

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-01-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	bid	weight	Value	Duration
					Value	price			YTW
TFC.PR.A	7.5490 %	7.6717 %	3.5808	Pfd-2 (low)	36,652	12.7500	10 %	51,000	11.70
AL.PR.F	5.5000 %	5.5398 %	-0.1701	Pfd-2 (low)	43,076	18.7500	15 %	75,000	14.64
PWF.PR.A	4.3750 %	4.3558 %	-0.3098	Pfd-1 (low)	637,151	22.0000	18 %	88,000	16.66
AL.PR.E	6.0440 %	6.0396 %	1.3437	Pfd-2 (low)	297,126	22.7500	19 %	91,000	13.84
BNS.PR.A	4.2077 %	4.2184 %	0.0643	Pfd-1	322,856	22.8750	19 %	91,500	16.92
CM.PR.E	4.0806 %	4.0835 %	-0.4468	Pfd-1	142,981	23.2500	19 %	93,000	17.22
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1011 %</u>	<u>5.1183 %</u>	<u>0.4682</u>		<u>267,714</u>		<u>100 %</u>	<u>489,500</u>	<u>15.47</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-01-31

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
NSI.PR.A	5.7143 %	5.2323 %	-1.3511	Pfd-2 (low)	147,050	26.2500	6 %	105,000	5.47
LON.PR.D	6.5927 %	5.9352 %	0.6640	Pfd-1 (low)n	60,051	27.5000	6 %	110,000	6.62
RY.PR.J	6.3964 %	5.6189 %	0.0000	Pfd-1 (low)n	297,358	27.7500	7 %	111,000	7.24
CFS.PR.B	6.6234 %	5.8812 %	0.4716	Pfd-2 (high)n	73,146	27.7500	7 %	111,000	6.96
PWF.PR.C	6.3063 %	5.7113 %	0.2472	Pfd-1 (low)n	86,732	27.7500	7 %	111,000	7.01
NA.PR.G	7.8829 %	6.9622 %	1.1681	Pfd-2n	83,593	27.7500	7 %	111,000	5.90
CM.PR.K	6.2780 %	5.4892 %	-0.2093	Pfd-1 (low)n	125,512	27.8750	7 %	111,500	7.06
GWO.PR.A	6.7265 %	5.3057 %	0.4636	Pfd-1 (low)n	90,543	27.8750	7 %	111,500	4.63
BC.PR.A	6.8978 %	4.2636 %	0.0000	Pfd-1	64,982	28.1250	7 %	112,500	2.65
GWO.PR.B	6.6240 %	5.8499 %	0.4357	Pfd-1 (low)n	66,289	28.1250	7 %	112,500	6.87
BNS.PR.E	6.3013 %	5.3410 %	-0.1971	Pfd-1 (low)n	218,137	28.3750	7 %	113,500	6.91
BNS.PR.D	7.9741 %	4.6331 %	0.2589	Pfd-1 (low)n	197,200	29.0000	7 %	116,000	3.21
RY.PR.G	7.2340 %	5.0641 %	0.0655	Pfd-1 (low)	93,540	29.3750	7 %	117,500	4.70
RY.PR.H	7.2581 %	5.1950 %	0.0000	Pfd-1 (low)n	8,229,104	31.0000	7 %	124,000	5.89
BMO.PR.E	7.0866 %	4.7830 %	-0.4207	Pfd-1 (low)n	102,142	31.7500	7 %	127,000	5.39
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8075 %</u>	<u>5.4060 %</u>	<u>0.1055</u>		<u>711,403</u>		<u>100</u>	<u>1,705,000</u>	<u>5.75</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-01-31

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			
RY.PR.B	7.1166 %	-20.0856 %	1.0338	Pfd-1	90,222	20.3750	15 %	101,875	0.09
TAU.PR.T	7.9245 %	-47.5232 %	-0.3897	Pfd-1(low)	92,228	26.5000	16 %	106,000	0.09
NA.PR.F	8.7963 %	7.7096 %	1.0933	Pfd-2(low)	66,291	27.0000	16 %	108,000	0.75
RY.PR.F	7.6923 %	5.6188 %	-0.8746	Pfd-1(low)n	64,389	29.2500	17 %	117,000	4.64
BMO.PR.D	7.5949 %	5.5825 %	-1.0799	Pfd-1(low)n	187,803	29.6250	18 %	118,500	4.51
CM.PR.I	7.4286 %	4.2754 %	-2.1545	Pfd-1(low)n	280,762	30.6250	18 %	122,500	3.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.7537 %</u>	<u>-6.5418 %</u>	<u>-0.4632</u>		<u>134,014</u>		<u>100 %</u>	<u>673,875</u>	<u>2.41</u>

