

HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
NT.PR.F	5.0197 %	4.2232 %	1.9864	Pfd-2(high)	9,066,692	25.4000	49 %	101,600	16.21
BCE.PR.S	5.0769 %	3.8311 %	0.0000	Pfd-2(high)	8,026,844	26.0000	51 %	104,000	16.59
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.0486 %	4.0248 %	0.9816		8,540,699		100 %	205,600	16.40
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HIMI Index - Split Share
HIMI Account Number: J00000005

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Rating		Trading Value	bid price	weight	Value	Duration
									YTW
PIC.PR.A	5.5466 %	5.2339 %	0.2278	Pfd-2	1,662,878	15.5500	100 %	103,672	5.68
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.5466 %</u>	<u>5.2339 %</u>	<u>0.2278</u>		<u>1,662,878</u>		<u>100 %</u>	<u>103,672</u>	<u>5.68</u>

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HIMI Index - Op Ret
HIMI Account Number: J0000004

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average Holdings	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	(at Disparity)	Rating	Trading Value	- bid price	- weight	Value	Duration
		Bid)							YTW
CU.PR.V5.0962 %	3.5770 %	0.1727	Pfd-1(low)	61,362	26.0000	4 %	104,000	2.26	
CM.PR.M5.3726 %	5.1104 %	0.0532	Pfd-1(low)n	4,561,049	26.3000	4 %	105,200	8.01	
NA.PR.I6.1321 %	5.6174 %	0.2785	Pfd-2n	73,747	26.5000	4 %	106,000	6.08	
W.PR.D7.5514 %	-50.8229 %	-1.2964	Pfd-2(low)	49,978	26.7500	4 %	107,000	0.09	
BNS.PR.D8.6127 %	1.9625 %	0.0000	Pfd-1(low)n	294,507	26.8500	4 %	107,400	0.88	
NSI.PR.A5.5762 %	4.1451 %	0.0000	Pfd-2(low)	53,223	26.9000	4 %	107,600	3.40	
CM.PR.L5.5316 %	5.0552 %	0.0000	Pfd-1(low)n	166,554	26.9000	4 %	107,600	7.38	
LB.PR.C7.1105 %	6.6626 %	1.1235	Pfd-2(low)	27,957	27.2500	4 %	109,000	6.22	
GWO.PR.A6.8182 %	3.5709 %	0.0000	Pfd-1(low)n	82,365	27.5000	4 %	110,000	2.13	
BCE.PR.P5.7143 %	4.1762 %	0.0000	Pfd-2(high)	221,390	28.0000	4 %	112,000	4.74	
PWF.PR.C6.2278 %	4.8706 %	0.0000	Pfd-1(low)n	47,226	28.1000	4 %	112,400	5.46	
NA.PR.H7.0671 %	5.2971 %	0.3434	Pfd-2n	32,579	28.3000	4 %	113,200	4.47	
CM.PR.K6.1620 %	4.3893 %	-0.4267	Pfd-1(low)n	94,048	28.4000	4 %	113,600	3.51	
BNS.PR.H5.9124 %	4.8539 %	-0.2193	Pfd-1(low)n	106,681	28.5500	4 %	114,200	5.32	
RY.PR.J6.2172 %	4.7477 %	0.0000	Pfd-1(low)n	135,448	28.5500	4 %	114,200	5.60	
LON.PR.D6.3392 %	4.7657 %	0.0000	Pfd-1(low)n	31,348	28.6000	4 %	114,400	4.94	
CFS.PR.B6.4154 %	4.9072 %	0.0715	Pfd-2(high)n	59,203	28.6500	4 %	114,600	5.34	
LON.PR.E6.2827 %	4.6795 %	0.0000	Pfd-1(low)n	48,369	28.6500	4 %	114,600	4.95	
BNS.PR.E6.1655 %	4.4058 %	-0.3312	Pfd-1(low)n	100,033	29.0000	4 %	116,000	5.21	
TD.PR.H6.0997 %	4.5068 %	-0.5508	Pfd-1(low)n	80,571	29.1000	4 %	116,400	4.61	
BNS.PR.F6.0892 %	4.5627 %	-0.4954	Pfd-1(low)n	126,197	29.1500	4 %	116,600	4.78	
BNS.PR.G6.0034 %	4.6199 %	-0.4989	Pfd-1(low)n	86,918	29.1500	4 %	116,600	5.14	
RY.PR.G7.2279 %	2.6232 %	-1.0896	Pfd-1(low)	58,384	29.4000	4 %	117,600	2.68	
GWO.PR.C6.5584 %	5.0423 %	0.0725	Pfd-1(low)n	32,224	29.5500	4 %	118,200	4.80	
BMO.PR.E7.2347 %	2.9006 %	-1.3076	Pfd-1(low)n	149,093	31.1000	4 %	124,400	3.62	
RY.PR.H7.2000 %	3.5520 %	-0.9835	Pfd-1(low)n	187,985	31.2500	4 %	125,000	4.14	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
6.4213 %	2.4019 %	-0.2087		256,432		100 %	2,937,800	4.45	

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		YTW
						price			
TFC.PR.A	4.2628 %	4.3156 %	1.0127	Pfd-2 (low)	112,068	19.5000	9 %	78,000	16.71
MMF.PR.A	3.6774 %	3.6725 %	-1.3676	Pfd-2	28,145	23.2500	11 %	93,000	18.20
TOC.PR.B	3.4926 %	3.5060 %	-2.2350	Pfd-2	121,399	23.8000	11 %	95,200	18.37
PWF.PR.A	3.4708 %	3.4688 %	-0.6787	Pfd-1 (low)	66,793	23.9500	11 %	95,800	18.54
POW.PR.F	3.4635 %	3.4886 %	-1.4398	Pfd-2 (high)	32,369	48.0000	11 %	96,000	18.49
AL.PR.F	3.6131 %	3.6161 %	-2.2049	Pfd-2 (low)	67,621	24.6500	11 %	98,600	18.17
CM.PR.E	3.3106 %	3.3139 %	-1.5655	Pfd-1	39,185	24.7500	12 %	99,000	18.88
BNS.PR.A	3.3184 %	-2.4178 %	-1.4873	Pfd-1	161,861	25.0500	12 %	100,200	0.08
AL.PR.E	4.6569 %	-22.7131 %	1.5509	Pfd-2 (low)	151,973	25.5000	12 %	102,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	3.6879 %	-0.2276 %	-0.9646		87,070		100 %	857,800	13.96

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-11-29

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
CM.PR.J	8.2402 %	7.3456 %	3.2255	Pfd-1(low)	181,146	26.8500	19 %	107,400	4.08
TAU.PR.T	7.7778 %	-75.3392 %	-1.5202	Pfd-1(low)	51,847	27.0000	19 %	108,000	0.10
CM.PR.I	7.9130 %	2.0979 %	-0.5875	Pfd-1(low)	211,050	28.7500	20 %	115,000	1.41
BMO.PR.D	7.8125 %	3.5078 %	-1.3499	Pfd-1(low)	120,250	28.8000	20 %	115,200	2.58
RY.PR.F	7.7187 %	3.4203 %	-1.5610	Pfd-1(low)	94,366	29.1500	21 %	116,600	2.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8887 %</u>	<u>-11.2123 %</u>	<u>-0.3964</u>		<u>131,948</u>		<u>100 %</u>	<u>562,200</u>	<u>2.16</u>

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