

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
NVA.PR.A	5.0490 %	3.2467 %	-0.7059	Pfd-2	258,462	25.5000	16 %	102,000	18.15
TOC.PR.C	4.8924 %	3.4909 %	-0.4199	Pfd-2	626,724	25.5500	16 %	102,200	17.42
NT.PR.F	4.9038 %	2.9133 %	-1.4483	Pfd-2 (high)	373,318	26.0000	17 %	104,000	18.33
BCE.PR.S	5.0575 %	3.1865 %	-1.0847	Pfd-2 (high)	187,192	26.1000	17 %	104,400	17.90
BBD.PR.B	5.2581 %	3.4546 %	-0.8373	Pfd-2	858,273	26.1500	17 %	104,600	17.18
CCS.PR.A	5.4245 %	4.4670 %	-4.1261	Pfd-2 (low)	271,514	26.5000	17 %	106,000	4.14
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.0995 %</u>	<u>3.4635 %</u>	<u>-1.4501</u>		<u>428,976</u>		<u>100 %</u>	<u>623,200</u>	<u>15.47</u>

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1997-10-31

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
TFC.PR.A	4.0653 %	4.0792 %	2.1520	Pfd-2 (low)	314,525	22.6000	16 %	90,400	17.18
MMF.PR.A	4.1266 %	4.1578 %	1.1634	Pfd-2	21,758	22.9000	16 %	91,600	17.07
PWF.PR.A	3.8522 %	3.8264 %	1.7396	Pfd-1 (low)	80,897	23.8500	17 %	95,400	17.75
AL.PR.F	4.1187 %	4.1024 %	0.3433	Pfd-2 (low)	70,581	23.9000	17 %	95,600	17.14
TOC.PR.B	3.8281 %	3.8357 %	0.0000	Pfd-2	126,876	24.0000	17 %	96,000	17.69
AL.PR.E	5.0676 %	-25.5229 %	2.3001	Pfd-2 (low)	164,462	25.9000	18 %	103,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.1901 %</u>	<u>-1.3432 %</u>	<u>1.2892</u>		<u>129,427</u>		<u>100 %</u>	<u>572,600</u>	<u>14.24</u>

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-10-31

Evaluation Timing : Trade Date

<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>Bid)</u>	<u>(at 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>-</u>
						<u>price</u>			<u>YTW</u>
CAC.PR.A	5.1724 %	4.9172 %	1.8646	Pfd-1	1,063,329	26.1000	50 %	104,400	7.52
PIC.PR.A	5.4762 %	4.8187 %	0.3804	Pfd-2	86,940	15.7500	50 %	105,005	5.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3247 %</u>	<u>4.8678 %</u>	<u>1.1204</u>		<u>573,723</u>		<u>100 %</u>	<u>209,405</u>	<u>6.29</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-10-31

