

HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 1997-11-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading Value	bid price	Value	Duration
		Bid)				weight		YTW
NT.PR.G	4.9395 %	4.4826 %	2.4649	Pfd-2 (high)	11,821,069	24.8000	12 % 99,200	15.97
IQI.PR.A	5.0201 %	4.2813 %	0.8850	Pfd-2 (low)	1,253,453	24.9000	12 % 99,600	16.45
NT.PR.F	5.0395 %	3.5160 %	-0.0398	Pfd-2 (high)	548,438	25.3000	12 % 101,200	17.44
NVA.PR.A	5.0689 %	3.6852 %	-0.6188	Pfd-2	189,570	25.4000	12 % 101,600	17.34
TOC.PR.C	4.8828 %	3.7512 %	-0.9306	Pfd-2	687,758	25.6000	13 % 102,400	16.95
BBD.PR.B	5.2885 %	3.6855 %	-1.3786	Pfd-2	701,716	26.0000	13 % 104,000	16.76
BCE.PR.S	5.0575 %	3.3638 %	-1.6807	Pfd-2 (high)	193,480	26.1000	13 % 104,400	17.53
CCS.PR.A	5.4554 %	4.3578 %	-4.7176	Pfd-2 (low)	172,216	26.3500	13 % 105,400	4.12
Cash							0 % 0	
Dividends Due							0 % 0	
Income Tax Due							0 % 0	
Capital Gains Tax Due							0 % 0	
	<u>5.0966 %</u>	<u>3.8875 %</u>	<u>-0.7894</u>		<u>1,900,235</u>		<u>100 % 817,800</u>	<u>15.28</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1997-11-28

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 - YTW
TFC.PR.A	4.1848 %	4.2137 %	0.9656	Pfd-2 (low)	332,695	23.0000	19 %	92,000	16.85
AL.PR.F	4.2790 %	4.2987 %	0.1869	Pfd-2 (low)	86,259	24.1000	20 %	96,400	16.75
PWF.PR.A	3.9528 %	3.9590 %	1.0883	Pfd-1 (low)	110,723	24.3500	20 %	97,400	17.47
TOC.PR.B	3.9447 %	3.9710 %	-0.3459	Pfd-2	129,403	24.4000	20 %	97,600	17.36
AL.PR.E	5.3398 %	-32.9357 %	2.5491	Pfd-2 (low)	193,512	25.7500	21 %	103,000	0.09
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>4.3534 %</u>	<u>-3.7359 %</u>	<u>0.9080</u>		<u>169,139</u>		<u>100 %</u>	<u>486,400</u>	<u>13.51</u>

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HIMI Index - Split Share

HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 1997-11-28

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.A	5.1625 %	4.9419 %	1.8644	Pfd-1	622,270	26.1500	50 %	104,600	7.44
PIC.PR.A	5.4416 %	4.7645 %	0.3277	Pfd-2	78,905	15.8500	50 %	105,672	5.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3028 %</u>	<u>4.8527 %</u>	<u>1.0921</u>		<u>349,202</u>		<u>100 %</u>	<u>210,272</u>	<u>6.22</u>
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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-11-28

