

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u> <u>Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity Bid)</u>	<u>Price</u> <u>(at Disparity)</u>	<u>DBRS</u> <u>Rating</u>	<u>Average</u> <u>Trading</u> <u>Value</u>	<u>Holdings</u> <u>-</u> <u>bid</u> <u>price</u>	<u>Holdings</u> <u>-</u> <u>weight</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u>
TFC.PR.A	12.1028 %	12.4195 %	4.1440	Pfd-2 (low)	35,689	13.3750	17 %	53,500	7.87
AL.PR.E	8.6207 %	8.6524 %	-1.7357	Pfd-2 (low)	108,169	21.7500	27 %	87,000	10.75
BNS.PR.A	7.2753 %	7.3557 %	3.3665	Pfd-1	189,191	22.2500	28 %	89,000	12.08
CM.PR.E	7.0917 %	7.1482 %	2.7186	Pfd-1	43,990	22.5000	28 %	90,000	12.36
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.3983 %</u>	<u>8.4982 %</u>	<u>1.9249</u>		<u>100,523</u>		<u>100 %</u>	<u>319,500</u>	<u>11.09</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		
						price			YTW
NA.PR.I	8.1761 %	9.9151 %	2.4601	Pfd-2n	44,318	19.8750	4 %	79,500	6.70
NSI.PR.A	6.6298 %	8.3124 %	-0.8569	Pfd-2 (low)	51,029	22.6250	5 %	90,500	4.67
CU.PR.V	5.6989 %	7.5232 %	0.2934	Pfd-1 (low)	48,730	23.2500	5 %	93,000	3.76
LON.PR.D	7.7978 %	8.6813 %	1.2683	Pfd-1 (low)n	30,981	23.2500	5 %	93,000	5.84
GWO.PR.B	7.8442 %	8.4828 %	1.3750	Pfd-1 (low)n	34,708	23.7500	5 %	95,000	6.08
PWF.PR.C	7.2917 %	7.9196 %	0.3297	Pfd-1 (low)n	42,237	24.0000	5 %	96,000	6.25
CH.PR.A	7.1134 %	7.6293 %	-0.3826	Pfd-2 (high)	7,558,911	24.2500	5 %	97,000	5.10
W.PR.E	7.1134 %	7.8601 %	-1.1836	Pfd-2 (low)	111,040	24.2500	5 %	97,000	4.09
TD.PR.H	7.2821 %	7.5315 %	0.3330	Pfd-1 (low)n	366,594	24.3750	5 %	97,500	7.07
BNS.PR.F	7.2821 %	7.5432 %	0.2259	Pfd-1 (low)n	512,250	24.3750	5 %	97,500	7.05
CM.PR.K	7.1795 %	7.4816 %	0.0000	Pfd-1 (low)n	136,972	24.3750	5 %	97,500	6.32
BNS.PR.E	7.3354 %	7.6550 %	0.1405	Pfd-1 (low)n	94,483	24.3750	5 %	97,500	6.14
RY.PR.J	7.2449 %	7.4120 %	0.0000	Pfd-1 (low)n	116,008	24.5000	5 %	98,000	6.51
CFS.PR.B	7.5020 %	7.7526 %	-0.1640	Pfd-2 (high)n	58,422	24.5000	5 %	98,000	6.25
GWO.PR.A	7.5758 %	8.0053 %	0.4598	Pfd-1 (low)n	57,626	24.7500	5 %	99,000	3.87
W.PR.D	7.9606 %	-2.0636 %	-0.1874	Pfd-2 (low)	27,902	25.3750	5 %	101,500	0.08
BNS.PR.D	8.6854 %	7.0364 %	-0.0597	Pfd-1 (low)n	104,744	26.6250	6 %	106,500	2.72
RY.PR.H	8.4507 %	7.7361 %	0.0000	Pfd-1 (low)n	79,655	26.6250	6 %	106,500	5.16
BMO.PR.E	8.1081 %	7.2569 %	-0.2519	Pfd-1 (low)n	67,081	27.7500	6 %	111,000	4.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
NA.PR.F	9.4059 %	9.3489 %	-1.0623	Pfd-2 (low)	34,886	25.2500	19 %	101,000	3.81
RY.PR.F	8.4906 %	7.6028 %	0.7545	Pfd-1 (low)n	54,684	26.5000	20 %	106,000	3.92
CM.PR.J	8.3099 %	7.7217 %	0.0000	Pfd-1 (low)	46,749	26.6250	20 %	106,500	5.20
CM.PR.I	8.3871 %	7.2522 %	0.1244	Pfd-1 (low)n	58,363	27.1250	20 %	108,500	4.25
BMO.PR.D	8.2569 %	7.2053 %	0.1334	Pfd-1 (low)n	50,149	27.2500	21 %	109,000	3.80
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.5593 %</u>	<u>7.8055 %</u>	<u>0.0014</u>		<u>49,148</u>		<u>100 %</u>	<u>531,000</u>	<u>4.20</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1995-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average</u>	<u>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>-</u>
						<u>price</u>			<u>YTW</u>
RY.PR.B	7.6316 %	7.6549 %	1.9038	Pfd-1	39,947	19.0000	100 %	95,000	11.82
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.6316 %</u>	<u>7.6549 %</u>	<u>1.9038</u>		<u>39,947</u>		<u>100 %</u>	<u>95,000</u>	<u>11.82</u>

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