

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-11-30

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		YTW
						price			
TFC.PR.A	7.9779 %	8.1693 %	0.4707	Pfd-2 (low)	90,707	17.0000	11 %	68,000	11.09
TOC.PR.B	6.2717 %	6.3705 %	-1.7751	Pfd-2	56,268	21.6250	14 %	86,500	13.24
PWF.PR.A	6.2356 %	6.2854 %	-0.9261	Pfd-1 (low)	58,475	21.7500	14 %	87,000	13.46
AL.PR.F	6.6429 %	6.7212 %	-2.5777	Pfd-2 (low)	76,527	21.8750	14 %	87,500	12.84
BNS.PR.A	5.8333 %	5.9042 %	0.0250	Pfd-1	288,439	23.2500	15 %	93,000	13.94
CM.PR.E	5.7193 %	5.7743 %	-0.6944	Pfd-1	35,625	23.3750	15 %	93,500	14.17
AL.PR.E	7.5758 %	6.2141 %	-0.6153	Pfd-2 (low)	271,975	24.7500	16 %	99,000	0.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.5679 %</u>	<u>6.4210 %</u>	<u>-0.8970</u>		<u>130,024</u>		<u>100 %</u>	<u>614,500</u>	<u>11.12</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-11-30

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		YTW
						price			
NA.PR.I	6.8421 %	7.3903 %	1.2605	Pfd-2n	94,420	23.7500	3 %	95,000	6.51
CU.PR.V	5.4082 %	5.9815 %	-0.1785	Pfd-1 (low)	56,284	24.5000	3 %	98,000	3.16
NSI.PR.A	5.9701 %	6.1620 %	-0.3428	Pfd-2 (low)	105,465	25.1250	3 %	100,500	4.13
LB.PR.B	7.6737 %	7.9206 %	0.9453	Pfd-2 (low)	106,018	25.2500	3 %	101,000	6.58
LB.PR.C	7.6737 %	7.8131 %	1.2314	Pfd-2 (low)	1,258,540	25.2500	3 %	101,000	6.64
BCE.PR.P	6.2439 %	6.1325 %	0.5302	Pfd-2 (high)	519,354	25.6250	3 %	102,500	5.34
NA.PR.H	7.6555 %	7.2464 %	1.2186	Pfd-2n	51,353	26.1250	3 %	104,500	5.03
BNS.PR.H	6.4305 %	6.2008 %	0.1987	Pfd-1 (low)n	517,538	26.2500	4 %	105,000	7.21
W.PR.E	6.5714 %	5.8704 %	-0.4419	Pfd-2 (low)	30,640	26.2500	4 %	105,000	3.52
PWF.PR.C	6.6351 %	6.1495 %	0.0000	Pfd-1 (low)n	71,801	26.3750	4 %	105,500	6.01
LON.PR.D	6.8094 %	6.3657 %	0.2839	Pfd-1 (low)n	39,188	26.6250	4 %	106,500	5.50
CH.PR.A	6.4486 %	5.6515 %	-0.0595	Pfd-2 (high)	59,353	26.7500	4 %	107,000	4.61
GWO.PR.A	7.0093 %	5.8544 %	0.2316	Pfd-1 (low)n	59,679	26.7500	4 %	107,000	3.29
BNS.PR.G	6.5421 %	6.1645 %	0.0708	Pfd-1 (low)n	240,020	26.7500	4 %	107,000	7.04
LON.PR.E	6.7290 %	6.2267 %	0.4069	Pfd-1 (low)n	111,459	26.7500	4 %	107,000	5.51
BNS.PR.F	6.6047 %	6.1580 %	0.0000	Pfd-1 (low)n	129,688	26.8750	4 %	107,500	6.76
BNS.PR.E	6.5615 %	5.7936 %	-0.1532	Pfd-1 (low)n	121,118	27.2500	4 %	109,000	5.77
CM.PR.K	6.4220 %	5.6843 %	-0.5595	Pfd-1 (low)n	163,892	27.2500	4 %	109,000	5.96
W.PR.D	7.3790 %	-70.2176 %	-1.9694	Pfd-2 (low)	56,898	27.3750	4 %	109,500	0.10
GWO.PR.B	6.8055 %	6.1278 %	0.0000	Pfd-1 (low)n	38,040	27.3750	4 %	109,500	5.78
TD.PR.H	6.4545 %	5.8080 %	-0.5424	Pfd-1 (low)n	124,066	27.5000	4 %	110,000	6.80
GWO.PR.C	7.0473 %	6.5478 %	0.3027	Pfd-1 (low)n	67,980	27.5000	4 %	110,000	6.66
RY.PR.J	6.4545 %	5.6002 %	-0.5113	Pfd-1 (low)n	180,559	27.5000	4 %	110,000	6.17
BNS.PR.D	8.4091 %	4.2485 %	-0.0386	Pfd-1 (low)n	112,592	27.5000	4 %	110,000	1.75
CFS.PR.B	6.5643 %	5.5554 %	-0.6131	Pfd-2 (high)n	87,926	28.0000	4 %	112,000	5.92
RY.PR.G	7.4561 %	4.8466 %	-0.5821	Pfd-1 (low)	39,765	28.5000	4 %	114,000	3.41
BMO.PR.E	7.6271 %	5.1154 %	-0.4967	Pfd-1 (low)n	83,002	29.5000	4 %	118,000	4.27
RY.PR.H	7.6271 %	5.5214 %	-0.2809	Pfd-1 (low)n	78,879	29.5000	4 %	118,000	4.74
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8704 %</u>	<u>3.2682 %</u>	<u>-0.0211</u>		<u>161,192</u>			<u>100 2,999,000</u>	<u>5.14</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-11-30

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	7.9245 %	-60.1170 %	-0.5392	Pfd-1(low)	63,740	26.5000	19 %	106,000	0.10
CM.PR.J	8.1193 %	7.2144 %	1.3442	Pfd-1(low)	88,542	27.2500	20 %	109,000	1.03
BMO.PR.D	7.9646 %	5.3443 %	-0.3918	Pfd-1(low)n	87,484	28.2500	20 %	113,000	3.32
RY.PR.F	7.9295 %	5.4598 %	-0.3460	Pfd-1(low)n	31,613	28.3750	20 %	113,500	3.38
CM.PR.I	7.8112 %	4.0128 %	-1.0287	Pfd-1(low)n	99,098	29.1250	21 %	116,500	2.25
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.9480 %</u>	<u>-6.9802 %</u>	<u>-0.2044</u>		<u>74,241</u>		<u>100 %</u>	<u>558,000</u>	<u>2.05</u>

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