

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1995-06-30

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
TFC.PR.A	9.1418 %	9.2293 %	0.5507	Pfd-2 (low)	143,981	16.7500	16 %	67,000	10.19
AL.PR.F	7.7206 %	7.8963 %	-1.8788	Pfd-2 (low)	69,895	21.2500	20 %	85,000	11.39
BNS.PR.A	6.8056 %	6.8124 %	-0.3286	Pfd-1	141,812	22.5000	21 %	90,000	12.78
CM.PR.E	6.6346 %	6.6256 %	-0.8615	Pfd-1	39,531	22.7500	21 %	91,000	13.05
AL.PR.E	8.0214 %	8.1653 %	-0.8230	Pfd-2 (low)	191,715	23.3750	22 %	93,500	11.13
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5850 %</u>	<u>7.6648 %</u>	<u>-0.7215</u>		<u>116,937</u>		<u>100 %</u>	<u>426,500</u>	<u>11.79</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1995-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Disparity	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
NA.PR.I	6.9149 %	7.6087 %	1.0209	Pfd-2n	71,731	23.5000	3 %	94,000	6.68
CU.PR.V	5.4922 %	6.4939 %	-0.3888	Pfd-1(low)	36,221	24.1250	4 %	96,500	3.48
NSI.PR.A	6.1538 %	6.6138 %	-0.6395	Pfd-2(low)	78,683	24.3750	4 %	97,500	4.46
B.PR.P	6.5306 %	6.8174 %	0.5404	Pfd-2(high)	387,990	24.5000	4 %	98,000	5.61
BNS.PR.H	6.7520 %	6.8316 %	0.5066	Pfd-1(low)n	2,395,604	25.0000	4 %	100,000	7.38
LON.PR.E	7.1287 %	7.1872 %	0.9263	Pfd-1(low)n	1,321,329	25.2500	4 %	101,000	5.73
LB.PR.B	7.6359 %	7.6509 %	0.0000	Pfd-2(low)	847,790	25.3750	4 %	101,500	6.90
CH.PR.A	6.7647 %	6.4844 %	0.0564	Pfd-2(high)	189,800	25.5000	4 %	102,000	4.92
W.PR.E	6.7317 %	6.2995 %	-0.7296	Pfd-2(low)	58,264	25.6250	4 %	102,500	3.86
LON.PR.D	7.0408 %	6.7932 %	0.1092	Pfd-1(low)n	51,105	25.7500	4 %	103,000	5.78
BNS.PR.G	6.7961 %	6.5728 %	0.0000	Pfd-1(low)n	957,088	25.7500	4 %	103,000	7.28
PWF.PR.C	6.7633 %	6.5852 %	0.0000	Pfd-1(low)n	102,272	25.8750	4 %	103,500	6.19
GWO.PR.B	7.1654 %	6.8577 %	0.4486	Pfd-1(low)n	32,489	26.0000	4 %	104,000	6.04
BNS.PR.F	6.8269 %	6.5127 %	0.0000	Pfd-1(low)n	152,720	26.0000	4 %	104,000	7.02
CM.PR.K	6.7308 %	6.3323 %	-0.2517	Pfd-1(low)n	140,140	26.0000	4 %	104,000	6.22
NA.PR.H	7.6923 %	7.5007 %	0.7955	Pfd-2n	21,887	26.0000	4 %	104,000	5.23
GWO.PR.A	7.1770 %	6.3335 %	0.2754	Pfd-1(low)n	53,099	26.1250	4 %	104,500	3.64
BNS.PR.E	6.8440 %	6.3791 %	-0.0435	Pfd-1(low)n	98,985	26.1250	4 %	104,500	6.04
TD.PR.H	6.7619 %	6.6088 %	0.0000	Pfd-1(low)n	134,650	26.2500	4 %	105,000	6.90
GWO.PR.C	7.3479 %	7.0280 %	0.7158	Pfd-1(low)n	87,191	26.3750	4 %	105,500	6.89
RY.PR.J	6.6981 %	6.3329 %	-0.1733	Pfd-1(low)n	113,360	26.5000	4 %	106,000	6.32
CFS.PR.B	6.9358 %	6.6356 %	0.0000	Pfd-2(high)n	64,260	26.5000	4 %	106,000	6.05
BNS.PR.D	8.5253 %	5.0736 %	0.0000	Pfd-1(low)n	146,472	27.1250	4 %	108,500	2.12
RY.PR.G	7.8341 %	6.6812 %	0.1256	Pfd-1(low)	41,773	27.1250	4 %	108,500	3.65
RY.PR.H	7.8603 %	6.4422 %	0.0010	Pfd-1(low)n	66,328	28.6250	4 %	114,500	4.92
BMO.PR.E	7.7253 %	5.9917 %	-0.3292	Pfd-1(low)n	97,148	29.1250	4 %	116,500	4.79
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
7.0501 %	6.6288 %	0.1095			292,167		100	2,698,000	5.53

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-06-30

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
RY.PR.B	7.2050 %	7.3185 %	1.1061	Pfd-1	102,829	20.1250	16 %	100,625	12.09
TAU.PR.T	8.1553 %	-26.0365 %	0.8302	Pfd-1(low)	26,979	25.7500	16 %	103,000	0.09
CM.PR.J	8.1944 %	7.2287 %	0.2538	Pfd-1(low)	42,731	27.0000	17 %	108,000	1.41
CM.PR.I	8.1614 %	5.8415 %	-0.1881	Pfd-1(low)n	51,609	27.8750	17 %	111,500	2.60
BMO.PR.D	8.0357 %	6.0907 %	-0.3774	Pfd-1(low)n	47,526	28.0000	17 %	112,000	3.58
RY.PR.F	8.0357 %	6.2989 %	-0.1099	Pfd-1(low)n	31,831	28.0000	17 %	112,000	3.63
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.9737 %</u>	<u>1.3511 %</u>	<u>0.2298</u>		<u>50,042</u>		<u>100 %</u>	<u>647,125</u>	<u>3.83</u>

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