

HIMI Index - F/F

HIMI Account Number: J0000002

Data Source : Transaction Files

Evaluation Date : 1997-06-30

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
NVA.PR.A	5.1397 %	3.8472 %	0.1270	429,325	25.0500	16 %	100,200	16.98
TOC.PR.C	4.9505 %	3.9144 %	0.0615	534,087	25.2500	16 %	101,000	16.75
BBD.PR.B	5.3711 %	4.0064 %	0.0000	3,636,796	25.6000	17 %	102,400	16.20
NT.PR.F	4.9611 %	3.2605 %	-0.1692	347,210	25.7000	17 %	102,800	17.70
BCE.PR.S	5.1163 %	3.2052 %	-0.7774	179,927	25.8000	17 %	103,200	17.86
CCS.PR.A	5.5609 %	5.0810 %	-3.9012	3,586,920	25.8500	17 %	103,400	4.39
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.1843 %	3.8865 %	-0.7864	1,459,247		100 %	613,000	14.96

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HIMI Index - Split Share
HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Trading Value	bid price	weight	Value	Duration
							YTW
CAC.PR.A	5.3360 %	5.3113 %	1.3907	17,141,601	25.3000	50 % 101,200	7.69
PIC.PR.A	5.6006 %	5.4633 %	0.3573	99,858	15.4000	50 % 102,672	5.25
Cash					0 %	0	
Dividends Due					0 %	0	
Income Tax Due					0 %	0	
Capital Gains Tax Due					0 %	0	
	5.4693 %	5.3879 %	0.8703	8,559,215	100 %	203,872	6.46

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Disparity	Trading Value	- bid price	- weight	Value	Duration
								YTW
W.PR.F4.9000 %	4.9244 %	0.3166	76,223	25.0000	3 %	100,000	4.02	
BNS.PR.D9.0686 %	0.9772 %	0.2285	125,238	25.5000	3 %	102,000	0.33	
CU.PR.V5.1357 %	3.7471 %	0.0000	47,333	25.8000	3 %	103,200	1.73	
NSI.PR.A5.7471 %	4.5560 %	0.0000	34,738	26.1000	3 %	104,400	2.95	
CM.PR.M5.3321 %	4.8715 %	0.0000	462,327	26.5000	3 %	106,000	7.77	
CM.PR.N5.1241 %	4.6149 %	-0.1658	744,019	26.6000	3 %	106,400	6.16	
GWO.PR.A7.0356 %	3.6196 %	0.3297	104,621	26.6500	3 %	106,600	1.64	
BMO.PR.F5.1695 %	4.6897 %	0.0000	1,610,043	26.8500	3 %	107,400	5.96	
NA.PR.I6.0297 %	5.3501 %	0.0056	36,631	26.9500	3 %	107,800	5.69	
CM.PR.L5.5111 %	4.8269 %	0.0000	88,289	27.0000	3 %	108,000	7.12	
BCE.PR.P5.9041 %	4.4946 %	0.4275	92,125	27.1000	3 %	108,400	4.34	
LON.PR.E6.4401 %	4.7759 %	0.4711	64,545	27.9500	4 %	111,800	4.59	
BNS.PR.H5.9964 %	4.8064 %	0.2972	120,813	28.1500	4 %	112,600	4.96	
LON.PR.D6.4291 %	4.6291 %	0.4659	96,306	28.2000	4 %	112,800	4.60	
NA.PR.H7.0796 %	5.2216 %	0.5701	32,565	28.2500	4 %	113,000	4.05	
PWF.PR.C6.1728 %	4.6234 %	0.0794	54,782	28.3500	4 %	113,400	5.05	
CM.PR.K6.1620 %	3.6975 %	-0.3872	99,317	28.4000	4 %	113,600	3.09	
GWO.PR.B6.5483 %	4.8218 %	0.4846	28,289	28.4500	4 %	113,800	4.91	
BNS.PR.E6.2737 %	4.3303 %	0.0436	94,719	28.5000	4 %	114,000	4.86	
BNS.PR.G6.1082 %	4.5942 %	0.1014	134,364	28.6500	4 %	114,600	4.78	
BNS.PR.F6.1739 %	4.4320 %	0.0000	107,248	28.7500	4 %	115,000	4.41	
RY.PR.G7.3276 %	2.2734 %	-0.6243	101,551	29.0000	4 %	116,000	2.19	
RY.PR.J6.1207 %	4.3781 %	0.0602	193,569	29.0000	4 %	116,000	5.21	
CFS.PR.B6.3270 %	4.5454 %	0.1433	80,290	29.0500	4 %	116,200	4.94	
GWO.PR.C6.6143 %	4.7727 %	0.4617	63,634	29.3000	4 %	117,200	4.46	
TD.PR.H6.0169 %	4.0668 %	-0.5132	101,196	29.5000	4 %	118,000	4.18	
RY.PR.H7.2581 %	3.3533 %	-0.3941	132,193	31.0000	4 %	124,000	3.71	
BMO.PR.E7.2581 %	2.3798 %	-0.9827	189,606	31.0000	4 %	124,000	3.18	
Cash					0 %	0		
Dividends Due					0 %	0		
Income Tax Due					0 %	0		
Capital Gains Tax Due					0 %	0		
6.2750 %	4.2213 %	0.0426	179,800		100 %	3,126,200	4.32	

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HIMI Index - Floater
HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-06-30

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	4.1877 %	4.1915 %	1.3421	101,085	19.8500	12 %	79,400	17.02
MMF.PR.A	3.7748 %	3.7985 %	-0.0867	30,155	22.6500	14 %	90,600	17.91
TOC.PR.B	3.5753 %	3.5522 %	-1.1604	60,504	23.2500	14 %	93,000	18.32
PWF.PR.A	3.5222 %	3.5304 %	0.7678	62,472	23.6000	14 %	94,400	18.34
AL.PR.F	3.7343 %	3.7541 %	-0.4808	86,430	23.8500	15 %	95,400	17.82
CM.PR.E	3.3308 %	3.2941 %	-0.3187	36,992	24.6000	15 %	98,400	18.96
AL.PR.E	4.6569 %	-22.7131 %	2.2426	145,198	25.5000	16 %	102,000	0.09
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	3.8250 %	-0.4499 %	0.3288	74,982		100 %	653,200	15.28

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HIMI Index - Perpetual (Premium)

HIMI Account Number: J0000007

Data Source : Transaction Files

Evaluation Date : 1997-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading		-	-	Value	Duration
		Bid)	Value		bid	weight		-
					price			YTW
TAU.PR.T	7.7778 %	-69.6426 %	-1.3805	30,025	27.0000	24 %	108,000	0.10
CM.PR.I	8.3948 %	3.3045 %	3.3487	154,315	27.1000	24 %	108,400	0.89
BMO.PR.D	7.8261 %	2.6740 %	-0.8131	151,978	28.7500	26 %	115,000	2.09
RY.PR.F	7.7720 %	2.8508 %	-0.8303	98,972	28.9500	26 %	115,800	2.17
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	7.9383 %	-14.5921 %	0.0542	109,367		100 %	447,200	1.34

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