

HIMI Index - F/F

HIMI Account Number: J0000002

Data Source : Transaction Files

Evaluation Date : 1997-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	(at Disparity)		Trading Value	bid price	weight		YTW
NVA.PR.A	5.3646 %	4.1536 %	0.9421	Pfd-2	573,944	24.0000	24 %	96,000	16.69
TOC.PR.C	5.0813 %	4.2758 %	0.6806	Pfd-2	686,973	24.6000	25 %	98,400	16.17
NT.PR.F	5.1515 %	3.6097 %	0.4348	Pfd-2(high)	418,331	24.7500	25 %	99,000	17.06
BCE.PR.S	5.2695 %	3.5831 %	0.2165	Pfd-2(high)	288,363	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 %	0.5644		490,360		100 %	393,600	16.77

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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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Rating	Trading		-	-	Value	Duration
		Bid)		Value		bid	weight		-
						price			YTW
PIC.PR.A	5.7309 %	5.7257 %	0.3762	Pfd-2	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	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	Bid)	Disparity	Rating	Trading Value	- bid weight	Value	Duration
						price		YTW
W.PR.F4.9000 %	5.0239 %	0.0000	Pfd-2(low)	157,123	25.0000	3 %	100,000	4.13
CM.PR.M5.5412 %	5.4382 %	0.1608	Pfd-1(low)n	450,114	25.5000	3 %	102,000	7.77
BMO.PR.F5.4431 %	5.3992 %	0.0749	Pfd-1(low)n	6,903,029	25.5000	3 %	102,000	7.65
CM.PR.N5.3138 %	5.2201 %	-0.0831	Pfd-1(low)n	2,338,596	25.6500	3 %	102,600	7.95
BNS.PR.D8.9806 %	3.2371 %	0.2666	Pfd-1(low)n	113,927	25.7500	3 %	103,000	0.49
CM.PR.L5.7452 %	5.4964 %	0.0000	Pfd-1(low)n	97,302	25.9000	3 %	103,600	7.12
NSI.PR.A5.7803 %	4.9681 %	0.0703	Pfd-2(low)	47,275	25.9500	3 %	103,800	3.07
CU.PR.V5.1060 %	3.7903 %	0.2828	Pfd-1(low)	51,369	25.9500	3 %	103,800	1.88
NA.PR.I6.2500 %	5.8196 %	0.0000	Pfd-2n	37,742	26.0000	3 %	104,000	5.83
BCE.PR.P6.0377 %	5.1704 %	0.5054	Pfd-2(high)	113,962	26.5000	3 %	106,000	4.42
W.PR.E6.4126 %	4.1188 %	-0.0266	Pfd-2(low)	31,119	26.9000	3 %	107,600	2.43
GWO.PR.A6.9444 %	3.5293 %	0.0000	Pfd-1(low)n	101,450	27.0000	3 %	108,000	1.78
BNS.PR.H6.1382 %	5.3210 %	0.0789	Pfd-1(low)n	160,756	27.5000	3 %	110,000	6.55
LON.PR.D6.5333 %	5.1573 %	0.0080	Pfd-1(low)n	81,423	27.7500	3 %	111,000	4.67
LON.PR.E6.4865 %	5.1067 %	0.3415	Pfd-1(low)n	48,446	27.7500	3 %	111,000	4.67
CM.PR.K6.3063 %	4.7174 %	-0.1693	Pfd-1(low)n	98,984	27.7500	3 %	111,000	3.19
RY.PR.J6.3620 %	4.9719 %	0.0000	Pfd-1(low)n	119,036	27.9000	4 %	111,600	5.34
BNS.PR.E6.3857 %	4.8637 %	0.0000	Pfd-1(low)n	110,484	28.0000	4 %	112,000	4.93
GWO.PR.B6.6536 %	5.3142 %	0.2998	Pfd-1(low)n	34,290	28.0000	4 %	112,000	4.98
CFS.PR.B6.5643 %	5.1276 %	0.2706	Pfd-2(high)n	61,039	28.0000	4 %	112,000	5.08
PWF.PR.C6.2389 %	4.9863 %	0.0947	Pfd-1(low)n	53,305	28.0500	4 %	112,200	5.12
RY.PR.G7.5488 %	3.3870 %	-0.2381	Pfd-1(low)	114,244	28.1500	4 %	112,600	2.34
NA.PR.G7.7571 %	5.6359 %	0.4186	Pfd-2n	26,487	28.2000	4 %	112,800	3.99
BNS.PR.F6.2832 %	5.0052 %	-0.0782	Pfd-1(low)n	102,209	28.2500	4 %	113,000	4.49
BNS.PR.G6.1404 %	4.8601 %	-0.3870	Pfd-1(low)n	160,894	28.5000	4 %	114,000	4.86
TD.PR.H6.1739 %	4.5101 %	-0.7521	Pfd-1(low)n	93,951	28.7500	4 %	115,000	4.33
GWO.PR.C6.5695 %	4.8115 %	-0.2201	Pfd-1(low)n	38,940	29.5000	4 %	118,000	4.55
RY.PR.H7.4875 %	4.0211 %	-0.3859	Pfd-1(low)n	194,349	30.0500	4 %	120,200	3.86
BMO.PR.E7.2934 %	2.9554 %	-1.2939	Pfd-1(low)n	184,402	30.8500	4 %	123,400	3.27
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains 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 Bid)</u>	<u>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>YTW</u>
						<u>price</u>			
	<u>6.4131 %</u>	<u>4.7451 %</u>	<u>-0.0370</u>		<u>396,670</u>			<u>1003,178,200</u>	<u>4.49</u>
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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	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
TFC.PR.A	4.2628 %	4.3009 %	0.6972	Pfd-2(low)	126,457	19.5000	10 %	78,000	16.79
MMF.PR.A	3.7336 %	3.7585 %	-0.6673	Pfd-2	28,242	22.9000	12 %	91,600	17.91
PWF.PR.A	3.5676 %	3.5392 %	0.4790	Pfd-1(low)	65,214	23.3000	12 %	93,200	18.38
TOC.PR.B	3.5222 %	3.5252 %	-1.9365	Pfd-2	76,815	23.6000	13 %	94,400	18.38
AL.PR.F	3.7579 %	3.7358 %	-1.6479	Pfd-2(low)	81,351	23.7000	13 %	94,800	17.91
POW.PR.F	3.4243 %	3.4305 %	-0.0151	Pfd-2(high)	19,586	48.5500	13 %	97,100	18.65
CM.PR.E	3.3444 %	3.3357 %	-0.0379	Pfd-1	32,596	24.5000	13 %	98,000	18.86
AL.PR.E	4.6752 %	-4.9133 %	1.5534	Pfd-2(low)	171,298	25.4000	14 %	101,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.7812 %</u>	<u>2.4808 %</u>	<u>-0.1983</u>		<u>74,786</u>		<u>100 %</u>	<u>748,700</u>	<u>15.71</u>

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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 (at Disparity)	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)			Trading Value	bid price	weight		YTW
TAU.PR.T	7.7778 %	-64.1078 %	-1.5382	Pfd-1(low)	43,614	27.0000	24 %	108,000	0.10
CM.PR.I	8.2878 %	3.5399 %	1.2323	Pfd-1(low)	n185,280	27.4500	25 %	109,800	1.03
RY.PR.F	8.0071 %	3.9343 %	-0.3464	Pfd-1(low)	n110,856	28.1000	25 %	112,400	2.33
BMO.PR.D	7.8671 %	3.5859 %	-0.9710	Pfd-1(low)	n115,635	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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