

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-02-28

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-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>Bid</u>	<u>Bid</u>	<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
			<u>Bid)</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>YTW</u>
						<u>price</u>			
TFC.PR.A	12.5472 %	13.0163 %	4.1269	Pfd-2 (low)	45,086	13.2500	17 %	53,000	7.47
AL.PR.E	8.7209 %	8.8377 %	-0.9623	Pfd-2 (low)	97,516	21.5000	27 %	86,000	10.56
BNS.PR.A	7.6437 %	7.7799 %	3.3951	Pfd-1	185,574	21.7500	28 %	87,000	11.53
CM.PR.E	7.2833 %	7.3856 %	2.1839	Pfd-1	64,683	22.5000	28 %	90,000	12.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.6566 %</u>	<u>8.8337 %</u>	<u>1.9870</u>		<u>103,615</u>		<u>100 %</u>	<u>316,000</u>	<u>10.72</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)	Bid)		Value	bid	weight		-
						price			YTW
NA.PR.I	7.9755 %	9.6464 %	2.6367	Pfd-2n	52,066	20.3750	4 %	81,500	6.65
CU.PR.V	5.6989 %	7.2885 %	-0.0145	Pfd-1(low)	46,409	23.2500	5 %	93,000	3.75
NSI.PR.A	6.3158 %	7.3770 %	-1.4266	Pfd-2(low)	52,373	23.7500	5 %	95,000	4.62
CH.PR.A	7.0408 %	7.5377 %	0.0000	Pfd-2(high)	3,378,617	24.5000	5 %	98,000	5.03
PWF.PR.C	7.0707 %	7.2183 %	0.0000	Pfd-1(low)n	48,266	24.7500	5 %	99,000	6.35
W.PR.E	6.9697 %	7.4924 %	-1.1147	Pfd-2(low)	81,190	24.7500	5 %	99,000	4.02
LON.PR.D	7.3253 %	7.6960 %	0.6504	Pfd-1(low)n	33,759	24.7500	5 %	99,000	5.84
BNS.PR.F	7.1000 %	7.2573 %	0.0605	Pfd-1(low)n	307,989	25.0000	5 %	100,000	7.01
CFS.PR.B	7.3520 %	7.5157 %	0.0000	Pfd-2(high)n	55,690	25.0000	5 %	100,000	6.19
RY.PR.J	7.0647 %	7.1024 %	-0.1004	Pfd-1(low)n	153,993	25.1250	5 %	100,500	6.47
TD.PR.H	7.0647 %	7.1738 %	0.0000	Pfd-1(low)n	298,247	25.1250	5 %	100,500	7.04
GWO.PR.A	7.4627 %	7.7629 %	0.6576	Pfd-1(low)n	60,493	25.1250	5 %	100,500	3.80
GWO.PR.B	7.3782 %	7.5571 %	0.4784	Pfd-1(low)n	36,346	25.2500	5 %	101,000	6.09
BNS.PR.E	7.0812 %	7.1611 %	-0.0027	Pfd-1(low)n	111,841	25.2500	5 %	101,000	6.10
CM.PR.K	6.8966 %	6.9202 %	-0.4448	Pfd-1(low)n	177,915	25.3750	5 %	101,500	6.29
W.PR.D	7.7692 %	-22.8620 %	-0.6604	Pfd-2(low)	26,155	26.0000	5 %	104,000	0.09
RY.PR.G	7.9439 %	7.0037 %	0.0000	Pfd-1(low)	32,679	26.7500	5 %	107,000	3.89
BNS.PR.D	8.5648 %	6.3640 %	-0.0371	Pfd-1(low)n	91,645	27.0000	5 %	108,000	2.35
BMO.PR.E	8.1818 %	7.1498 %	0.0000	Pfd-1(low)n	84,034	27.5000	5 %	110,000	4.97
RY.PR.H	8.1081 %	7.0260 %	-0.1242	Pfd-1(low)n	87,908	27.7500	6 %	111,000	5.12
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3370 %</u>	<u>5.7867 %</u>	<u>0.0052</u>		<u>257,196</u>			<u>100 2,009,500</u>	<u>5.05</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-02-28

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
TAU.PR.T	8.3168 %	-12.2799 %	1.1668	Pfd-1 (low)	26,126	25.2500	16 %	101,000	0.08
NA.PR.F	9.3137 %	9.2709 %	-0.8940	Pfd-2 (low)	29,545	25.5000	16 %	102,000	3.74
CM.PR.J	8.1944 %	7.5592 %	0.0000	Pfd-1 (low)	57,738	27.0000	17 %	108,000	5.13
BMO.PR.D	8.2949 %	6.9347 %	0.1348	Pfd-1 (low)n	51,650	27.1250	17 %	108,500	3.81
RY.PR.F	8.2569 %	7.0165 %	0.0872	Pfd-1 (low)n	54,186	27.2500	17 %	109,000	3.86
CM.PR.I	8.1982 %	6.7493 %	-0.3801	Pfd-1 (low)n	81,996	27.7500	17 %	111,000	2.81
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.4206 %</u>	<u>4.3599 %</u>	<u>0.0134</u>		<u>50,821</u>		<u>100 %</u>	<u>639,500</u>	<u>3.27</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1995-02-28

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	7.3885 %	7.4556 %	2.0876	Pfd-1	52,115	19.6250	100 %	98,125	11.99
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3885 %</u>	<u>7.4556 %</u>	<u>2.0876</u>		<u>52,115</u>		<u>100 %</u>	<u>98,125</u>	<u>11.99</u>

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