000	4 %	118,400	4.45
GWO.PR.C	6.4925 %	4.7345 %	0.0000	Pfd-1(low)	34,004	29.8500	4 %	119,400	4.64
BMO.PR.E	7.2934 %	2.8119 %	-1.0002	Pfd-1(low)	109,091	30.8500	4 %	123,400	3.44
RY.PR.H	7.2698 %	3.5690 %	-0.3130	Pfd-1(low)	201,928	30.9500	4 %	123,800	3.96
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.3655 %	3.0191 %	-0.0316		121,862		100 %	3,047,600	4.26

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1997-02-28

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS Rating</u>	<u>Average Trading</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market Value</u>	<u>Modified Duration</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
						<u>price</u>			
TFC.PR.A	4.1667 %	4.2176 %	1.6007	Pfd-2(low)	141,618	19.9500	12 %	79,800	16.90
MMF.PR.A	3.6229 %	3.6661 %	-0.9508	Pfd-2	33,836	23.6000	14 %	94,400	18.10
AL.PR.F	3.7421 %	3.7503 %	-0.7613	Pfd-2(low)	84,692	23.8000	14 %	95,200	17.88
PWF.PR.A	3.4492 %	3.4493 %	0.4093	Pfd-1(low)	83,194	24.1000	15 %	96,400	18.59
TOC.PR.B	3.4278 %	3.4420 %	-1.8125	Pfd-2	78,598	24.2500	15 %	97,000	18.53
CM.PR.E	3.3308 %	3.3301 %	0.0000	Pfd-1	28,049	24.6000	15 %	98,400	18.82
AL.PR.E	4.7030 %	-11.7548 %	2.6534	Pfd-2(low)	171,572	25.2500	15 %	101,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.7730 %</u>	<u>1.2783 %</u>	<u>0.1467</u>		<u>88,026</u>		<u>100 %</u>	<u>662,200</u>	<u>15.42</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity			bid price	weight		YTW
TAU.PR.T	7.7634 %	-76.5607 %	-1.5346	Pfd-1(low)	50,380	27.0500	24 %	108,200	0.10
BMO.PR.D	7.8534 %	3.2597 %	-0.6179	Pfd-1(low)n	91,640	28.6500	25 %	114,600	2.38
CM.PR.I	7.9268 %	1.0004 %	0.1427	Pfd-1(low)n	245,286	28.7000	25 %	114,800	1.19
RY.PR.F	7.8125 %	3.4858 %	-0.5016	Pfd-1(low)n	107,518	28.8000	25 %	115,200	2.45
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8401 %</u>	<u>-16.3293 %</u>	<u>-0.6145</u>		<u>124,775</u>		<u>100 %</u>	<u>452,800</u>	<u>1.55</u>

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