

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-05-31

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			
CM.PR.E	4.7111 %	4.7410 %	-0.6185	Pfd-1	42,972	23.8000	15 %	95,200	15.90
AL.PR.F	5.4652 %	5.5140 %	-1.5090	Pfd-2(low)	60,472	22.3000	14 %	89,200	14.59
TOC.PR.B	5.1587 %	5.2203 %	-1.2405	Pfd-2	77,572	22.0500	14 %	88,200	15.00
TFC.PR.A	6.5186 %	6.6449 %	1.5218	Pfd-2(low)	84,122	17.4500	11 %	69,800	12.89
PWF.PR.A	5.0332 %	5.0582 %	-0.4044	Pfd-1(low)	106,556	22.6000	14 %	90,400	15.37
BNS.PR.A	4.7594 %	4.7997 %	-0.2625	Pfd-1	120,004	23.9000	15 %	95,600	15.76
AL.PR.E	6.4356 %	-11.7544 %	0.8808	Pfd-2(low)	136,733	25.2500	16 %	101,000	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.4115 %</u>	<u>2.5363 %</u>	<u>-0.2691</u>		<u>90,743</u>		<u>100 %</u>	<u>629,400</u>	<u>12.62</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1996-05-31

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS Rating	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Trading	Value	-	-	Value	Duration
	Bid	Bid)				bid	weight		
						price			YTW
NA.PR.I	6.5524 %	6.7272 %	0.5813	Pfd-2n	76,342	24.8000	3 %	99,200	6.29
CM.PR.L	5.9401 %	6.0403 %	0.1107	Pfd-1(low)n	765,438	25.0500	3 %	100,200	7.54
CU.PR.V	5.2579 %	5.0480 %	-1.0517	Pfd-1(low)	53,204	25.2000	3 %	100,800	2.83
TRP.PR.R	5.8794 %	5.8073 %	0.0000	Pfd-2(low)	38,026	50.6000	3 %	101,200	3.94
NSI.PR.A	5.8480 %	5.6177 %	-0.0887	Pfd-2(low)	64,057	25.6500	4 %	102,600	3.76
BCE.PR.P	6.1776 %	5.8973 %	0.8349	Pfd-2(high)	249,078	25.9000	4 %	103,600	5.01
LB.PR.C	7.4523 %	7.4499 %	1.1693	Pfd-2(low)	52,238	26.0000	4 %	104,000	6.40
LB.PR.B	7.3813 %	7.2978 %	0.7479	Pfd-2(low)	26,514	26.2500	4 %	105,000	6.41
NA.PR.H	7.5472 %	6.8883 %	0.9368	Pfd-2n	26,667	26.5000	4 %	106,000	4.73
BNS.PR.H	6.3698 %	6.0412 %	0.1535	Pfd-1(low)n	146,196	26.5000	4 %	106,000	6.96
PWF.PR.C	6.5789 %	5.9504 %	0.0000	Pfd-1(low)n	35,028	26.6000	4 %	106,400	5.72
BNS.PR.E	6.6841 %	6.0610 %	0.0862	Pfd-1(low)n	90,438	26.7500	4 %	107,000	5.44
LON.PR.E	6.6914 %	6.0611 %	0.2337	Pfd-1(low)n	28,821	26.9000	4 %	107,600	5.21
BNS.PR.F	6.5985 %	6.1034 %	0.2635	Pfd-1(low)n	95,292	26.9000	4 %	107,600	6.49
RY.PR.J	6.5741 %	5.8412 %	0.0000	Pfd-1(low)n	131,808	27.0000	4 %	108,000	5.84
BNS.PR.G	6.4815 %	5.9922 %	0.1001	Pfd-1(low)n	124,753	27.0000	4 %	108,000	6.79
GWO.PR.A	6.9444 %	4.9730 %	0.0343	Pfd-1(low)n	65,055	27.0000	4 %	108,000	2.53
LON.PR.D	6.7148 %	6.0411 %	0.3044	Pfd-1(low)n	23,733	27.0000	4 %	108,000	5.20
CM.PR.K	6.4576 %	5.7119 %	-0.2111	Pfd-1(low)n	112,308	27.1000	4 %	108,400	5.64
BNS.PR.D	8.4707 %	3.1754 %	-0.2511	Pfd-1(low)n	225,213	27.3000	4 %	109,200	1.32
W.PR.D	7.3723 %	-70.9368 %	-1.9836	Pfd-2(low)	56,522	27.4000	4 %	109,600	0.10
CFS.PR.B	6.6234 %	5.6211 %	-0.1245	Pfd-2(high)n	59,234	27.7500	4 %	111,000	5.61
TD.PR.H	6.3964 %	5.6128 %	-0.5946	Pfd-1(low)n	114,584	27.7500	4 %	111,000	6.54
GWO.PR.C	6.9338 %	6.2460 %	0.3647	Pfd-1(low)n	34,032	27.9500	4 %	111,800	6.43
RY.PR.G	7.5088 %	4.6336 %	-0.3630	Pfd-1(low)	45,310	28.3000	4 %	113,200	3.04
RY.PR.H	7.6142 %	5.2349 %	-0.2417	Pfd-1(low)n	80,683	29.5500	4 %	118,200	4.42
BMO.PR.E	7.6142 %	4.7418 %	-0.5078	Pfd-1(low)n	102,036	29.5500	4 %	118,200	3.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7830 %</u>	<u>2.8852 %</u>	<u>0.0102</u>		<u>106,642</u>			<u>100,289,800</u>	<u>4.95</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1996-05-31

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	8.1193 %	6.3006 %	1.3049	Pfd-1(low)	76,456	27.2500	24 %	109,000	0.57
BMO.PR.D	7.9646 %	4.8835 %	-0.7392	Pfd-1(low)n	95,340	28.2500	25 %	113,000	2.95
RY.PR.F	7.9225 %	4.9999 %	-0.7006	Pfd-1(low)n	49,122	28.4000	25 %	113,600	3.02
CM.PR.I	7.9130 %	3.6543 %	-0.6784	Pfd-1(low)n	235,816	28.7500	26 %	115,000	1.83
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9783 %</u>	<u>4.9419 %</u>	<u>-0.2195</u>		<u>114,971</u>		<u>100 %</u>	<u>450,600</u>	<u>2.10</u>

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