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
W.PR.F	4.7665 %	4.3805 %	0.2142	Pfd-2 (low)	44,843	25.7000	3 %	102,800	3.67
CU.PR.V	5.1556 %	3.4764 %	-0.5881	Pfd-1 (low)	30,419	25.7000	3 %	102,800	1.52
W.PR.D	7.7992 %	-18.6575 %	-0.4647	Pfd-2 (low)	26,323	25.9000	3 %	103,600	0.09
GWO.PR.D	4.8077 %	4.4038 %	0.0279	Pfd-1 (low)n	4,946,693	26.0000	3 %	104,000	6.02
PWF.PR.D	4.9904 %	4.8886 %	0.0949	Pfd-1 (low)n	203,336	26.0500	3 %	104,200	10.37
NSI.PR.A	5.5970 %	3.6910 %	0.0000	Pfd-2 (low)	36,672	26.8000	3 %	107,200	2.59
GWO.PR.A	6.9963 %	2.9017 %	0.2261	Pfd-1 (low)n	140,973	26.8000	3 %	107,200	1.26
CM.PR.N	5.0481 %	4.4624 %	0.0000	Pfd-1 (low)n	201,524	27.0000	3 %	108,000	5.83
NA.PR.I	5.9307 %	4.6936 %	0.1579	Pfd-2n	53,295	27.4000	3 %	109,600	3.17
BMO.PR.F	5.0657 %	4.2119 %	0.0304	Pfd-1 (low)n	539,910	27.4000	3 %	109,600	5.73
CM.PR.M	5.1475 %	4.4856 %	0.1953	Pfd-1 (low)n	238,384	27.4500	3 %	109,800	7.51
BCE.PR.P	5.8182 %	4.2171 %	0.5253	Pfd-2 (high)	97,735	27.5000	3 %	110,000	4.00
RY.PR.G	7.6165 %	2.8860 %	0.0000	Pfd-1 (low)	77,382	27.9000	3 %	111,600	1.85
BNS.PR.I	5.3286 %	4.3422 %	0.4498	Pfd-1 (low)n	16,081,011	28.1500	3 %	112,600	6.83
CM.PR.L	5.2673 %	4.1444 %	-0.3017	Pfd-1 (low)n	120,716	28.2500	3 %	113,000	4.91
CM.PR.K	6.0870 %	3.2362 %	0.0000	Pfd-1 (low)n	235,611	28.7500	3 %	115,000	2.72
LON.PR.D	6.2951 %	4.1950 %	0.2526	Pfd-1 (low)n	68,475	28.8000	3 %	115,200	4.27
LON.PR.E	6.2500 %	4.1446 %	0.5373	Pfd-1 (low)n	67,200	28.8000	3 %	115,200	4.28
LB.PR.B	6.7278 %	5.5683 %	0.7737	Pfd-2 (low)	32,560	28.8000	3 %	115,200	4.57
NA.PR.H	6.9324 %	4.2777 %	0.2292	Pfd-2n	39,457	28.8500	3 %	115,400	3.80
LB.PR.C	6.7045 %	5.4434 %	0.8706	Pfd-2 (low)	28,014	28.9000	3 %	115,600	4.46
PWF.PR.C	6.0449 %	3.6948 %	0.0000	Pfd-1 (low)n	37,290	28.9500	3 %	115,800	4.47
GWO.PR.B	6.3584 %	3.9819 %	0.0000	Pfd-1 (low)n	27,350	29.3000	3 %	117,200	4.27
BNS.PR.E	6.0920 %	3.4412 %	0.1388	Pfd-1 (low)n	198,328	29.3500	3 %	117,400	4.20
RY.PR.J	6.0374 %	3.5820 %	0.1553	Pfd-1 (low)n	218,883	29.4000	3 %	117,600	4.63
CFS.PR.B	6.1990 %	3.5370 %	-0.0036	Pfd-2 (high)n	64,680	29.6500	3 %	118,600	4.37
BNS.PR.H	5.6267 %	3.5295 %	-0.7218	Pfd-1 (low)n	183,460	30.0000	3 %	120,000	4.67
GWO.PR.C	6.4172 %	4.1018 %	0.0000	Pfd-1 (low)n	44,451	30.2000	3 %	120,800	4.14
BNS.PR.F	5.8775 %	3.2877 %	-0.7594	Pfd-1 (low)n	165,959	30.2000	3 %	120,800	4.10
BNS.PR.G	5.7947 %	3.4851 %	-0.6018	Pfd-1 (low)n	190,934	30.2000	3 %	120,800	4.47
BMO.PR.E	7.4135 %	2.1781 %	-0.6695	Pfd-1 (low)n	125,200	30.3500	3 %	121,400	2.88
TD.PR.H	5.8484 %	2.9798 %	-1.2921	Pfd-1 (low)n	95,847	30.3500	3 %	121,400	3.92
RY.PR.H	7.3171 %	2.9098 %	-0.2568	Pfd-1 (low)n	202,000	30.7500	3 %	123,000	3.43

Ticker	Current Yield	Yield-to-Worst (at Disparity Bid)	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
	Cash							0 %	0
	Dividends Due							0 %	0
	Income Tax Due							0 %	0
	Capital Gains Tax Due							0 %	0
	6.0576 %	3.2600 %	-0.0301		738,168			100 3,742,400	4.21

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-11-28

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		-
						price			YTW
CM.PR.P	5.3816 %	5.3392 %	-0.8767 Pfd-1 (low)n		10,872,209	25.5500	19 %	102,200	14.64
CM.PR.I	8.4259 %	2.5342 %	3.6497 Pfd-1 (low)n		103,573	27.0000	20 %	108,000	0.49
TAU.PR.T	7.6923 %	-83.6097 %	-2.3724 Pfd-1 (low)		31,489	27.3000	20 %	109,200	0.10
RY.PR.F	8.0357 %	3.1837 %	0.1037 Pfd-1 (low)n		103,806	28.0000	21 %	112,000	1.84
BMO.PR.D	8.0357 %	2.5471 %	0.0000 Pfd-1 (low)n		146,832	28.0000	21 %	112,000	1.76
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.5451 %</u>	<u>-14.1129 %</u>	<u>0.1051</u>		<u>2,123,364</u>		<u>100 %</u>	<u>543,400</u>	<u>3.61</u>

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