

HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
NVA.PR.A	5.1397 %	3.8472 %	0.1270	Pfd-2	429,325	25.0500	16 %	100,200	16.98
TOC.PR.C	4.9505 %	3.9144 %	0.0615	Pfd-2	534,087	25.2500	16 %	101,000	16.75
BBD.PR.B	5.3711 %	4.0064 %	0.0000	Pfd-2	3,636,796	25.6000	17 %	102,400	16.20
NT.PR.F	4.9611 %	3.2605 %	-0.1692	Pfd-2 (high)	347,210	25.7000	17 %	102,800	17.70
BCE.PR.S	5.1163 %	3.2052 %	-0.7774	Pfd-2 (high)	179,927	25.8000	17 %	103,200	17.86
CCS.PR.A	5.5609 %	5.0810 %	-3.9012	Pfd-2 (low)	3,586,920	25.8500	17 %	103,400	4.39
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.1843 %	3.8865 %	-0.7864		1,459,247		100 %	613,000	14.96

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HIMI Index - Split Share
 HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 1997-06-30

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
CAC.PR.A5.3360	%	5.3113 %	1.3907	Pfd-1	17,141,601	25.3000	50 %	101,200	7.69
PIC.PR.A5.6006	%	5.4633 %	0.3573	Pfd-2	99,858	15.4000	50 %	102,672	5.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.4693 %	5.3879 %	0.8703		8,559,215		100 %	203,872	6.46

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	- bid weight	Value	Duration
						price		YTW
W.PR.F4.9000 %	4.9244 %	0.3166	Pfd-2(low)	76,223	25.0000	3 %100,000	4.02	
BNS.PR.D9.0686 %	0.9772 %	0.2285	Pfd-1(low)n	125,238	25.5000	3 %102,000	0.33	
CU.PR.V5.1357 %	3.7471 %	0.0000	Pfd-1(low)	47,333	25.8000	3 %103,200	1.73	
NSI.PR.A5.7471 %	4.5560 %	0.0000	Pfd-2(low)	34,738	26.1000	3 %104,400	2.95	
CM.PR.M5.3321 %	4.8715 %	0.0000	Pfd-1(low)n	462,327	26.5000	3 %106,000	7.77	
CM.PR.N5.1241 %	4.6149 %	-0.1658	Pfd-1(low)n	744,019	26.6000	3 %106,400	6.16	
GWO.PR.A7.0356 %	3.6196 %	0.3297	Pfd-1(low)n	104,621	26.6500	3 %106,600	1.64	
BMO.PR.F5.1695 %	4.6897 %	0.0000	Pfd-1(low)n1,	610,043	26.8500	3 %107,400	5.96	
NA.PR.I6.0297 %	5.3501 %	0.0056	Pfd-2n	36,631	26.9500	3 %107,800	5.69	
CM.PR.L5.5111 %	4.8269 %	0.0000	Pfd-1(low)n	88,289	27.0000	3 %108,000	7.12	
BCE.PR.P5.9041 %	4.4946 %	0.4275	Pfd-2(high)	92,125	27.1000	3 %108,400	4.34	
LON.PR.E6.4401 %	4.7759 %	0.4711	Pfd-1(low)n	64,545	27.9500	3 %111,800	4.59	
BNS.PR.H5.9964 %	4.8064 %	0.2972	Pfd-1(low)n	120,813	28.1500	3 %112,600	4.96	
LON.PR.D6.4291 %	4.6291 %	0.4659	Pfd-1(low)n	96,306	28.2000	3 %112,800	4.60	
LB.PR.C6.8709 %	5.8242 %	0.0581	Pfd-2(low)	34,086	28.2000	3 %112,800	6.04	
NA.PR.H7.0796 %	5.2216 %	0.5701	Pfd-2n	32,565	28.2500	3 %113,000	4.05	
PWF.PR.C6.1728 %	4.6234 %	0.0794	Pfd-1(low)n	54,782	28.3500	4 %113,400	5.05	
CM.PR.K6.1620 %	3.6975 %	-0.3872	Pfd-1(low)n	99,317	28.4000	4 %113,600	3.09	
GWO.PR.B6.5483 %	4.8218 %	0.4846	Pfd-1(low)n	28,289	28.4500	4 %113,800	4.91	
BNS.PR.E6.2737 %	4.3303 %	0.0436	Pfd-1(low)n	94,719	28.5000	4 %114,000	4.86	
BNS.PR.G6.1082 %	4.5942 %	0.1014	Pfd-1(low)n	134,364	28.6500	4 %114,600	4.78	
BNS.PR.F6.1739 %	4.4320 %	0.0000	Pfd-1(low)n	107,248	28.7500	4 %115,000	4.41	
RY.PR.J6.1207 %	4.3781 %	0.0602	Pfd-1(low)n	193,569	29.0000	4 %116,000	5.21	
RY.PR.G7.3276 %	2.2734 %	-0.6243	Pfd-1(low)	101,551	29.0000	4 %116,000	2.19	
CFS.PR.B6.3270 %	4.5454 %	0.1433	Pfd-2(high)n	80,290	29.0500	4 %116,200	4.94	
GWO.PR.C6.6143 %	4.7727 %	0.4617	Pfd-1(low)n	63,634	29.3000	4 %117,200	4.46	
TD.PR.H6.0169 %	4.0668 %	-0.5132	Pfd-1(low)n	101,196	29.5000	4 %118,000	4.18	
RY.PR.H7.2581 %	3.3533 %	-0.3941	Pfd-1(low)n	132,193	31.0000	4 %124,000	3.71	
BMO.PR.E7.2581 %	2.3798 %	-0.9827	Pfd-1(low)n	189,606	31.0000	4 %124,000	3.18	
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS</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>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
					<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
						<u>price</u>			
	<u>6.2958 %</u>	<u>4.2772 %</u>	<u>0.0432</u>		<u>174,726</u>			<u>1003,239,000</u>	<u>4.38</u>
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HIMI Index - Floater

HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Rating	Trading	Value	bid	weight	Value	Duration
		Bid)				price			YTW
TFC.PR.A	4.1877 %	4.1915 %	1.3421	Pfd-2 (low)	101,085	19.8500	12 %	79,400	17.02
MMF.PR.A	3.7748 %	3.7985 %	-0.0867	Pfd-2	30,155	22.6500	14 %	90,600	17.91
TOC.PR.B	3.5753 %	3.5522 %	-1.1604	Pfd-2	60,504	23.2500	14 %	93,000	18.32
PWF.PR.A	3.5222 %	3.5304 %	0.7678	Pfd-1 (low)	62,472	23.6000	14 %	94,400	18.34
AL.PR.F	3.7343 %	3.7541 %	-0.4808	Pfd-2 (low)	86,430	23.8500	15 %	95,400	17.82
CM.PR.E	3.3308 %	3.2941 %	-0.3187	Pfd-1	36,992	24.6000	15 %	98,400	18.96
AL.PR.E	4.6569 %	-22.7131 %	2.2426	Pfd-2 (low)	145,198	25.5000	16 %	102,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.8250 %</u>	<u>-0.4499 %</u>	<u>0.3288</u>		<u>74,982</u>		<u>100 %</u>	<u>653,200</u>	<u>15.28</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	Disparity		Trading Value	bid price	weight		YTW
TAU.PR.T	7.7778 %	-69.6426 %	-1.3805	Pfd-1(low)	30,025	27.0000	24 %	108,000	0.10
CM.PR.I	8.3948 %	3.3045 %	3.3487	Pfd-1(low)	n154,315	27.1000	24 %	108,400	0.89
BMO.PR.D	7.8261 %	2.6740 %	-0.8131	Pfd-1(low)	n151,978	28.7500	26 %	115,000	2.09
RY.PR.F	7.7720 %	2.8508 %	-0.8303	Pfd-1(low)	n 98,972	28.9500	26 %	115,800	2.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	7.9383 %	-14.5921 %	0.0542		109,367		100 %	447,200	1.34

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