

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-08-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Trading	-	-	Value	Duration
				Value	bid	weight		-
					price			YTW
NVA.PR.A	5.0689 %	3.2538 %	0.4105	314,476	25.4000	16 %	101,600	18.03
TOC.PR.C	4.8924 %	3.2408 %	-0.8573	367,324	25.5500	16 %	102,200	17.71
NT.PR.F	4.9805 %	2.9009 %	-0.1543	565,196	25.6000	17 %	102,400	18.48
BBD.PR.B	5.2885 %	3.2462 %	-1.0045	1,060,330	26.0000	17 %	104,000	17.39
BCE.PR.S	5.0478 %	2.9148 %	-1.3450	195,782	26.1500	17 %	104,600	18.27
CCS.PR.A	5.4762 %	4.5107 %	-3.5196	979,256	26.2500	17 %	105,000	4.31
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.1275 %	3.3478 %	-1.0914	582,353		100 %	103,316	15.66

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-08-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average 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>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	5.2529 %	5.2161 %	2.0160	Pfd-1	3,432,382	25.7000	49 % 102,800	7.54
PIC.PR.A	5.4416 %	4.7971 %	0.0381	Pfd-2	85,061	15.8500	51 % 105,672	5.19
Cash							0 % 0	
Dividends Due							0 % 0	
Income Tax Due							0 % 0	
Capital Gains Tax Due							0 % 0	
	<u>5.3486 %</u>	<u>5.0037 %</u>	<u>1.0135</u>		<u>1,735,665</u>		<u>50 % 208,472</u>	<u>6.34</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-08-29

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		YTW
						price			
BNS.PR.D	9.0864 %	5.0858 %	0.2568	Pfd-1(low)n	95,442	25.4500	3 %	101,800	0.24
W.PR.F	4.7945 %	4.5635 %	0.0000	Pfd-2(low)	52,623	25.5500	3 %	102,200	3.87
CU.PR.V	5.1657 %	3.8315 %	0.9165	Pfd-1(low)	32,986	25.6500	3 %	102,600	1.75
CM.PR.N	5.1629 %	4.8406 %	0.7958	Pfd-1(low)n	304,297	26.4000	3 %	105,600	7.81
NSI.PR.A	5.6391 %	4.1372 %	0.0000	Pfd-2(low)	37,612	26.6000	3 %	106,400	2.80
CM.PR.M	5.2333 %	4.7283 %	0.8037	Pfd-1(low)	311,904	27.0000	3 %	108,000	7.63
BMO.PR.F	5.1407 %	4.5023 %	0.4775	Pfd-1(low)n	1,046,315	27.0000	3 %	108,000	5.89
NA.PR.I	5.9415 %	4.8445 %	-0.1599	Pfd-2n	52,002	27.3500	3 %	109,400	3.37
CM.PR.L	5.4406 %	4.7536 %	0.0169	Pfd-1(low)n	99,113	27.3500	3 %	109,400	6.96
GWO.PR.A	6.8431 %	2.1373 %	0.0000	Pfd-1(low)n	181,447	27.4000	3 %	109,600	1.49
BCE.PR.P	5.7866 %	4.1856 %	0.2364	Pfd-2(high)	78,810	27.6500	3 %	110,600	4.19
RY.PR.G	7.4171 %	2.1466 %	-0.4755	Pfd-1(low)	85,867	28.6500	4 %	114,600	2.06
PWF.PR.C	6.0976 %	4.2108 %	0.0000	Pfd-1(low)n	53,791	28.7000	4 %	114,800	4.99
LON.PR.D	6.2951 %	4.3208 %	0.1522	Pfd-1(low)n	93,162	28.8000	4 %	115,200	4.44
LB.PR.C	6.7045 %	5.5180 %	0.0000	Pfd-2(low)	36,127	28.9000	4 %	115,600	4.63
RY.PR.J	6.1207 %	4.2109 %	0.5695	Pfd-1(low)n	271,265	29.0000	4 %	116,000	5.13
CM.PR.K	6.0345 %	3.1845 %	-0.5393	Pfd-1(low)n	167,834	29.0000	4 %	116,000	2.93
LON.PR.E	6.2069 %	4.1133 %	0.0000	Pfd-1(low)n	60,776	29.0000	4 %	116,000	4.45
BNS.PR.H	5.8007 %	4.2730 %	-0.0380	Pfd-1(low)n	131,329	29.1000	4 %	116,400	4.82
BNS.PR.E	6.1443 %	3.7909 %	0.3027	Pfd-1(low)n	197,144	29.1000	4 %	116,400	4.37
CFS.PR.B	6.3053 %	4.0639 %	0.0000	Pfd-2(high)n	78,571	29.1500	4 %	116,600	4.53
GWO.PR.B	6.3584 %	4.1242 %	0.1146	Pfd-1(low)n	35,377	29.3000	4 %	117,200	4.44
BNS.PR.F	6.0580 %	4.1530 %	-0.0840	Pfd-1(low)n	106,202	29.3000	4 %	117,200	4.26
BNS.PR.G	5.9625 %	4.2295 %	0.0139	Pfd-1(low)n	155,871	29.3500	4 %	117,400	4.63
TD.PR.H	5.9365 %	3.5239 %	-0.9062	Pfd-1(low)n	127,962	29.9000	4 %	119,600	4.09
GWO.PR.C	6.3855 %	4.1279 %	-0.2695	Pfd-1(low)n	59,291	30.3500	4 %	121,400	4.32
BMO.PR.E	7.3770 %	2.4419 %	-0.6281	Pfd-1(low)n	121,874	30.5000	4 %	122,000	3.07
RY.PR.H	7.2000 %	2.7657 %	-0.6440	Pfd-1(low)n	180,040	31.2500	4 %	125,000	3.62
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1785 %</u>	<u>4.0108 %</u>	<u>0.0181</u>		<u>150,587</u>			<u>1003,171,000</u>	<u>4.18</u>

