

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1996-01-31

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		YTW
						price			
TFC.PR.A	7.6316 %	7.7585 %	0.7484 Pfd-2 (low)		67,003	16.6250	9 %	66,500	11.60
PWF.PR.A	5.7670 %	5.7631 %	-0.9320 Pfd-1 (low)		111,136	22.0000	12 %	88,000	14.24
TOC.PR.B	5.7022 %	5.7564 %	-2.2180 Pfd-2		75,823	22.2500	12 %	89,000	14.20
CT.PR.A	5.3587 %	5.4013 %	-2.5716 Pfd-1 (low)		13,243	23.0000	13 %	92,000	14.76
AL.PR.F	5.9103 %	5.9394 %	-3.8734 Pfd-2 (low)		63,995	23.0000	13 %	92,000	13.99
CM.PR.E	5.2937 %	5.3133 %	-0.7469 Pfd-1		47,178	23.6250	13 %	94,500	14.96
BNS.PR.A	5.3704 %	5.4025 %	-0.0562 Pfd-1		150,953	23.6250	13 %	94,500	14.79
AL.PR.E	7.1429 %	1.2694 %	0.0000 Pfd-2 (low)		420,922	25.3750	14 %	101,500	0.24
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9777 %</u>	<u>5.1814 %</u>	<u>-1.2514</u>		<u>124,703</u>		<u>100 %</u>	<u>718,000</u>	<u>12.21</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1996-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
NA.PR.I	6.5657 %	6.6718 %	0.6065	Pfd-2n	98,960	24.7500	3 %	99,000	6.52
CM.PR.L	5.9224 %	5.9389 %	0.4138	Pfd-1 (low)n	10,019,463	25.1250	3 %	100,500	7.77
NSI.PR.A	5.9113 %	5.7953 %	-0.3596	Pfd-2 (low)	116,166	25.3750	3 %	101,500	4.03
CU.PR.V	5.2217 %	5.1367 %	-0.4341	Pfd-1 (low)	50,513	25.3750	3 %	101,500	3.08
TRP.PR.R	5.8333 %	5.5145 %	-1.0726	Pfd-2 (low)	770,271	51.0000	3 %	102,000	4.21
LB.PR.C	7.4523 %	7.3725 %	0.9402	Pfd-2 (low)	349,522	26.0000	3 %	104,000	6.60
BCE.PR.P	6.1244 %	5.6570 %	0.5095	Pfd-2 (high)	366,902	26.1250	3 %	104,500	5.27
LB.PR.B	7.3813 %	7.2251 %	0.3273	Pfd-2 (low)	89,270	26.2500	3 %	105,000	6.62
W.PR.E	6.5403 %	5.5313 %	-0.4469	Pfd-2 (low)	18,312	26.3750	3 %	105,500	3.41
CH.PR.A	6.5094 %	5.7127 %	0.0000	Pfd-2 (high)	35,368	26.5000	3 %	106,000	4.51
NA.PR.H	7.5117 %	6.7176 %	0.7211	Pfd-2n	42,664	26.6250	3 %	106,500	4.98
BNS.PR.H	6.3103 %	5.8614 %	0.1192	Pfd-1 (low)n	266,284	26.7500	3 %	107,000	7.20
BNS.PR.G	6.5421 %	6.0851 %	0.3662	Pfd-1 (low)n	172,662	26.7500	3 %	107,000	6.99
LON.PR.E	6.7290 %	6.1063 %	0.4014	Pfd-1 (low)n	48,937	26.7500	3 %	107,000	5.44
LON.PR.D	6.7460 %	6.0709 %	0.1963	Pfd-1 (low)n	31,765	26.8750	3 %	107,500	5.44
GWO.PR.A	6.9767 %	5.1597 %	0.0000	Pfd-1 (low)n	35,285	26.8750	3 %	107,500	2.80
GWO.PR.B	6.9000 %	6.2521 %	0.5539	Pfd-1 (low)n	25,892	27.0000	3 %	108,000	5.70
BNS.PR.E	6.6222 %	5.8514 %	0.0706	Pfd-1 (low)n	98,267	27.0000	3 %	108,000	5.69
RY.PR.J	6.5741 %	5.7930 %	0.0000	Pfd-1 (low)n	146,650	27.0000	3 %	108,000	6.08
W.PR.D	7.4470 %	-68.1101 %	-1.8730	Pfd-2 (low)	59,404	27.1250	3 %	108,500	0.10
BNS.PR.F	6.5138 %	5.8634 %	0.0000	Pfd-1 (low)n	130,732	27.2500	3 %	109,000	6.73
TD.PR.H	6.4840 %	5.7850 %	-0.1586	Pfd-1 (low)n	90,553	27.3750	3 %	109,500	6.74
BNS.PR.D	8.4475 %	3.6961 %	-0.0345	Pfd-1 (low)n	133,392	27.3750	3 %	109,500	1.62
PWF.PR.C	6.3927 %	5.6829 %	-0.0870	Pfd-1 (low)n	40,563	27.3750	3 %	109,500	5.87
CM.PR.K	6.3927 %	5.4936 %	-0.4845	Pfd-1 (low)n	136,926	27.3750	3 %	109,500	5.89
CFS.PR.B	6.7142 %	5.8257 %	0.0000	Pfd-2 (high)n	73,814	27.3750	3 %	109,500	5.83
GWO.PR.C	6.8602 %	6.0335 %	0.0000	Pfd-1 (low)n	33,601	28.2500	4 %	113,000	6.67
RY.PR.G	7.4890 %	4.6707 %	-0.4373	Pfd-1 (low)	39,437	28.3750	4 %	113,500	3.31
RY.PR.H	7.5314 %	5.0323 %	-0.5670	Pfd-1 (low)n	85,287	29.8750	4 %	119,500	4.68
BMO.PR.E	7.4074 %	4.6070 %	-0.8184	Pfd-1 (low)n	77,170	30.3750	4 %	121,500	4.12
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration	YTW
TAU.PR.T	7.8873 %	-51.8298 %	-0.7554 Pfd-1(low)	44,670	26.6250	19 %	106,500	0.09	
CM.PR.J	8.0822 %	5.7318 %	1.3748 Pfd-1(low)	83,351	27.3750	20 %	109,500	0.88	
RY.PR.F	7.9646 %	5.2782 %	-0.2631 Pfd-1(low)n	39,003	28.2500	20 %	113,000	3.28	
CM.PR.I	7.9130 %	4.0185 %	-0.5926 Pfd-1(low)n	84,483	28.7500	21 %	115,000	2.12	
BMO.PR.D	7.7922 %	4.9289 %	-0.8908 Pfd-1(low)n	98,221	28.8750	21 %	115,500	3.16	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>7.9267 %</u>	<u>-5.8345 %</u>	<u>-0.2336</u>	<u>70,334</u>		<u>100 %</u>	<u>559,500</u>	<u>1.94</u>	

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