

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-09-29

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			
TFC.PR.A	8.2353 %	8.3041 %	0.5357	Pfd-2 (low)	127,578	17.0000	11 %	68,000	11.07
TOC.PR.B	6.6272 %	6.6595 %	-1.4122	Pfd-2	43,716	21.1250	14 %	84,500	12.98
PWF.PR.A	6.5116 %	6.6170 %	-0.4482	Pfd-1 (low)	46,631	21.5000	14 %	86,000	12.97
AL.PR.F	6.9767 %	7.1186 %	-1.9663	Pfd-2 (low)	108,834	21.5000	14 %	86,000	12.29
BNS.PR.A	6.1538 %	6.1517 %	0.0000	Pfd-1	237,974	22.7500	15 %	91,000	13.67
CM.PR.E	5.8413 %	5.8212 %	-1.2323	Pfd-1	29,504	23.6250	16 %	94,500	14.19
AL.PR.E	7.7320 %	7.8633 %	-0.9335	Pfd-2 (low)	282,938	24.2500	16 %	97,000	11.45
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8237 %</u>	<u>6.8885 %</u>	<u>-0.8197</u>		<u>127,888</u>		<u>100 %</u>	<u>607,000</u>	<u>12.71</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-09-29

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	6.8063 %	7.3826 %	0.8649	Pfd-2n	59,371	23.8750	4 %	95,500	6.57
CU.PR.V	5.4639 %	6.4039 %	-0.0377	Pfd-1(low)	34,450	24.2500	4 %	97,000	3.28
NSI.PR.A	6.0606 %	6.2741 %	-0.6319	Pfd-2(low)	54,525	24.7500	4 %	99,000	4.29
B.PR.P	6.4322 %	6.4921 %	0.5110	Pfd-2(high)	648,393	24.8750	4 %	99,500	5.48
BNS.PR.H	6.6851 %	6.5939 %	0.2903	Pfd-1(low)n	503,570	25.2500	4 %	101,000	7.33
LB.PR.B	7.6359 %	7.6475 %	0.1953	Pfd-2(low)	137,788	25.3750	4 %	101,500	6.78
BNS.PR.G	6.8293 %	6.6266 %	0.3589	Pfd-1(low)n	279,307	25.6250	4 %	102,500	7.15
W.PR.E	6.7317 %	6.2642 %	-0.4159	Pfd-2(low)	30,442	25.6250	4 %	102,500	3.68
CH.PR.A	6.6990 %	6.2611 %	0.0000	Pfd-2(high)	67,427	25.7500	4 %	103,000	4.76
LON.PR.E	6.9903 %	6.7235 %	0.2033	Pfd-1(low)n	215,165	25.7500	4 %	103,000	5.65
PWF.PR.C	6.7633 %	6.5734 %	0.0000	Pfd-1(low)n	71,238	25.8750	4 %	103,500	6.04
BNS.PR.F	6.8599 %	6.5644 %	0.0825	Pfd-1(low)n	99,912	25.8750	4 %	103,500	6.88
GWO.PR.A	7.2115 %	6.4021 %	0.1105	Pfd-1(low)n	50,026	26.0000	4 %	104,000	3.45
BNS.PR.E	6.8769 %	6.4328 %	0.0051	Pfd-1(low)n	65,363	26.0000	4 %	104,000	5.90
CM.PR.K	6.6986 %	6.2270 %	-0.2130	Pfd-1(low)n	118,825	26.1250	4 %	104,500	6.08
LON.PR.D	6.9067 %	6.4294 %	0.0000	Pfd-1(low)n	27,353	26.2500	4 %	105,000	5.66
GWO.PR.B	7.0971 %	6.6712 %	0.1157	Pfd-1(low)n	31,387	26.2500	4 %	105,000	5.91
CFS.PR.B	6.9687 %	6.6967 %	0.2735	Pfd-2(high)n	62,852	26.3750	4 %	105,500	5.90
RY.PR.J	6.6981 %	6.3124 %	0.0000	Pfd-1(low)n	105,019	26.5000	4 %	106,000	6.18
GWO.PR.C	7.2789 %	6.8673 %	0.2527	Pfd-1(low)n	75,944	26.6250	4 %	106,500	6.79
TD.PR.H	6.5741 %	6.1754 %	-0.4393	Pfd-1(low)n	126,585	27.0000	4 %	108,000	6.82
BNS.PR.D	8.3710 %	3.6354 %	-0.6573	Pfd-1(low)n	124,502	27.6250	4 %	110,500	1.92
RY.PR.H	7.8947 %	6.4522 %	0.0955	Pfd-1(low)n	38,634	28.5000	5 %	114,000	4.77
BMO.PR.E	7.7586 %	5.7505 %	-0.1981	Pfd-1(low)n	64,781	29.0000	5 %	116,000	4.34
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9471 %</u>	<u>6.3961 %</u>	<u>0.0262</u>		<u>127,225</u>			<u>100 2,500,500</u>	<u>5.47</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-09-29

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
TAU.PR.T	8.0769 %	-36.2014 %	0.3346	Pfd-1 (low)	49,717	26.0000	16 %	104,000	0.09
NA.PR.F	8.9623 %	5.5573 %	0.1889	Pfd-2 (low)	32,385	26.5000	16 %	106,000	0.12
CM.PR.J	8.1193 %	6.1898 %	0.6542	Pfd-1 (low)	73,831	27.2500	17 %	109,000	1.20
RY.PR.F	8.1081 %	6.4223 %	0.1144	Pfd-1 (low)n	34,118	27.7500	17 %	111,000	3.46
BMO.PR.D	8.0357 %	5.9229 %	-0.1725	Pfd-1 (low)n	51,977	28.0000	17 %	112,000	3.41
CM.PR.I	8.0176 %	4.8240 %	-0.6060	Pfd-1 (low)n	49,458	28.3750	17 %	113,500	2.41
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.2151 %</u>	<u>-0.8809 %</u>	<u>0.0774</u>		<u>48,624</u>		<u>100 %</u>	<u>655,500</u>	<u>1.82</u>

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