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HIMI Index - Floater

HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-08-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity)	Trading	Value	bid	weight	Value	Duration
	Bid	Bid)	Value	price				YTW
TFC.PR.A	3.7192 %	3.7357 %	1.5752	265,389	22.3500	13 %	89,400	17.85
MMF.PR.A	3.7582 %	3.7538 %	0.0000	23,981	22.7500	14 %	91,000	18.02
TOC.PR.B	3.5372 %	3.5493 %	-0.7673	67,984	23.5000	14 %	94,000	18.27
AL.PR.F	3.7500 %	3.7574 %	-0.0236	91,573	23.7500	14 %	95,000	17.87
PWF.PR.A	3.4563 %	3.4510 %	0.7553	99,645	24.0500	14 %	96,200	18.57
CM.PR.E	3.2973 %	3.2993 %	0.0000	30,288	24.8500	15 %	99,400	18.92
AL.PR.E	4.6752 %	-18.4213 %	2.9142	158,036	25.4000	15 %	101,600	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.7481 %</u>	<u>0.2318 %</u>	<u>0.6529</u>	<u>104,487</u>		<u>100 %</u>	<u>666,600</u>	<u>15.49</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-08-29

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	8.4259 %	4.5738 %	3.8774	Pfd-1(low)n	92,934	27.0000	24 %	108,000	0.72
TAU.PR.T	7.6923 %	-83.4463 %	-2.3628	Pfd-1(low)	42,899	27.3000	24 %	109,200	0.10
BMO.PR.D	7.8947 %	2.3374 %	-0.5133	Pfd-1(low)n	154,485	28.5000	26 %	114,000	1.97
RY.PR.F	7.7720 %	2.1192 %	-1.0595	Pfd-1(low)n	121,072	28.9500	26 %	115,800	2.06
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9418 %</u>	<u>-18.1353 %</u>	<u>-0.0458</u>		<u>103,698</u>		<u>100 %</u>	<u>447,000</u>	<u>1.23</u>

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