

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-08-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Rating	Trading		bid	weight	Value	Duration
		Bid)		Value		price			YTW
TFC.PR.A	5.3100 %	5.3929 %	0.7956 Pfd-2(low)	110,433	18.9500	12 %	75,800	14.75	
TOC.PR.B	4.4722 %	4.5109 %	-1.6611 Pfd-2	51,597	22.5000	14 %	90,000	16.26	
AL.PR.F	4.7390 %	4.7678 %	-1.7294 Pfd-2(low)	44,987	22.7500	14 %	91,000	15.85	
PWF.PR.A	4.3941 %	4.4088 %	-0.4400 Pfd-1(low)	64,201	22.9000	14 %	91,600	16.56	
BNS.PR.A	4.1753 %	4.2016 %	0.0000 Pfd-1	141,668	24.1000	15 %	96,400	16.91	
CM.PR.E	4.1157 %	4.1344 %	-1.1086 Pfd-1	26,297	24.1000	15 %	96,400	17.07	
AL.PR.E	5.6594 %	-18.4212 %	0.7733 Pfd-2(low)	81,509	25.4000	16 %	101,600	0.09	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	<u>4.6873 %</u>	<u>0.9093 %</u>	<u>-0.4903</u>	<u>73,837</u>		<u>100 %</u>	<u>642,800</u>	<u>13.73</u>	

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-08-30

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	- weight		YTW
						price			
NA.PR.I	6.5000 %	6.5969 %	0.4954	Pfd-2n	94,415	25.0000	4 %	100,000	6.15
CU.PR.V	5.2579 %	5.0234 %	-0.0329	Pfd-1(low)	58,091	25.2000	4 %	100,800	2.62
CM.PR.L	5.8125 %	5.7451 %	0.2301	Pfd-1(low)n	265,963	25.6000	4 %	102,400	7.44
NSI.PR.A	5.8252 %	5.4824 %	0.0000	Pfd-2(low)	72,144	25.7500	4 %	103,000	3.58
LB.PR.C	7.3117 %	7.1353 %	0.7677	Pfd-2(low)	36,188	26.5000	4 %	106,000	6.30
W.PR.D	7.6226 %	-41.8388 %	-1.0660	Pfd-2(low)	51,888	26.5000	4 %	106,000	0.09
BCE.PR.P	6.0038 %	5.2805 %	0.4610	Pfd-2(high)	148,572	26.6500	4 %	106,600	4.87
BNS.PR.H	6.3103 %	5.8852 %	0.0000	Pfd-1(low)n	122,079	26.7500	4 %	107,000	6.84
PWF.PR.C	6.5421 %	5.8144 %	0.1125	Pfd-1(low)n	38,731	26.7500	4 %	107,000	5.57
BNS.PR.D	8.5967 %	3.2953 %	0.0689	Pfd-1(low)n	410,297	26.9000	4 %	107,600	1.10
GWO.PR.A	6.9573 %	4.8263 %	0.0111	Pfd-1(low)n	53,871	26.9500	4 %	107,800	2.32
LON.PR.D	6.6900 %	5.9254 %	0.3042	Pfd-1(low)n	26,275	27.1000	4 %	108,400	5.05
BNS.PR.G	6.4220 %	5.8286 %	0.0000	Pfd-1(low)n	102,080	27.2500	4 %	109,000	6.67
BNS.PR.F	6.5138 %	5.8724 %	0.0000	Pfd-1(low)n	125,742	27.2500	4 %	109,000	6.37
BNS.PR.E	6.5615 %	5.6710 %	0.0009	Pfd-1(low)n	65,901	27.2500	4 %	109,000	5.31
RY.PR.J	6.5018 %	5.6098 %	0.0000	Pfd-1(low)n	123,146	27.3000	4 %	109,200	5.71
CFS.PR.B	6.7203 %	5.8397 %	0.0000	Pfd-2(high)n	56,493	27.3500	4 %	109,400	5.44
CM.PR.K	6.3869 %	5.4726 %	-0.4513	Pfd-1(low)n	88,953	27.4000	4 %	109,600	5.50
TD.PR.H	6.4545 %	5.7211 %	-0.2321	Pfd-1(low)n	80,025	27.5000	4 %	110,000	6.39
GWO.PR.C	6.8602 %	6.0399 %	0.0000	Pfd-1(low)n	22,384	28.2500	5 %	113,000	6.32
RY.PR.G	7.5088 %	4.3706 %	-0.4215	Pfd-1(low)	45,680	28.3000	5 %	113,200	2.85
BMO.PR.E	7.4875 %	4.1003 %	-0.8572	Pfd-1(low)n	146,672	30.0500	5 %	120,200	3.78
RY.PR.H	7.4751 %	4.6541 %	-0.3004	Pfd-1(low)n	264,972	30.1000	5 %	120,400	4.28
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.7262 %	3.4382 %	-0.0485		109,266			1002,494,600	4.80

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

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Evaluation Date : 1996-08-30

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
CM.PR.J	8.1944 %	7.2742 %	2.4501	Pfd-1(low)	94,412	27.0000	24 %	108,000	4.24
RY.PR.F	7.9646 %	4.9189 %	-0.2494	Pfd-1(low)n	79,026	28.2500	25 %	113,000	2.83
BMO.PR.D	7.9365 %	4.4730 %	-0.5987	Pfd-1(low)n	130,820	28.3500	25 %	113,400	2.76
CM.PR.I	7.9545 %	3.3178 %	0.0075	Pfd-1(low)n	290,554	28.6000	25 %	114,400	1.62
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	8.0102 %	4.9649 %	0.3775		149,734		100 %	448,800	2.84

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