

HIMI Index - Floater

HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
TFC.PR.A	4.2628 %	4.3009 %	0.6972	126,457	19.5000	12 %	78,000	16.79
MMF.PR.A	3.7336 %	3.7585 %	-0.6673	28,242	22.9000	14 %	91,600	17.91
PWF.PR.A	3.5676 %	3.5392 %	0.4790	65,214	23.3000	14 %	93,200	18.38
TOC.PR.B	3.5222 %	3.5252 %	-1.9365	76,815	23.6000	14 %	94,400	18.38
AL.PR.F	3.7579 %	3.7358 %	-1.6479	81,351	23.7000	15 %	94,800	17.91
CM.PR.E	3.3444 %	3.3357 %	-0.0379	32,596	24.5000	15 %	98,000	18.86
AL.PR.E	4.6752 %	-4.9133 %	1.5534	171,298	25.4000	16 %	101,600	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.8344 %</u>	<u>2.3392 %</u>	<u>-0.2256</u>	<u>83,011</u>		<u>100 %</u>	<u>651,600</u>	<u>15.28</u>

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HIMI Index - Split Share
HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
PIC.PR.A	5.7309 %	5.7257 %	0.3762	179,174	15.0500	100 %	100,338	5.40
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.7309 %</u>	<u>5.7257 %</u>	<u>0.3762</u>	<u>179,174</u>		<u>100 %</u>	<u>100,338</u>	<u>5.40</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Value	Trading	-	-	Value	Duration
		Bid)		Value	bid	weight		-
					price			YTW
W.PR.F 4.9000 %	5.0239 %	0.0000	157,123	25.0000	3 %	100,000	4.13	
CM.PR.M 5.5412 %	5.4382 %	0.1608	450,114	25.5000	3 %	102,000	7.77	
BMO.PR.F 5.4431 %	5.3992 %	0.0749	6,903,029	25.5000	3 %	102,000	7.65	
CM.PR.N 5.3138 %	5.2201 %	-0.0831	2,338,596	25.6500	3 %	102,600	7.95	
BNS.PR.D 8.9806 %	3.2371 %	0.2666	113,927	25.7500	3 %	103,000	0.49	
W.PR.D 7.8295 %	-21.3369 %	-0.5217	28,497	25.8000	3 %	103,200	0.09	
CM.PR.L 5.7452 %	5.4964 %	0.0000	97,302	25.9000	3 %	103,600	7.12	
NSI.PR.A 5.7803 %	4.9681 %	0.0703	47,275	25.9500	3 %	103,800	3.07	
CU.PR.V 5.1060 %	3.7903 %	0.2828	51,369	25.9500	3 %	103,800	1.88	
NA.PR.I 6.2500 %	5.8196 %	0.0000	37,742	26.0000	3 %	104,000	5.83	
BCE.PR.P 6.0377 %	5.1704 %	0.5054	113,962	26.5000	3 %	106,000	4.42	
W.PR.E 6.4126 %	4.1188 %	-0.0266	31,119	26.9000	3 %	107,600	2.43	
GWO.PR.A 6.9444 %	3.5293 %	0.0000	101,450	27.0000	3 %	108,000	1.78	
NA.PR.H 7.2860 %	5.7068 %	0.4376	25,909	27.4500	3 %	109,800	4.20	
BNS.PR.H 6.1382 %	5.3210 %	0.0789	160,756	27.5000	3 %	110,000	6.55	
LON.PR.D 6.5333 %	5.1573 %	0.0080	81,423	27.7500	3 %	111,000	4.67	
CM.PR.K 6.3063 %	4.7174 %	-0.1693	98,984	27.7500	3 %	111,000	3.19	
LON.PR.E 6.4865 %	5.1067 %	0.3415	48,446	27.7500	3 %	111,000	4.67	
RY.PR.J 6.3620 %	4.9719 %	0.0000	119,036	27.9000	3 %	111,600	5.34	
CFS.PR.B 6.5643 %	5.1276 %	0.2706	61,039	28.0000	3 %	112,000	5.08	
BNS.PR.E 6.3857 %	4.8637 %	0.0000	110,484	28.0000	3 %	112,000	4.93	
GWO.PR.B 6.6536 %	5.3142 %	0.2998	34,290	28.0000	3 %	112,000	4.98	
LB.PR.C 6.9077 %	6.0354 %	0.1867	30,201	28.0500	3 %	112,200	6.08	
PWF.PR.C 6.2389 %	4.9863 %	0.0947	53,305	28.0500	3 %	112,200	5.12	
RY.PR.G 7.5488 %	3.3870 %	-0.2381	114,244	28.1500	3 %	112,600	2.34	
NA.PR.G 7.7571 %	5.6359 %	0.4186	26,487	28.2000	3 %	112,800	3.99	
BNS.PR.F 6.2832 %	5.0052 %	-0.0782	102,209	28.2500	3 %	113,000	4.49	
BNS.PR.G 6.1404 %	4.8601 %	-0.3870	160,894	28.5000	3 %	114,000	4.86	
TD.PR.H 6.1739 %	4.5101 %	-0.7521	93,951	28.7500	3 %	115,000	4.33	
GWO.PR.C 6.5695 %	4.8115 %	-0.2201	38,940	29.5000	3 %	118,000	4.55	
RY.PR.H 7.4875 %	4.0211 %	-0.3859	194,349	30.0500	3 %	120,200	3.86	
BMO.PR.E 7.2934 %	2.9554 %	-1.2939	184,402	30.8500	4 %	123,400	3.27	
Cash					0 %	0		
Dividends Due					0 %	0		

Ticker	Current Yield	Yield-to-Worst (at Bid)	Price Disparity	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
	Dividends Due						0 %	0
	Income Tax Due						0 %	0
	Capital Gains Tax Due						0 %	0
	6.4980 %	4.0483 %	-0.0292	362,468			100 3,503,400	4.40

HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading Value	bid price	weight	Value	Duration
		Bid)					YTW
NVA.PR.A	5.3646 %	4.1536 %	0.9421573,944	24.0000	24 %	96,000	16.69
TOC.PR.C	5.0813 %	4.2758 %	0.6806686,973	24.6000	25 %	98,400	16.17
NT.PR.F	5.1515 %	3.6097 %	0.4348418,331	24.7500	25 %	99,000	17.06
BCE.PR.S	5.2695 %	3.5831 %	0.2165288,363	25.0500	25 %	100,200	17.16
Cash					0 %	0	
Dividends Due					0 %	0	
Income Tax Due					0 %	0	
Capital Gains Tax Due					0 %	0	
	5.2160 %	3.9021 %	0.5644490,360		100 %	393,600	16.77

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HIMI Index - Perpetual (Premium)

HIMI Account Number: J0000007

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading	Value	bid	weight	Value	Duration
		Bid)			price			YTW
TAU.PR.T	7.7778 %	-64.1078 %	-1.5382	43,614	27.0000	24 %	108,000	0.10
CM.PR.I	8.2878 %	3.5399 %	1.2323	185,280	27.4500	25 %	109,800	1.03
RY.PR.F	8.0071 %	3.9343 %	-0.3464	110,856	28.1000	25 %	112,400	2.33
BMO.PR.D	7.8671 %	3.5859 %	-0.9710	115,635	28.6000	26 %	114,400	2.21
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	7.9847 %	-12.7812 %	-0.4068	114,131		100 %	444,600	1.44

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