

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-03-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Rating	Trading	Value	bid	weight	Value	Duration
		Bid)				price			YTW
TFC.PR.A	7.0000 %	7.0413 %	0.9183	Pfd-2(low)	104,188	16.8750	11 %	67,500	12.49
TOC.PR.B	5.3693 %	5.3685 %	-2.0739	Pfd-2	67,460	22.0000	14 %	88,000	14.84
PWF.PR.A	5.3090 %	5.3643 %	-0.7790	Pfd-1(low)	121,310	22.2500	14 %	89,000	14.80
AL.PR.F	5.5632 %	5.6381 %	-2.8137	Pfd-2(low)	62,008	22.7500	15 %	91,000	14.32
BNS.PR.A	5.0535 %	5.0392 %	-0.4738	Pfd-1	168,072	23.3750	15 %	93,500	15.42
CM.PR.E	4.8770 %	4.8514 %	-1.3503	Pfd-1	61,323	23.8750	15 %	95,500	15.78
AL.PR.E	6.6832 %	-11.7543 %	0.0000	Pfd-2(low)	223,048	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	
	5.6547 %	2.6946 %	-0.9899		117,518		100 %	625,500	12.35

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-03-29

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	Value	Duration
						weight		YTW
CM.PR.L 6.1679 %	6.4018 %	0.3505	Pfd-1(low)n2	161,740	24.1250	3 %	96,500	7.66
NA.PR.I 6.6667 %	7.0837 %	0.7734	Pfd-2n	77,055	24.3750	3 %	97,500	6.32
CU.PR.V 5.2736 %	5.3045 %	-0.5206	Pfd-1(low)	40,007	25.1250	4 %	100,500	2.89
TRP.PR.R 5.8765 %	5.5516 %	-1.2684	Pfd-2(low)	168,643	50.6250	4 %	101,250	4.11
NSI.PR.A 5.9113 %	5.6492 %	-0.4677	Pfd-2(low)	84,446	25.3750	4 %	101,500	3.93
BCE.PR.P 6.2745 %	6.0058 %	0.4839	Pfd-2(high)	241,456	25.5000	4 %	102,000	5.18
LB.PR.B 7.5247 %	7.4041 %	0.6214	Pfd-2(low)	42,768	25.7500	4 %	103,000	6.57
LB.PR.C 7.4883 %	7.3291 %	0.6263	Pfd-2(low)	95,622	25.8750	4 %	103,500	6.58
BNS.PR.H 6.4923 %	6.1662 %	0.1550	Pfd-1(low)n	213,065	26.0000	4 %	104,000	7.12
LON.PR.E 6.8571 %	6.3288 %	0.4957	Pfd-1(low)n	45,926	26.2500	4 %	105,000	5.36
NA.PR.H 7.6190 %	7.2395 %	1.0276	Pfd-2n	34,887	26.2500	4 %	105,000	4.80
BNS.PR.G 6.6351 %	6.1856 %	0.1830	Pfd-1(low)n	123,604	26.3750	4 %	105,500	6.94
PWF.PR.C 6.6351 %	6.2090 %	0.3867	Pfd-1(low)n	47,971	26.3750	4 %	105,500	5.78
CH.PR.A 6.5403 %	5.6548 %	0.0000	Pfd-2(high)	27,031	26.3750	4 %	105,500	4.43
BNS.PR.F 6.7299 %	6.2460 %	0.1715	Pfd-1(low)n	105,620	26.3750	4 %	105,500	6.64
BNS.PR.E 6.7472 %	6.0445 %	0.1846	Pfd-1(low)n	88,067	26.5000	4 %	106,000	5.62
GWO.PR.A 7.0755 %	5.4104 %	0.0000	Pfd-1(low)n	42,321	26.5000	4 %	106,000	2.76
CM.PR.K 6.5728 %	5.8510 %	-0.2049	Pfd-1(low)n	129,234	26.6250	4 %	106,500	5.81
RY.PR.J 6.6355 %	6.1083 %	0.2229	Pfd-1(low)n	116,951	26.7500	4 %	107,000	5.90
W.PR.D 7.5163 %	-66.4714 %	-1.7995	Pfd-2(low)	78,023	26.8750	4 %	107,500	0.10
GWO.PR.C 7.1778 %	6.6160 %	0.8210	Pfd-1(low)n	29,713	27.0000	4 %	108,000	6.56
BNS.PR.D 8.5648 %	3.5544 %	-0.0975	Pfd-1(low)n	180,081	27.0000	4 %	108,000	1.49
CFS.PR.B 6.7760 %	6.1534 %	0.3246	Pfd-2(high)n	52,394	27.1250	4 %	108,500	5.65
TD.PR.H 6.4253 %	5.7844 %	-0.5054	Pfd-1(low)n	136,508	27.6250	4 %	110,500	6.59
RY.PR.G 7.4236 %	4.6245 %	-0.6160	Pfd-1(low)	53,848	28.6250	4 %	114,500	3.15
RY.PR.H 7.5630 %	5.3034 %	-0.4083	Pfd-1(low)n	100,467	29.7500	4 %	119,000	4.51
BMO.PR.E 7.4074 %	4.3182 %	-1.3480	Pfd-1(low)n	104,497	30.3750	4 %	121,500	4.05
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
6.8537 %	3.2030 %	-0.0292		164,129		100.2,864,750	5.03	

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HIMI Index - Perpetual (Premium)

HIMI Account Number: J0000007

Data Source : Transaction Files

Evaluation Date : 1996-03-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	Disparity		Trading Value	bid price	weight		YTW
TAU.PR.T	7.8505 %	-62.4307 %	-1.1365	Pfd-1(low)	25,549	26.7500	19 %	107,000	0.10
CM.PR.J	8.1944 %	6.0961 %	1.4112	Pfd-1(low)	70,669	27.0000	19 %	108,000	0.74
BMO.PR.D	7.9646 %	5.2548 %	-0.4002	Pfd-1(low)n	99,092	28.2500	20 %	113,000	3.06
RY.PR.F	7.8947 %	5.2608 %	-0.4729	Pfd-1(low)n	52,439	28.5000	21 %	114,000	3.12
CM.PR.I	7.9825 %	3.7798 %	-0.6363	Pfd-1(low)n	123,328	28.5000	21 %	114,000	2.00
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9766 %</u>	<u>-7.9088 %</u>	<u>-0.2533</u>		<u>74,822</u>		<u>100 %</u>	<u>556,000</u>	<u>1.83</u>

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