

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-07-31

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		-
						price	weight	YTW
NVA.PR.A	5.0990 %	3.4561 %	0.0000	Pfd-2	472,591	25.2500	16 %	17.76
TOC.PR.C	4.9020 %	3.4846 %	-0.2178	Pfd-2	445,756	25.5000	16 %	17.35
NT.PR.F	4.9038 %	3.0042 %	0.0000	Pfd-2(high)	460,455	26.0000	17 %	18.10
BBD.PR.B	5.2682 %	3.4599 %	-0.5598	Pfd-2	1,603,919	26.1000	17 %	17.12
BCE.PR.S	5.0575 %	3.0021 %	-0.8600	Pfd-2(high)	200,638	26.1000	17 %	18.17
CCS.PR.A	5.4762 %	4.8202 %	-3.4814	Pfd-2(low)	1,754,296	26.2500	17 %	4.31
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>5.1192 %</u>	<u>3.5401 %</u>	<u>-0.8634</u>		<u>827,453</u>		<u>100 %</u>	<u>15.44</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-07-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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>Yield</u>		<u>(at</u>	<u>Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>				<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>-</u>
							<u>price</u>		<u>YTW</u>
CAC.PR.A	5.2124 %	5.0588 %	1.8834	Pfd-1	17,397,540	25.9000	50 %	103,600	7.63
PIC.PR.A	5.4762 %	4.8465 %	0.0000	Pfd-2	94,057	15.7500	50 %	105,005	5.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3452 %</u>	<u>4.9520 %</u>	<u>0.9354</u>		<u>3,721,199</u>		<u>100 %</u>	<u>208,605</u>	<u>6.44</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Yield	(at Disparity	(at Disparity	Rating	Trading	-	Value	Duration
	Bid	Bid)	Bid)		Value	bid		YTW
						price	weight	
BNS.PR.D9.1043 %	2.9268 %	0.4592	Pfd-1(low)n	104,996	25.4000	3 %	101,600	0.24
W.PR.F4.7945 %	4.4717 %	0.0000	Pfd-2(low)	76,212	25.5500	3 %	102,200	3.95
CU.PR.V4.9906 %	2.1927 %	-0.0944	Pfd-1(low)	43,317	26.5500	3 %	106,200	1.66
NSI.PR.A5.6075 %	3.8256 %	0.0000	Pfd-2(low)	40,666	26.7500	3 %	107,000	2.88
CM.PR.N5.0858 %	4.5546 %	0.3629	Pfd-1(low)n	465,359	26.8000	3 %	107,200	6.08
NA.PR.I5.9743 %	4.8945 %	-0.1770	Pfd-2n	35,180	27.2000	3 %	108,800	3.45
CM.PR.M5.1949 %	4.5829 %	0.5794	Pfd-1(low)n	451,819	27.2000	3 %	108,800	7.72
BMO.PR.F5.0936 %	4.5032 %	0.4319	Pfd-1(low)n1,	278,948	27.2500	3 %	109,000	5.89
GWO.PR.A6.8681 %	2.2635 %	0.0122	Pfd-1(low)n	128,766	27.3000	3 %	109,200	1.57
CM.PR.L5.4307 %	4.6738 %	0.0000	Pfd-1(low)n	95,863	27.4000	3 %	109,600	7.05
BCE.PR.P5.8076 %	4.1935 %	0.3022	Pfd-2(high)	83,356	27.5500	3 %	110,200	4.27
LON.PR.E6.3158 %	4.4293 %	0.1724	Pfd-1(low)n	66,600	28.5000	4 %	114,000	4.52
LB.PR.C6.7867 %	5.6876 %	0.8968	Pfd-2(low)	31,825	28.5500	4 %	114,200	4.70
LON.PR.D6.3392 %	4.4007 %	0.3874	Pfd-1(low)n	89,317	28.6000	4 %	114,400	4.52
RY.PR.G7.4171 %	2.0671 %	-0.5302	Pfd-1(low)	104,193	28.6500	4 %	114,600	2.14
BNS.PR.H5.8713 %	4.4535 %	0.0428	Pfd-1(low)n	117,864	28.7500	4 %	115,000	4.89
CM.PR.K6.0764 %	3.3323 %	-0.4693	Pfd-1(low)n	122,704	28.8000	4 %	115,200	3.01
BNS.PR.E6.1976 %	3.9191 %	0.3810	Pfd-1(low)n	189,593	28.8500	4 %	115,400	4.44
PWF.PR.C6.0449 %	4.2769 %	0.0000	Pfd-1(low)n	55,792	28.9500	4 %	115,800	4.99
CFS.PR.B6.3270 %	4.0692 %	0.0000	Pfd-2(high)n	72,532	29.0500	4 %	116,200	4.61
RY.PR.J6.0892 %	4.0468 %	0.2874	Pfd-1(low)n	268,945	29.1500	4 %	116,600	5.22
BNS.PR.G5.9727 %	4.1948 %	0.0021	Pfd-1(low)n	151,829	29.3000	4 %	117,200	4.71
GWO.PR.B6.3367 %	3.9756 %	0.0000	Pfd-1(low)n	32,135	29.4000	4 %	117,600	4.52
BNS.PR.F6.0374 %	3.9977 %	-0.2262	Pfd-1(low)n	113,844	29.4000	4 %	117,600	4.34
TD.PR.H5.9265 %	3.4164 %	-1.0610	Pfd-1(low)n	93,416	29.9500	4 %	119,800	4.18
GWO.PR.C6.4600 %	4.3201 %	0.0000	Pfd-1(low)n	50,432	30.0000	4 %	120,000	4.39
BMO.PR.E7.2581 %	2.4452 %	-0.6645	Pfd-1(low)n	161,371	31.0000	4 %	124,000	3.09
RY.PR.H7.2000 %	2.7065 %	-0.8006	Pfd-1(low)n	169,795	31.2500	4 %	125,000	3.70
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>6.1758 %</u>	<u>3.8803 %</u>	<u>-0.0003</u>		<u>165,830</u>		<u>1003,172,400</u>	<u>4.18</u>

