

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-12-29

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		-
						price			YTW
TFC.PR.A	7.7778 %	7.8368 %	0.2740 Pfd-2 (low)		80,966	16.8750	11 %	67,500	11.56
PWF.PR.A	5.9659 %	6.0395 %	-1.1059 Pfd-1 (low)		76,288	22.0000	14 %	88,000	13.75
TOC.PR.B	5.9659 %	5.9753 %	-2.4667 Pfd-2		63,159	22.0000	14 %	88,000	13.90
AL.PR.F	6.3202 %	6.4231 %	-2.9870 Pfd-2 (low)		73,795	22.2500	14 %	89,000	13.17
BNS.PR.A	5.6757 %	5.6670 %	0.0964 Pfd-1		257,755	23.1250	15 %	92,500	14.39
CM.PR.E	5.5645 %	5.5432 %	-0.9264 Pfd-1		43,226	23.2500	15 %	93,000	14.62
AL.PR.E	7.5758 %	7.6846 %	-0.3151 Pfd-2 (low)		352,471	24.7500	16 %	99,000	1.73
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.3695 %</u>	<u>6.4156 %</u>	<u>-1.0862</u>		<u>141,104</u>		<u>100 %</u>	<u>617,000</u>	<u>11.75</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1995-12-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	(at Disparity	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		YTW
						price			
NA.PR.I	6.7358 %	7.2338 %	1.1800	Pfd-2n	83,580	24.1250	3 %	96,500	6.45
LB.PR.C	7.7504 %	7.8721 %	1.5426	Pfd-2 (low)	654,680	25.0000	3 %	100,000	6.63
CU.PR.V	5.3000 %	5.4718 %	-0.3640	Pfd-1 (low)	49,645	25.0000	3 %	100,000	3.09
TRP.PR.R	5.9057 %	5.6893 %	-1.1931	Pfd-2 (low)	1,786,948	50.3750	3 %	100,750	4.30
LB.PR.B	7.6737 %	7.7194 %	0.7524	Pfd-2 (low)	106,777	25.2500	3 %	101,000	6.65
NSI.PR.A	5.9406 %	5.7898 %	-0.6747	Pfd-2 (low)	107,035	25.2500	3 %	101,000	4.12
BCE.PR.P	6.2136 %	5.8352 %	0.3572	Pfd-2 (high)	460,935	25.7500	3 %	103,000	5.35
BNS.PR.H	6.5237 %	6.2532 %	0.8113	Pfd-1 (low)n	345,100	25.8750	3 %	103,500	7.24
CH.PR.A	6.6346 %	6.0207 %	0.0000	Pfd-2 (high)	47,023	26.0000	3 %	104,000	4.59
W.PR.E	6.6346 %	5.8035 %	-0.4891	Pfd-2 (low)	25,122	26.0000	3 %	104,000	3.50
BNS.PR.F	6.7619 %	6.3442 %	0.3857	Pfd-1 (low)n	104,577	26.2500	3 %	105,000	6.77
PWF.PR.C	6.6667 %	6.3134 %	0.0000	Pfd-1 (low)n	55,270	26.2500	3 %	105,000	5.92
NA.PR.H	7.6190 %	7.2644 %	0.9985	Pfd-2n	46,932	26.2500	3 %	105,000	4.95
LON.PR.E	6.8246 %	6.2658 %	0.0000	Pfd-1 (low)n	74,102	26.3750	3 %	105,500	5.52
GWO.PR.B	7.0635 %	6.5658 %	0.0000	Pfd-1 (low)n	27,011	26.3750	3 %	105,500	5.77
W.PR.D	7.6588 %	-50.3018 %	-1.3126	Pfd-2 (low)	43,603	26.3750	3 %	105,500	0.09
GWO.PR.A	7.0755 %	5.7426 %	0.1446	Pfd-1 (low)n	44,745	26.5000	3 %	106,000	3.27
LON.PR.D	6.8415 %	6.2299 %	0.2328	Pfd-1 (low)n	41,345	26.5000	3 %	106,000	5.52
BNS.PR.G	6.6038 %	6.1421 %	0.2183	Pfd-1 (low)n	185,693	26.5000	3 %	106,000	7.07
RY.PR.J	6.6355 %	6.1359 %	0.2944	Pfd-1 (low)n	169,061	26.7500	3 %	107,000	6.05
CFS.PR.B	6.8074 %	6.2653 %	0.0000	Pfd-2 (high)n	74,691	27.0000	4 %	108,000	5.79
BNS.PR.E	6.6222 %	5.7600 %	-0.1294	Pfd-1 (low)n	106,640	27.0000	4 %	108,000	5.78
BNS.PR.D	8.5253 %	4.0428 %	-0.0448	Pfd-1 (low)n	84,208	27.1250	4 %	108,500	1.71
CM.PR.K	6.3927 %	5.4061 %	-0.9079	Pfd-1 (low)n	145,272	27.3750	4 %	109,500	4.22
TD.PR.H	6.4545 %	5.8766 %	-0.2832	Pfd-1 (low)n	113,670	27.5000	4 %	110,000	6.72
GWO.PR.C	6.9838 %	6.2214 %	0.0000	Pfd-1 (low)n	44,385	27.7500	4 %	111,000	6.73
RY.PR.G	7.4890 %	5.0958 %	-0.3173	Pfd-1 (low)	38,301	28.3750	4 %	113,500	3.33
RY.PR.H	7.5314 %	5.3408 %	-0.4425	Pfd-1 (low)n	96,784	29.8750	4 %	119,500	4.67
BMO.PR.E	7.5000 %	4.8068 %	-0.8790	Pfd-1 (low)n	66,915	30.0000	4 %	120,000	4.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-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>Bid</u>	<u>(at Disparity</u>	<u>Bid)</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
					<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
	<u>6.8868 %</u>	<u>4.1008 %</u>	<u>-0.0172</u>		<u>175,653</u>			<u>100 3,078,250</u>	<u>5.02</u>
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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-12-29

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	7.9621 %	-50.0871 %	-0.2278	Pfd-1(low)	57,791	26.3750	19 %	105,500	0.09
CM.PR.J	8.1944 %	6.6435 %	1.2492	Pfd-1(low)	67,446	27.0000	19 %	108,000	0.97
CM.PR.I	7.9825 %	4.2536 %	-0.6231	Pfd-1(low)n	77,646	28.5000	20 %	114,000	2.21
RY.PR.F	7.8261 %	5.1882 %	-0.9074	Pfd-1(low)n	35,056	28.7500	21 %	115,000	3.30
BMO.PR.D	7.7922 %	4.7918 %	-1.3211	Pfd-1(low)n	75,045	28.8750	21 %	115,500	3.25
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.9480 %</u>	<u>-5.2539 %</u>	<u>-0.3891</u>		<u>62,602</u>		<u>100 %</u>	<u>558,000</u>	<u>2.01</u>

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