

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration
TFC.PR.A	8.4848 %	8.6995 %	0.1348	Pfd-2 (low)	136,047	16.5000	11 %	66,000	10.56
TOC.PR.B	6.6667 %	6.7961 %	-1.9914	Pfd-2	43,380	21.0000	14 %	84,000	12.70
AL.PR.F	7.0588 %	7.1631 %	-2.6948	Pfd-2 (low)	77,243	21.2500	14 %	85,000	12.31
PWF.PR.A	6.5116 %	6.5825 %	-1.5733	Pfd-1 (low)	43,425	21.5000	14 %	86,000	13.08
BNS.PR.A	6.1538 %	6.2365 %	-0.6690	Pfd-1	224,848	22.7500	15 %	91,000	13.46
CM.PR.E	5.9355 %	5.9987 %	-1.7190	Pfd-1	27,418	23.2500	15 %	93,000	13.83
AL.PR.E	7.8125 %	7.8951 %	-1.0187	Pfd-2 (low)	300,288	24.0000	16 %	96,000	11.48
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8918 %</u>	<u>6.9939 %</u>	<u>-1.3998</u>		<u>124,396</u>		<u>100 %</u>	<u>601,000</u>	<u>12.56</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		
						price			YTW
NA.PR.I	6.8421 %	7.3748 %	0.7526	Pfd-2n	67,918	23.7500	4 %	95,000	6.65
CU.PR.V	5.4359 %	6.0976 %	-0.5881	Pfd-1(low)	30,604	24.3750	4 %	97,500	3.37
B.PR.P	6.4975 %	6.9349 %	0.9973	Pfd-2(high)	690,201	24.6250	4 %	98,500	5.44
NSI.PR.A	6.0606 %	6.5138 %	-0.5511	Pfd-2(low)	54,367	24.7500	4 %	99,000	4.30
BNS.PR.H	6.6851 %	6.8521 %	0.6577	Pfd-1(low)n	810,915	25.2500	4 %	101,000	7.21
LON.PR.D	7.0751 %	7.0872 %	0.4830	Pfd-1(low)n	33,204	25.6250	4 %	102,500	5.60
BNS.PR.G	6.7961 %	6.7299 %	0.4058	Pfd-1(low)n	407,642	25.7500	4 %	103,000	7.10
LB.PR.B	7.5247 %	7.6218 %	0.1361	Pfd-2(low)	223,681	25.7500	4 %	103,000	6.73
LON.PR.E	6.9903 %	7.0480 %	0.9234	Pfd-1(low)n	345,616	25.7500	4 %	103,000	5.57
PWF.PR.C	6.7633 %	6.4882 %	0.0000	Pfd-1(low)n	82,819	25.8750	4 %	103,500	6.13
CH.PR.A	6.6346 %	6.3008 %	0.0000	Pfd-2(high)	67,763	26.0000	4 %	104,000	4.76
W.PR.E	6.6346 %	6.1895 %	-0.6445	Pfd-2(low)	33,185	26.0000	4 %	104,000	3.69
BNS.PR.F	6.7943 %	6.6030 %	0.0655	Pfd-1(low)n	123,438	26.1250	4 %	104,500	6.84
CFS.PR.B	7.0354 %	6.7697 %	0.5230	Pfd-2(high)n	54,986	26.1250	4 %	104,500	5.98
BNS.PR.E	6.8440 %	6.5636 %	0.2224	Pfd-1(low)n	72,571	26.1250	4 %	104,500	5.86
CM.PR.K	6.6667 %	6.3493 %	-0.1142	Pfd-1(low)n	114,232	26.2500	4 %	105,000	6.05
TD.PR.H	6.7619 %	6.5202 %	0.0000	Pfd-1(low)n	100,656	26.2500	4 %	105,000	6.86
GWO.PR.A	7.1090 %	6.3646 %	0.2657	Pfd-1(low)n	48,106	26.3750	4 %	105,500	3.47
RY.PR.J	6.7299 %	6.3090 %	-0.0773	Pfd-1(low)n	112,480	26.3750	4 %	105,500	6.26
GWO.PR.B	7.0302 %	6.7261 %	0.3240	Pfd-1(low)n	25,433	26.5000	4 %	106,000	5.88
GWO.PR.C	7.2449 %	6.9918 %	0.7473	Pfd-1(low)n	84,004	26.7500	4 %	107,000	6.73
BNS.PR.D	8.4091 %	4.8030 %	-0.0515	Pfd-1(low)n	134,412	27.5000	4 %	110,000	1.96
RY.PR.G	7.7273 %	6.0455 %	0.0000	Pfd-1(low)	33,066	27.5000	4 %	110,000	3.57
RY.PR.H	7.9646 %	6.5312 %	0.3454	Pfd-1(low)n	46,763	28.2500	4 %	113,000	4.85
BMO.PR.E	7.7253 %	5.5485 %	-0.5570	Pfd-1(low)n	78,304	29.1250	4 %	116,500	4.42
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9786 %</u>	<u>6.5212 %</u>	<u>0.1659</u>		<u>152,452</u>			<u>100 2,611,000</u>	<u>5.39</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-08-31

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		YTW
						price			
CM.PR.J	8.0822 %	7.0867 %	0.4816	Pfd-1(low)	52,634	27.3750	25 %	109,500	1.25
RY.PR.F	8.1448 %	6.4078 %	0.0668	Pfd-1(low)n	29,756	27.6250	25 %	110,500	3.53
BMO.PR.D	8.0717 %	5.9182 %	-0.2036	Pfd-1(low)n	50,424	27.8750	25 %	111,500	3.49
CM.PR.I	8.0531 %	5.6916 %	-0.0662	Pfd-1(low)n	68,900	28.2500	25 %	113,000	2.43
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0877 %</u>	<u>6.2701 %</u>	<u>0.0673</u>		<u>50,527</u>		<u>100 %</u>	<u>444,500</u>	<u>2.68</u>

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