

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	Disparity		Value	- bid price	- weight		YTW
TFC.PR.A	6.7708 %	6.8669 %	1.3712	Pfd-2(low)	93,743	16.8000	11 %	67,200	12.68
TOC.PR.B	5.2299 %	5.2686 %	-1.6646	Pfd-2	72,055	21.7500	14 %	87,000	14.98
PWF.PR.A	5.0781 %	5.0626 %	-0.8761	Pfd-1(low)	143,591	22.4000	14 %	89,600	15.37
AL.PR.F	5.3689 %	5.3700 %	-2.8263	Pfd-2(low)	66,204	22.7000	15 %	90,800	14.83
BNS.PR.A	4.8097 %	4.8300 %	-0.4770	Pfd-1	143,357	23.6500	15 %	94,600	15.77
CM.PR.E	4.7211 %	4.7319 %	-1.1470	Pfd-1	46,558	23.7500	15 %	95,000	15.98
AL.PR.E	6.3976 %	0.3014 %	0.1339	Pfd-2(low)	162,673	25.4000	16 %	101,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4426 %</u>	<u>4.4712 %</u>	<u>-0.8442</u>		<u>105,397</u>		<u>100 %</u>	<u>625,800</u>	<u>12.62</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading Value	- bid weight	Value	Duration
		Bid)				price		YTW
NA.PR.I	6.6872 %	6.9630 %	0.8438	Pfd-2n	69,667	24.3000	3 % 97,200	6.35
CM.PR.L	5.9759 %	6.0531 %	0.4241	Pfd-1(low)n	1,154,343	24.9000	3 % 99,600	7.62
CU.PR.V	5.2684 %	5.4344 %	-1.0865	Pfd-1(low)	39,147	25.1500	3 % 100,600	2.80
TRP.PR.R	5.8794 %	5.6848 %	-0.3953	Pfd-2(low)	79,165	50.6000	4 % 101,200	4.02
NSI.PR.A	5.9055 %	5.7519 %	-0.0829	Pfd-2(low)	76,761	25.4000	4 % 101,600	3.84
LB.PR.C	7.5247 %	7.5042 %	0.4810	Pfd-2(low)	65,193	25.7500	4 % 103,000	6.47
BCE.PR.P	6.2136 %	5.9147 %	0.7596	Pfd-2(high)	197,591	25.7500	4 % 103,000	5.10
LB.PR.B	7.5101 %	7.4737 %	0.7808	Pfd-2(low)	33,753	25.8000	4 % 103,200	6.48
BNS.PR.H	6.4798 %	6.2153 %	0.6789	Pfd-1(low)n	217,493	26.0500	4 % 104,200	7.03
NA.PR.H	7.5614 %	6.8068 %	0.9494	Pfd-2n	25,405	26.4500	4 % 105,800	4.82
CM.PR.K	6.5913 %	5.9908 %	0.1215	Pfd-1(low)n	112,323	26.5500	4 % 106,200	5.71
BNS.PR.G	6.5666 %	6.1110 %	0.3316	Pfd-1(low)n	129,353	26.6500	4 % 106,600	6.86
RY.PR.J	6.6604 %	5.9809 %	0.1627	Pfd-1(low)n	114,185	26.6500	4 % 106,600	5.92
CH.PR.A	6.4486 %	5.4395 %	-0.0005	Pfd-2(high)	22,486	26.7500	4 % 107,000	4.35
BNS.PR.F	6.6355 %	6.1110 %	0.2781	Pfd-1(low)n	100,705	26.7500	4 % 107,000	6.57
LON.PR.E	6.7164 %	6.0353 %	0.4647	Pfd-1(low)n	44,218	26.8000	4 % 107,200	5.29
GWO.PR.A	6.9832 %	5.0274 %	0.0553	Pfd-1(low)n	54,721	26.8500	4 % 107,400	2.61
PWF.PR.C	6.4815 %	5.8873 %	0.0000	Pfd-1(low)n	40,402	27.0000	4 % 108,000	5.71
BNS.PR.E	6.6222 %	5.7976 %	0.0725	Pfd-1(low)n	80,003	27.0000	4 % 108,000	5.54
TD.PR.H	6.5741 %	5.9613 %	0.0000	Pfd-1(low)n	118,216	27.0000	4 % 108,000	6.59
BNS.PR.D	8.5175 %	3.3785 %	-0.1447	Pfd-1(low)n	221,247	27.1500	4 % 108,600	1.41
W.PR.D	7.4265 %	-70.4807 %	-1.9562	Pfd-2(low)	78,732	27.2000	4 % 108,800	0.10
CFS.PR.B	6.6836 %	5.6985 %	-0.0542	Pfd-2(high)n	54,303	27.5000	4 % 110,000	5.69
RY.PR.G	7.6029 %	4.9111 %	-0.1102	Pfd-1(low)	42,736	27.9500	4 % 111,800	3.12
GWO.PR.C	6.8602 %	5.9976 %	-0.0166	Pfd-1(low)n	29,026	28.2500	4 % 113,000	5.16
RY.PR.H	7.6792 %	5.3273 %	-0.1378	Pfd-1(low)n	89,337	29.3000	4 % 117,200	4.50
BMO.PR.E	7.4751 %	4.6463 %	-0.6720	Pfd-1(low)n	106,043	30.1000	4 % 120,400	3.95
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
6.8145 %	2.9492 %	0.0553			123,114		100 2,881,200	4.93

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-04-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration
	Bid	(at Bid)	Disparity						YTW
TAU.PR.T	7.8505 %	-56.1904 %	-1.1674	Pfd-1(low)	20,969	26.7500	19 %	107,000	0.10
CM.PR.J	8.1193 %	5.4782 %	1.0259	Pfd-1(low)	68,431	27.2500	20 %	109,000	0.65
RY.PR.F	8.0214 %	5.2684 %	-0.5053	Pfd-1(low)n	46,088	28.0500	20 %	112,200	3.09
BMO.PR.D	7.8809 %	5.0496 %	-0.9293	Pfd-1(low)n	101,451	28.5500	21 %	114,200	2.97
CM.PR.I	7.9545 %	3.7681 %	-0.7294	Pfd-1(low)n	171,787	28.6000	21 %	114,400	1.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9652 %</u>	<u>-6.8542 %</u>	<u>-0.4658</u>		<u>82,816</u>		<u>100 %</u>	<u>556,800</u>	<u>1.77</u>
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