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		YTW
						price			
W.PR.F	4.7945 %	4.4489 %	0.0299	Pfd-2 (low)	43,833	25.5500	3 %	102,200	3.74
PWF.PR.D	5.0388 %	4.9462 %	0.5544	Pfd-1 (low)n	185,020	25.8000	3 %	103,200	10.43
CU.PR.V	5.0766 %	2.9032 %	0.0000	Pfd-1 (low)	28,554	26.1000	3 %	104,400	1.42
NSI.PR.A	5.6180 %	3.7264 %	0.0000	Pfd-2 (low)	38,281	26.7000	3 %	106,800	2.67
GWO.PR.A	7.0093 %	2.8760 %	0.3096	Pfd-1 (low)n	152,460	26.7500	3 %	107,000	1.34
CM.PR.N	5.0858 %	4.5317 %	0.5323	Pfd-1 (low)n	289,536	26.8000	3 %	107,200	5.90
NA.PR.I	5.9307 %	4.5829 %	0.0000	Pfd-2n	59,742	27.4000	3 %	109,600	3.25
CM.PR.M	5.1475 %	4.4402 %	0.1610	Pfd-1 (low)n	271,313	27.4500	3 %	109,800	7.59
BMO.PR.F	5.0473 %	4.3138 %	0.3372	Pfd-1 (low)n	620,280	27.5000	3 %	110,000	5.73
RY.PR.G	7.6302 %	2.8649 %	0.0815	Pfd-1 (low)	69,549	27.8500	3 %	111,400	1.92
BCE.PR.P	5.7245 %	3.7364 %	0.2985	Pfd-2 (high)	104,012	27.9500	3 %	111,800	4.09
CM.PR.L	5.3048 %	4.2247 %	-0.1017	Pfd-1 (low)n	158,966	28.0500	3 %	112,200	4.98
BNS.PR.I	5.3381 %	4.3200 %	0.5373	Pfd-1 (low)n	32,490,848	28.1000	3 %	112,400	6.91
LON.PR.D	6.3503 %	4.3237 %	0.3902	Pfd-1 (low)n	71,877	28.5500	3 %	114,200	4.34
LON.PR.E	6.3047 %	4.2740 %	0.5335	Pfd-1 (low)n	47,401	28.5500	3 %	114,200	4.35
NA.PR.H	6.9204 %	4.1480 %	0.0000	Pfd-2n	49,366	28.9000	3 %	115,600	3.88
LB.PR.C	6.6929 %	5.3129 %	0.7130	Pfd-2 (low)	36,437	28.9500	3 %	115,800	4.54
CM.PR.K	6.0345 %	2.8366 %	-0.4315	Pfd-1 (low)n	190,945	29.0000	3 %	116,000	2.81
GWO.PR.B	6.3911 %	4.0310 %	0.2653	Pfd-1 (low)n	27,796	29.1500	3 %	116,600	4.34
PWF.PR.C	5.9932 %	3.7628 %	0.0000	Pfd-1 (low)n	52,037	29.2000	3 %	116,800	4.48
BNS.PR.E	6.1128 %	3.4601 %	0.3448	Pfd-1 (low)n	250,625	29.2500	3 %	117,000	4.27
RY.PR.J	6.0580 %	3.5967 %	0.2169	Pfd-1 (low)n	245,720	29.3000	3 %	117,200	4.70
CFS.PR.B	6.2305 %	3.5911 %	0.0000	Pfd-2 (high)n	76,259	29.5000	3 %	118,000	4.45
BNS.PR.H	5.6644 %	3.6147 %	-0.4319	Pfd-1 (low)n	214,753	29.8000	3 %	119,200	4.74
BNS.PR.F	5.8775 %	3.2272 %	-0.7457	Pfd-1 (low)n	192,399	30.2000	4 %	120,800	4.17
TD.PR.H	5.8678 %	3.0058 %	-1.2622	Pfd-1 (low)n	113,396	30.2500	4 %	121,000	3.99
BNS.PR.G	5.7851 %	3.3897 %	-0.6541	Pfd-1 (low)n	213,958	30.2500	4 %	121,000	4.55
GWO.PR.C	6.3855 %	3.9087 %	-0.2028	Pfd-1 (low)n	50,532	30.3500	4 %	121,400	4.22
BMO.PR.E	7.2347 %	1.9115 %	-0.9672	Pfd-1 (low)n	130,176	31.1000	4 %	124,400	2.90
RY.PR.H	7.2231 %	2.4763 %	-0.6686	Pfd-1 (low)n	216,330	31.1500	4 %	124,600	3.52
Cash							0 %	0	
Dividends Due							0 %	0	
Income 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 Disparity</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
		<u>Capital Gains Tax Due</u>						<u>0 %</u>	<u>0</u>
	<u>6.0164 %</u>	<u>3.7411 %</u>	<u>-0.0206</u>		<u>1,207,440</u>			<u>100</u>	<u>3,421,800</u>
									<u>4.33</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-10-31

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			
CM.PR.I	8.5047 %	3.8513 %	3.9442	Pfd-1(low)n	86,847	26.7500	24 %	107,000	0.56
TAU.PR.T	7.6364 %	-78.3020 %	-2.2051	Pfd-1(low)	33,766	27.5000	25 %	110,000	0.10
RY.PR.F	7.8671 %	1.9449 %	-0.9746	Pfd-1(low)n	106,179	28.6000	26 %	114,400	1.92
BMO.PR.D	7.8261 %	2.0735 %	-1.0073	Pfd-1(low)n	153,319	28.7500	26 %	115,000	1.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9525 %</u>	<u>-17.3391 %</u>	<u>-0.1072</u>		<u>95,846</u>		<u>100 %</u>	<u>446,400</u>	<u>1.12</u>

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