

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-09-30

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	weight		YTW
						price			
TFC.PR.A	5.4245 %	5.4423 %	1.2184	Pfd-2(low)	104,888	18.5500	12 %	74,200	14.75
TOC.PR.B	4.4822 %	4.4687 %	-1.3437	Pfd-2	106,041	22.4500	14 %	89,800	16.41
AL.PR.F	4.7917 %	4.8402 %	-0.8099	Pfd-2(low)	40,894	22.5000	14 %	90,000	15.66
PWF.PR.A	4.3373 %	4.3648 %	-0.0461	Pfd-1(low)	61,113	23.2000	15 %	92,800	16.58
CM.PR.E	4.1328 %	4.1011 %	-0.7588	Pfd-1	23,113	24.0000	15 %	96,000	17.19
BNS.PR.A	4.1753 %	4.1543 %	-0.0205	Pfd-1	186,352	24.1000	15 %	96,400	17.07
AL.PR.E	5.7271 %	-4.8014 %	1.7239	Pfd-2(low)	75,614	25.1000	16 %	100,400	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.7108 %</u>	<u>3.0611 %</u>	<u>-0.0143</u>		<u>85,103</u>		<u>100 %</u>	<u>639,600</u>	<u>13.79</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Trading Value	bid price	weight		YTW
NA.PR.I	6.4612 %	6.5890 %	0.5221	Pfd-2n	112,081	25.1500	4 %	100,600	6.07
CM.PR.L	5.8468 %	5.6926 %	0.0000	Pfd-1(low)	225,724	25.4500	4 %	101,800	7.47
NSI.PR.A	5.8594 %	5.3627 %	0.0000	Pfd-2(low)	76,048	25.6000	4 %	102,400	3.54
CU.PR.V	5.0962 %	3.8642 %	-0.0137	Pfd-1(low)	57,850	26.0000	4 %	104,000	2.40
W.PR.D	7.6952 %	-45.4962 %	-1.1457	Pfd-2(low)	45,747	26.2500	4 %	105,000	0.09
LB.PR.C	7.3533 %	7.0273 %	0.8729	Pfd-2(low)	37,907	26.3500	4 %	105,400	6.34
BNS.PR.D	8.7595 %	3.2879 %	0.0198	Pfd-1(low)	491,809	26.4000	4 %	105,600	1.04
BCE.PR.P	6.0038 %	5.0591 %	0.1631	Pfd-2(high)	157,361	26.6500	4 %	106,600	4.87
BNS.PR.H	6.2985 %	5.6973 %	-0.0084	Pfd-1(low)	108,745	26.8000	4 %	107,200	6.89
GWO.PR.A	6.9832 %	4.3703 %	0.0000	Pfd-1(low)	52,716	26.8500	4 %	107,400	2.28
LON.PR.D	6.7148 %	5.7590 %	0.3052	Pfd-1(low)	33,576	27.0000	4 %	108,000	5.06
BNS.PR.G	6.4815 %	5.7985 %	0.0159	Pfd-1(low)	95,131	27.0000	4 %	108,000	6.69
PWF.PR.C	6.4695 %	5.6982 %	0.0000	Pfd-1(low)	47,682	27.0500	4 %	108,200	5.49
NA.PR.H	7.3801 %	6.4684 %	0.6259	Pfd-2n	24,382	27.1000	4 %	108,400	4.51
CM.PR.K	6.4103 %	5.2839 %	-0.5323	Pfd-1(low)	86,536	27.3000	4 %	109,200	3.65
BNS.PR.E	6.5495 %	5.4135 %	-0.0567	Pfd-1(low)	68,564	27.3000	4 %	109,200	5.32
CFS.PR.B	6.6474 %	5.7258 %	0.0000	Pfd-2(high)	50,633	27.6500	4 %	110,600	5.37
RY.PR.J	6.4195 %	5.4649 %	-0.0487	Pfd-1(low)	113,307	27.6500	4 %	110,600	5.63
BNS.PR.F	6.4079 %	5.4326 %	-0.4539	Pfd-1(low)	134,425	27.7000	4 %	110,800	6.42
TD.PR.H	6.3393 %	5.5086 %	-0.4744	Pfd-1(low)	80,164	28.0000	4 %	112,000	6.32
RY.PR.G	7.4431 %	4.1835 %	-0.4868	Pfd-1(low)	49,596	28.5500	5 %	114,200	2.77
BMO.PR.E	7.4751 %	4.1491 %	-0.7845	Pfd-1(low)	141,077	30.1000	5 %	120,400	3.69
RY.PR.H	7.4503 %	4.6682 %	-0.4930	Pfd-1(low)	236,982	30.2000	5 %	120,800	4.19
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7313 %</u>	<u>3.1467 %</u>	<u>-0.0957</u>		<u>110,081</u>			<u>1002,496,400</u>	<u>4.61</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-09-30

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	8.2710 %	5.7949 %	2.2213	Pfd-1(low)	109,707	26.7500	24 %	107,000	0.25
CM.PR.I	8.1835 %	4.0394 %	0.3443	Pfd-1(low)	281,639	27.8000	25 %	111,200	1.56
BMO.PR.D	7.8947 %	4.4155 %	-0.9661	Pfd-1(low)	125,330	28.5000	26 %	114,000	2.68
RY.PR.F	7.8809 %	4.6816 %	-0.7643	Pfd-1(low)	75,742	28.5500	26 %	114,200	2.75
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0533 %</u>	<u>4.7205 %</u>	<u>0.1760</u>		<u>147,837</u>		<u>100 %</u>	<u>446,400</u>	<u>1.83</u>

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