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HIMI Index - Floater
 HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-07-31

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
TFC.PR.A	3.7784 %	3.7878 %	0.9257	Pfd-2(low)	185,366	22.0000	13 %	88,000	17.80
MMF.PR.A	3.8427 %	3.8696 %	0.0000	Pfd-2	26,794	22.2500	13 %	89,000	17.67
TOC.PR.B	3.5372 %	3.5392 %	-1.2308	Pfd-2	51,883	23.5000	14 %	94,000	18.34
AL.PR.F	3.7500 %	3.7288 %	-0.1221	Pfd-2(low)	94,725	23.7500	14 %	95,000	17.93
PWF.PR.A	3.4349 %	3.4075 %	0.8102	Pfd-1(low)	100,727	24.2000	15 %	96,800	18.68
CM.PR.E	3.3106 %	3.2878 %	-0.1712	Pfd-1	38,947	24.7500	15 %	99,000	18.94
AL.PR.E	4.6844 %	-16.2301 %	2.8794	Pfd-2(low)	154,679	25.3500	15 %	101,400	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.7673 %</u>	<u>0.5643 %</u>	<u>0.4638</u>		<u>93,280</u>		<u>100 %</u>	<u>663,200</u>	<u>15.47</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-07-31

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
CM.PR.I	8.3948 %	3.6544 %	3.4780 Pfd-1(low)n		121,844	27.1000	24 %	108,400	0.80
TAU.PR.T	7.6364 %	-78.3020 %	-2.2026 Pfd-1(low)		44,638	27.5000	25 %	110,000	0.10
RY.PR.F	7.8947 %	2.7792 %	-0.3917 Pfd-1(low)n		97,356	28.5000	25 %	114,000	2.13
BMO.PR.D	7.7453 %	2.2672 %	-1.1387 Pfd-1(low)n		155,156	29.0500	26 %	116,200	2.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9135 %</u>	<u>-17.0236 %</u>	<u>-0.0942</u>		<u>105,318</u>		<u>100 %</u>	<u>448,600</u>	<u>1.28</u>

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