

HIMI Index - F/F

HIMI Account Number: J0000002

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	-	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>	-
						<u>price</u>		<u>YTW</u>
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
	<u>5.0486 %</u>	<u>4.0248 %</u>	<u>0.9816</u>		<u>8,540,699</u>		<u>100 % 205,600</u>	<u>16.40</u>

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1996-11-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>-</u>
						<u>price</u>		<u>YTW</u>
PIC.PR.A	5.5466 %	5.2339 %	0.2278	Pfd	21,662,878	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 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	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid weight	Value	Duration
						price		YTW
CU.PR.V	5.0962 %	3.5770 %	0.1727	Pfd-1(low)	61,362	26.0000	3 % 104,000	2.26
CM.PR.M	5.3726 %	5.1104 %	0.0532	Pfd-1(low)n	4,561,049	26.3000	3 % 105,200	8.01
NA.PR.I	6.1321 %	5.6174 %	0.2785	Pfd-2n	73,747	26.5000	3 % 106,000	6.08
W.PR.D	7.5514 %	-50.8229 %	-1.2964	Pfd-2(low)	49,978	26.7500	4 % 107,000	0.09
BNS.PR.D	8.6127 %	1.9625 %	0.0000	Pfd-1(low)n	294,507	26.8500	4 % 107,400	0.88
CM.PR.L	5.5316 %	5.0552 %	0.0000	Pfd-1(low)n	166,554	26.9000	4 % 107,600	7.38
NSI.PR.A	5.5762 %	4.1451 %	0.0000	Pfd-2(low)	53,223	26.9000	4 % 107,600	3.40
LB.PR.C	7.1105 %	6.6626 %	1.1235	Pfd-2(low)	27,957	27.2500	4 % 109,000	6.22
GWO.PR.A	6.8182 %	3.5709 %	0.0000	Pfd-1(low)n	82,365	27.5000	4 % 110,000	2.13
W.PR.E	6.2162 %	3.5244 %	-0.2327	Pfd-2(low)	22,717	27.7500	4 % 111,000	2.77
LB.PR.B	6.9698 %	6.3370 %	1.6379	Pfd-2(low)	22,393	27.8000	4 % 111,200	6.25
BCE.PR.P	5.7143 %	4.1762 %	0.0000	Pfd-2(high)	221,390	28.0000	4 % 112,000	4.74
PWF.PR.C	6.2278 %	4.8706 %	0.0000	Pfd-1(low)n	47,226	28.1000	4 % 112,400	5.46
CM.PR.K	6.1620 %	4.3893 %	-0.4267	Pfd-1(low)n	94,048	28.4000	4 % 113,600	3.51
RY.PR.J	6.2172 %	4.7477 %	0.0000	Pfd-1(low)n	135,448	28.5500	4 % 114,200	5.60
BNS.PR.H	5.9124 %	4.8539 %	-0.2193	Pfd-1(low)n	106,681	28.5500	4 % 114,200	5.32
LON.PR.D	6.3392 %	4.7657 %	0.0000	Pfd-1(low)n	31,348	28.6000	4 % 114,400	4.94
LON.PR.E	6.2827 %	4.6795 %	0.0000	Pfd-1(low)n	48,369	28.6500	4 % 114,600	4.95
CFS.PR.B	6.4154 %	4.9072 %	0.0715	Pfd-2(high)n	59,203	28.6500	4 % 114,600	5.34
BNS.PR.E	6.1655 %	4.4058 %	-0.3312	Pfd-1(low)n	100,033	29.0000	4 % 116,000	5.21
TD.PR.H	6.0997 %	4.5068 %	-0.5508	Pfd-1(low)n	80,571	29.1000	4 % 116,400	4.61
BNS.PR.F	6.0892 %	4.5627 %	-0.4954	Pfd-1(low)n	126,197	29.1500	4 % 116,600	4.78
BNS.PR.G	6.0034 %	4.6199 %	-0.4989	Pfd-1(low)n	86,918	29.1500	4 % 116,600	5.14
RY.PR.G	7.2279 %	2.6232 %	-1.0896	Pfd-1(low)	58,384	29.4000	4 % 117,600	2.68
GWO.PR.C	6.5584 %	5.0423 %	0.0725	Pfd-1(low)n	32,224	29.5500	4 % 118,200	4.80
BMO.PR.E	7.2347 %	2.9006 %	-1.3076	Pfd-1(low)n	149,093	31.1000	4 % 124,400	3.62
RY.PR.H	7.2000 %	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
	<u>6.4098 %</u>	<u>2.4788 %</u>	<u>-0.1627</u>		<u>247,693</u>		<u>1003,046,800</u>	<u>4.46</u>

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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 Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Value	bid	weight		YTW
						price			
TFC.PR.A	4.2628 %	4.3156 %	1.0127	Pfd-2(low)	112,068	19.5000	12 %	78,000	16.71
TOC.PR.B	3.4926 %	3.5060 %	-2.2350	Pfd-2	121,399	23.8000	14 %	95,200	18.37
PWF.PR.A	3.4708 %	3.4688 %	-0.6787	Pfd-1(low)	66,793	23.9500	14 %	95,800	18.54
AL.PR.F	3.6131 %	3.6161 %	-2.2049	Pfd-2(low)	67,621	24.6500	15 %	98,600	18.17
CM.PR.E	3.3106 %	3.3139 %	-1.5655	Pfd-1	39,185	24.7500	15 %	99,000	18.88
BNS.PR.A	3.3184 %	-2.4178 %	-1.4873	Pfd-1	161,861	25.0500	15 %	100,200	0.08
AL.PR.E	4.6569 %	-22.7131 %	1.5509	Pfd-2(low)	151,973	25.5000	15 %	102,000	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.7216 %</u>	<u>-1.3033 %</u>	<u>-0.8404</u>		<u>103,115</u>		<u>100 %</u>	<u>668,800</u>	<u>12.72</u>

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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 Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity)			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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