

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-06-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)		Value	bid price	weight		YTW
TFC.PR.A	6.4266 %	6.4570 %	1.6274	Pfd-2(low)	98,909	17.7000	10 %	70,800	13.25
TOC.PR.B	5.1941 %	5.1909 %	-1.0857	Pfd-2	77,239	21.9000	12 %	87,600	15.13
POW.PR.F	5.0221 %	5.0323 %	0.0740	Pfd-2(high)	25,506	45.3000	13 %	90,600	15.50
PWF.PR.A	5.0000 %	5.0447 %	0.1889	Pfd-1(low)	118,205	22.7500	13 %	91,000	15.33
AL.PR.F	5.3454 %	5.4123 %	-1.3177	Pfd-2(low)	52,459	22.8000	13 %	91,200	14.69
BNS.PR.A	4.7694 %	4.7510 %	-0.0996	Pfd-1	141,858	23.8500	13 %	95,400	15.93
CM.PR.E	4.6914 %	4.6647 %	-0.4147	Pfd-1	40,753	23.9000	13 %	95,600	16.11
AL.PR.E	6.4612 %	-7.1516 %	1.4191	Pfd-2(low)	137,887	25.1500	14 %	100,600	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3417 %</u>	<u>3.4590 %</u>	<u>0.0241</u>		<u>87,052</u>		<u>100 %</u>	<u>722,800</u>	<u>13.10</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-06-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	(at Disparity)	Trading	Value	bid price	weight		YTW
NA.PR.I	6.5261 %	6.7444 %	0.3982	Pfd-2n	102,335	24.9000	4 %	99,600	6.21
CM.PR.L	5.9401 %	5.9046 %	-0.0255	Pfd-1(low)	537,289	25.0500	4 %	100,200	7.59
CU.PR.V	5.2789 %	5.3376 %	-0.5935	Pfd-1(low)	51,912	25.1000	4 %	100,400	2.68
NSI.PR.A	5.8824 %	5.4940 %	-0.1771	Pfd-2(low)	63,205	25.5000	4 %	102,000	3.74
LB.PR.C	7.5101 %	7.3666 %	0.9996	Pfd-2(low)	53,181	25.8000	4 %	103,200	6.45
BCE.PR.P	6.1896 %	5.7134 %	0.5344	Pfd-2(high)	233,257	25.8500	4 %	103,400	5.02
BNS.PR.H	6.4427 %	6.0412 %	0.1118	Pfd-1(low)	145,052	26.2000	4 %	104,800	7.00
PWF.PR.C	6.6038 %	6.0991 %	0.1910	Pfd-1(low)	40,720	26.5000	4 %	106,000	5.63
LON.PR.E	6.7416 %	5.9681 %	0.4444	Pfd-1(low)	26,519	26.7000	4 %	106,800	5.22
W.PR.D	7.5655 %	-61.0539 %	-1.6261	Pfd-2(low)	60,482	26.7000	4 %	106,800	0.10
BNS.PR.G	6.5421 %	5.9565 %	0.0000	Pfd-1(low)	119,185	26.7500	4 %	107,000	6.82
GWO.PR.A	7.0093 %	4.7948 %	0.0529	Pfd-1(low)	63,452	26.7500	4 %	107,000	2.49
BNS.PR.D	8.6287 %	3.1438 %	-0.1075	Pfd-1(low)	302,088	26.8000	4 %	107,200	1.27
LON.PR.D	6.7523 %	5.9098 %	0.4160	Pfd-1(low)	30,431	26.8500	4 %	107,400	5.22
CM.PR.K	6.5177 %	5.6688 %	-0.1698	Pfd-1(low)	106,413	26.8500	4 %	107,400	5.66
BNS.PR.F	6.5985 %	5.9181 %	0.0000	Pfd-1(low)	126,306	26.9000	4 %	107,600	6.53
BNS.PR.E	6.6222 %	5.6631 %	0.0000	Pfd-1(low)	80,191	27.0000	4 %	108,000	5.48
GWO.PR.C	7.1778 %	6.5900 %	0.3189	Pfd-1(low)	30,785	27.0000	4 %	108,000	6.43
RY.PR.J	6.4899 %	5.6925 %	0.0000	Pfd-1(low)	129,690	27.3500	4 %	109,400	5.78
CFS.PR.B	6.6958 %	5.8985 %	0.2514	Pfd-2(high)	58,171	27.4500	4 %	109,800	5.52
TD.PR.H	6.4195 %	5.7361 %	-0.2934	Pfd-1(low)	95,641	27.6500	4 %	110,600	6.45
RY.PR.G	7.3785 %	4.1565 %	-0.7136	Pfd-1(low)	58,908	28.8000	4 %	115,200	2.97
BMO.PR.E	7.5000 %	4.4404 %	-0.7777	Pfd-1(low)	121,680	30.0000	5 %	120,000	3.87
RY.PR.H	7.4875 %	4.9368 %	-0.5001	Pfd-1(low)	105,701	30.0500	5 %	120,200	4.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7879 %</u>	<u>2.8348 %</u>	<u>-0.0628</u>		<u>113,091</u>			<u>1002,578,000</u>	<u>4.92</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-06-28

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
CM.PR.J	8.2402 %	6.1910 %	2.1112	Pfd-1(low)	94,646	26.8500	24 %	107,400	0.50
CM.PR.I	8.0389 %	3.5923 %	-0.2597	Pfd-1(low)n	271,596	28.3000	25 %	113,200	1.79
BMO.PR.D	7.9225 %	4.8273 %	-0.6260	Pfd-1(low)n	95,806	28.4000	25 %	113,600	2.87
RY.PR.F	7.8125 %	4.6490 %	-0.9297	Pfd-1(low)n	61,773	28.8000	26 %	115,200	2.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9996 %</u>	<u>4.7964 %</u>	<u>0.0426</u>		<u>131,085</u>		<u>100 %</u>	<u>449,400</u>	<u>2.05</u>

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