

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1997-05-30

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	weight		YTW
						price			
NVA.PR.A	5.2126 %	3.8302 %	-0.2081	Pfd-2	513,643	24.7000	20 %	98,800	17.08
NT.PR.F	5.1205 %	3.4479 %	-0.0287	Pfd-2(high)	400,236	24.9000	20 %	99,600	17.48
TOC.PR.C	5.0000 %	4.0444 %	-0.3289	Pfd-2	615,590	25.0000	20 %	100,000	16.45
BBD.PR.B	5.4890 %	4.6857 %	2.2565	Pfd-2	7,569,407	25.0500	20 %	100,200	15.37
BCE.PR.S	5.1969 %	3.3612 %	-0.6140	Pfd-2(high)	255,248	25.4000	20 %	101,600	17.45
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>5.2039 %</u>	<u>3.8730 %</u>	<u>0.2147</u>		<u>1,872,367</u>		<u>100 %</u>	<u>500,200</u>	<u>16.77</u>

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HIMI Index - Split Share  
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-to-Worst</u>	<u>Price</u>	<u>DBRS Rating</u>	<u>Average Trading</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market Value</u>	<u>Modified Duration</u>
	<u>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>-</u>	<u>-</u>
						<u>price</u>			<u>YTW</u>
PIC.PR.A	5.6373 %	5.5001 %	0.0956	Pfd-2	135,433	15.3000	100 %	102,005	5.33
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.6373 %</u>	<u>5.5001 %</u>	<u>0.0956</u>		<u>135,433</u>		<u>100 %</u>	<u>102,005</u>	<u>5.33</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Yield Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid weight price	Value	Duration
								YTW
W.PR.F	4.7573 %	4.3888 %	-0.6485	Pfd-2(low)	129,672	25.7500	3 % 103,000	4.07
BNS.PR.D	8.9458 %	2.9304 %	0.2666	Pfd-1(low)n	131,528	25.8500	3 % 103,400	0.41
CM.PR.N	5.2625 %	5.1498 %	-0.1396	Pfd-1(low)n	1,144,708	25.9000	3 % 103,600	7.88
CU.PR.V	5.0962 %	3.1442 %	-0.0082	Pfd-1(low)	41,754	26.0000	3 % 104,000	1.82
W.PR.D	7.7395 %	-26.7247 %	-0.6634	Pfd-2(low)	23,983	26.1000	3 % 104,400	0.09
NSI.PR.A	5.7143 %	4.7156 %	0.0000	Pfd-2(low)	39,355	26.2500	3 % 105,000	2.99
BMO.PR.F	5.2776 %	4.9272 %	-0.5334	Pfd-1(low)n	3,337,060	26.3000	3 % 105,200	7.70
CM.PR.M	5.3726 %	5.0901 %	-0.1479	Pfd-1(low)n	372,362	26.3000	3 % 105,200	7.73
NA.PR.I	6.0861 %	5.3965 %	-0.3352	Pfd-2n	36,490	26.7000	3 % 106,800	4.30
CM.PR.L	5.5626 %	5.0970 %	-0.0442	Pfd-1(low)n	86,469	26.7500	3 % 107,000	7.08
BCE.PR.P	5.9259 %	4.8328 %	0.2742	Pfd-2(high)	90,065	27.0000	3 % 108,000	4.35
GWO.PR.A	6.9188 %	3.4805 %	0.0000	Pfd-1(low)n	108,446	27.1000	3 % 108,400	1.70
W.PR.E	6.3303 %	3.7077 %	-0.3466	Pfd-2(low)	23,290	27.2500	3 % 109,000	2.35
LB.PR.C	7.0203 %	6.3925 %	0.8769	Pfd-2(low)	22,915	27.6000	3 % 110,400	5.97
PWF.PR.C	6.2724 %	4.8624 %	0.0000	Pfd-1(low)n	51,597	27.9000	3 % 111,600	5.13
NA.PR.H	7.1429 %	5.3325 %	0.0000	Pfd-2n	28,505	28.0000	3 % 112,000	4.13
CM.PR.K	6.2278 %	4.4346 %	-0.2843	Pfd-1(low)n	94,522	28.1000	3 % 112,400	3.11
LON.PR.E	6.3943 %	4.8828 %	0.2638	Pfd-1(low)n	47,445	28.1500	3 % 112,600	4.60
BNS.PR.H	5.9858 %	4.9906 %	-0.1352	Pfd-1(low)n	126,962	28.2000	3 % 112,800	4.97
BNS.PR.E	6.3404 %	4.7976 %	0.1786	Pfd-1(low)n	94,245	28.2000	3 % 112,800	4.86
LON.PR.D	6.4177 %	4.8558 %	0.2308	Pfd-1(low)n	72,699	28.2500	3 % 113,000	4.60
CFS.PR.B	6.4605 %	4.8892 %	0.0000	Pfd-2(high)n	57,043	28.4500	3 % 113,800	5.01
RY.PR.G	7.4561 %	2.9597 %	-0.4307	Pfd-1(low)	133,762	28.5000	3 % 114,000	2.27
GWO.PR.B	6.5368 %	5.0375 %	0.4316	Pfd-1(low)n	26,816	28.5000	3 % 114,000	4.91
NA.PR.G	7.6620 %	5.4345 %	0.0000	Pfd-2n	21,124	28.5500	3 % 114,200	3.91
BNS.PR.F	6.1955 %	4.7761 %	-0.2179	Pfd-1(low)n	102,068	28.6500	3 % 114,600	4.42
BNS.PR.G	6.1082 %	4.8325 %	-0.2514	Pfd-1(low)n	142,109	28.6500	3 % 114,600	4.78
RY.PR.J	6.1847 %	4.5067 %	-0.2404	Pfd-1(low)n	125,710	28.7000	3 % 114,800	5.28
TD.PR.H	6.1632 %	4.5560 %	-0.5032	Pfd-1(low)n	97,137	28.8000	3 % 115,200	4.25
GWO.PR.C	6.5695 %	4.9000 %	0.0000	Pfd-1(low)n	68,777	29.5000	3 % 118,000	4.46
BMO.PR.E	7.4013 %	2.9222 %	-0.9382	Pfd-1(low)n	216,622	30.4000	3 % 121,600	3.25
RY.PR.H	7.3770 %	3.7113 %	-0.5329	Pfd-1(low)n	163,506	30.5000	3 % 122,000	3.78
Cash							0 %	0
Dividends Due							0 %	0



HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1997-05-30

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
TFC.PR.A	4.2303 %	4.2828 %	0.7028	Pfd-2(low)	108,418	19.6500	12 %	78,600	16.77
MMF.PR.A	3.8427 %	3.8965 %	-0.0971	Pfd-2	26,886	22.2500	14 %	89,000	17.60
AL.PR.F	3.7738 %	3.7812 %	-1.4837	Pfd-2(low)	105,087	23.6000	14 %	94,400	17.81
TOC.PR.B	3.5148 %	3.5277 %	-2.0400	Pfd-2	60,002	23.6500	15 %	94,600	18.32
PWF.PR.A	3.5000 %	3.4981 %	0.5073	Pfd-1(low)	69,777	23.7500	15 %	95,000	18.47
CM.PR.E	3.3106 %	3.3142 %	0.0000	Pfd-1	35,967	24.7500	15 %	99,000	18.88
AL.PR.E	4.7030 %	-11.7548 %	1.6447	Pfd-2(low)	159,814	25.2500	16 %	101,000	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>1.3003 %</u>	<u>-0.1107</u>		<u>81,095</u>		<u>100 %</u>	<u>651,600</u>	<u>15.24</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1997-05-30

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
TAU.PR.T	7.8505 %	-67.8887 %	-0.9561	Pfd-1(low)	32,764	26.7500	24 %	107,000	0.10
CM.PR.I	8.3181 %	4.2324 %	2.0921	Pfd-1(low)n	161,507	27.3500	25 %	109,400	0.95
BMO.PR.D	7.9505 %	3.3005 %	-0.7260	Pfd-1(low)n	132,309	28.3000	25 %	113,200	2.17
RY.PR.F	7.8125 %	2.9754 %	-1.2281	Pfd-1(low)n	95,644	28.8000	26 %	115,200	2.26
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9811 %</u>	<u>-13.6796 %</u>	<u>-0.2183</u>		<u>106,048</u>		<u>100 %</u>	<u>444,800</u>	<u>1.39</u>

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