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HIMI Index - Junk

HIMI Account Number:J0000008

Data Source : Transaction Files

Evaluation Date : 1994-01-31

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
TFC.PR.C	8.0208 %	8.1594 %	3.2921	Pfd-3 (high)	6,020	12.0000	2 %	48,000	11.18
DJN.PR.A	5.5172 %	8.1979 %	-0.3680	Pfd-3 (low)	157,299	18.1250	3 %	72,500	7.66
AR.PR.B	7.1761 %	7.2423 %	3.9876	NOT RATED	2,674	37.6250	3 %	75,250	12.28
MMF.PR.A	4.8000 %	4.8628 %	-1.2654	Pfd-2	14,343	20.6250	4 %	82,500	15.76
CT.PR.A	4.2989 %	4.3180 %	-0.6745	Pfd-1 (low)	3,940	21.7500	4 %	87,000	16.70
TOC.PR.B	4.3750 %	4.3977 %	-2.9639	Pfd-2	10,100	22.0000	4 %	88,000	16.55
POW.PR.F	4.3750 %	4.3963 %	-0.7809	Pfd-2 (high)	20,030	44.0000	4 %	88,000	16.60
CM.PR.F	4.2446 %	4.2807 %	0.0000	Pfd-1	13,145	92.0000	4 %	92,000	16.99
TD.PR.E	4.2388 %	4.2975 %	0.0000	Pfd-1	6,228	92.1250	4 %	92,125	17.02
TD.PR.D	4.1989 %	4.2320 %	0.0000	Pfd-1	9,828	23.2500	4 %	93,000	16.81
RY.PR.E	4.8729 %	4.8629 %	1.1457	Pfd-1 (low)	8,797	93.5000	4 %	93,500	15.72
NF.PR.A	5.5132 %	5.5536 %	-4.7411	Pfd-3	157	24.5000	4 %	98,000	14.55
CLA.PR.A	10.0503 %	10.2672 %	2.2732	Pfd-3	151,257	24.8750	4 %	99,500	9.29
TAU.PR.V	7.0588 %	-9.5590 %	0.2698	Pfd-1 (low)	202	25.5000	4 %	102,000	0.08
CU.PR.R	6.7619 %	4.1763 %	0.1230	Pfd-1	1,150	26.2500	5 %	105,000	1.25
NA.PR.H	7.4766 %	6.8961 %	1.0717	Pfd-2n	15,114	26.7500	5 %	107,000	6.13
B.PR.M	7.2222 %	1.3108 %	-0.9021	Pfd-2	1,413	27.0000	5 %	108,000	1.19
TRP.PR.O	7.2477 %	5.7966 %	-1.5255	Pfd-2 (low)	455	54.5000	5 %	109,000	4.04
BC.PR.C	6.8807 %	4.4730 %	0.0000	Pfd-1	22,224	27.2500	5 %	109,000	1.36
CU.PR.T	5.3636 %	3.8347 %	-0.8556	Pfd-1 (low)	8,938	27.5000	5 %	110,000	4.13
BC.PR.D	6.7636 %	5.5950 %	0.3572	Pfd-2 (high)	1,902	27.5000	5 %	110,000	5.25
LB.PR.A	7.9186 %	7.0044 %	0.7129	Pfd-2 (low)	23,219	27.6250	5 %	110,500	5.93
W.PR.D	7.2143 %	-91.2885 %	-2.7498	Pfd-2 (low)	19,948	28.0000	5 %	112,000	0.11
CM.PR.J	7.8319 %	6.2336 %	0.6327	Pfd-1 (low)	15,047	28.2500	5 %	113,000	2.59
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2842 %</u>	<u>0.0170 %</u>	<u>-0.2229</u>		<u>20,276</u>		<u>100 %</u>	<u>2,304,875</u>	<u>8.55</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-01-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>	<u>]</u>		<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BT.PR.E	5.9024 %	5.9824 %	-1.6737	Pfd-2 (high)	32,184	20.5000	100 %	82,000	13.91
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.9024 %</u>	<u>5.9824 %</u>	<u>-1.6737</u>		<u>32,184</u>		<u>100 %</u>	<u>82,000</u>	<u>13.91</u>

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