

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-05-31

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>
TFC.PR.A	10.5285 %	10.8605 %	2.6740	Pfd-2 (low)	136,012	15.3750	15 %	61,500	8.78
AL.PR.F	8.7816 %	8.9434 %	-0.0220	Pfd-2 (low)	56,274	19.7500	19 %	79,000	10.41
BNS.PR.A	7.3164 %	7.4422 %	1.0173	Pfd-1	115,017	22.1250	21 %	88,500	11.91
AL.PR.E	8.2418 %	8.3370 %	-0.0012	Pfd-2 (low)	123,712	22.7500	22 %	91,000	11.03
CM.PR.E	6.8629 %	6.9534 %	-0.4087	Pfd-1	46,421	23.2500	23 %	93,000	12.53
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.1768 %</u>	<u>8.3255 %</u>	<u>0.5197</u>		<u>93,376</u>		<u>100 %</u>	<u>413,000</u>	<u>11.10</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-05-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings -	Holdings bid weight	Market Value	Modified Duration -
	Bid	Bid)				price			YTW
NA.PR.I	7.0270 %	7.7589 %	1.1214	Pfd-2n	89,295	23.1250	4 %	92,500	6.74
CU.PR.V	5.5497 %	6.6415 %	-0.3499	Pfd-1(low)	37,733	23.8750	4 %	95,500	3.56
NSI.PR.A	6.0302 %	6.3788 %	-0.9224	Pfd-2(low)	73,398	24.8750	5 %	99,500	4.48
CH.PR.A	6.7647 %	6.7190 %	0.2916	Pfd-2(high)	422,909	25.5000	5 %	102,000	4.91
NA.PR.H	7.8431 %	7.7576 %	1.2481	Pfd-2n	25,915	25.5000	5 %	102,000	5.30
BNS.PR.G	6.8293 %	6.8189 %	0.4068	Pfd-1(low)n	2,005,237	25.6250	5 %	102,500	7.20
LON.PR.D	7.0751 %	7.0916 %	0.4670	Pfd-1(low)n	57,697	25.6250	5 %	102,500	5.74
PWF.PR.C	6.7961 %	6.5774 %	0.0373	Pfd-1(low)n	66,255	25.7500	5 %	103,000	6.27
BNS.PR.F	6.8932 %	6.8237 %	0.3766	Pfd-1(low)n	213,692	25.7500	5 %	103,000	6.94
GWO.PR.A	7.2816 %	7.0910 %	0.5463	Pfd-1(low)n	42,333	25.7500	5 %	103,000	3.63
CM.PR.K	6.7633 %	6.5978 %	0.1021	Pfd-1(low)n	152,726	25.8750	5 %	103,500	6.18
W.PR.E	6.6667 %	6.3496 %	-0.7457	Pfd-2(low)	83,786	25.8750	5 %	103,500	3.87
TD.PR.H	6.8269 %	6.6704 %	0.0764	Pfd-1(low)n	187,532	26.0000	5 %	104,000	6.97
RY.PR.J	6.8269 %	6.5544 %	0.0000	Pfd-1(low)n	130,748	26.0000	5 %	104,000	6.38
BNS.PR.E	6.8769 %	6.6591 %	0.1868	Pfd-1(low)n	102,231	26.0000	5 %	104,000	6.00
GWO.PR.B	7.0635 %	6.8230 %	0.3216	Pfd-1(low)n	30,762	26.3750	5 %	105,500	6.01
CFS.PR.B	6.9687 %	6.6251 %	0.1680	Pfd-2(high)n	69,628	26.3750	5 %	105,500	6.13
GWO.PR.C	7.3132 %	7.1450 %	1.0967	Pfd-1(low)n	79,525	26.5000	5 %	106,000	6.84
BNS.PR.D	8.2222 %	4.1716 %	-0.7461	Pfd-1(low)n	130,409	28.1250	5 %	112,500	2.17
RY.PR.H	7.8261 %	6.2482 %	-0.0073	Pfd-1(low)n	61,549	28.7500	5 %	115,000	5.01
BMO.PR.E	7.6923 %	5.5822 %	-0.6417	Pfd-1(low)n	100,484	29.2500	5 %	117,000	4.58
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.0270 %</u>	<u>6.5988 %</u>	<u>0.1340</u>		<u>196,858</u>			<u>100 2,186,000</u>	<u>5.46</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-05-31

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
CM.PR.J	8.0455 %	6.9366 %	0.3058	Pfd-1(low)	43,411	27.5000	24 %	110,000	1.47
BMO.PR.D	8.0357 %	5.9540 %	-0.3852	Pfd-1(low)n	46,395	28.0000	25 %	112,000	3.66
RY.PR.F	7.9295 %	5.7966 %	-0.6525	Pfd-1(low)n	40,545	28.3750	25 %	113,500	3.72
CM.PR.I	7.9130 %	5.2355 %	-1.0104	Pfd-1(low)n	60,300	28.7500	26 %	115,000	2.63
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9800 %</u>	<u>5.9709 %</u>	<u>-0.4434</u>		<u>47,742</u>		<u>100 %</u>	<u>450,500</u>	<u>2.88</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1995-05-31

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	7.2050 %	1.3258 %	1.3823	Pfd-1	51,374	20.1250	100 %	100,625	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2050 %</u>	<u>1.3258 %</u>	<u>1.3823</u>		<u>51,374</u>		<u>100 %</u>	<u>100,625</u>	<u>0.08</u>

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