

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1994-09-30

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		-
						price			YTW
TFC.PR.A	9.0741 %	9.1600 %	1.7823 Pfd-2 (low)		26,627	13.5000	14 %	54,000	10.26
PWF.PR.A	5.9036 %	5.9911 %	-0.2894 Pfd-1 (low)		27,601	20.7500	21 %	83,000	13.85
CM.PR.E	5.5517 %	5.5322 %	-0.0882 Pfd-1		43,371	21.7500	22 %	87,000	14.62
BNS.PR.A	5.6000 %	5.5889 %	0.0000 Pfd-1		176,113	21.8750	22 %	87,500	14.50
AL.PR.E	7.9096 %	8.0492 %	1.1233 Pfd-2 (low)		112,184	22.1250	22 %	88,500	11.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.6325 %</u>	<u>6.6865 %</u>	<u>0.4099</u>		<u>82,100</u>		<u>100 %</u>	<u>400,000</u>	<u>13.10</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1994-09-30

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)	Bid)		Value	bid	weight		YTW
						price			
NA.PR.I	7.7381 %	9.2016 %	1.9872	Pfd-2n	84,173	21.0000	5 %	84,000	6.85
NSI.PR.A	6.3830 %	7.3032 %	-0.8073	Pfd-2 (low)	40,783	23.5000	5 %	94,000	4.96
CU.PR.V	5.6085 %	6.8542 %	-0.4980	Pfd-1 (low)	83,771	23.6250	5 %	94,500	4.05
LON.PR.D	7.3253 %	7.4811 %	0.8438	Pfd-1 (low)n	68,956	24.7500	6 %	99,000	6.15
PWF.PR.C	7.0352 %	7.2266 %	0.4587	Pfd-1 (low)n	74,767	24.8750	6 %	99,500	6.54
W.PR.E	6.9347 %	7.0717 %	-0.8965	Pfd-2 (low)	1,649,527	24.8750	6 %	99,500	4.37
RY.PR.J	7.1000 %	7.2718 %	0.4223	Pfd-1 (low)n	204,871	25.0000	6 %	100,000	6.63
GWO.PR.B	7.4149 %	7.4451 %	0.5739	Pfd-1 (low)n	50,485	25.1250	6 %	100,500	6.39
BNS.PR.E	7.0812 %	6.9727 %	0.0612	Pfd-1 (low)n	164,384	25.2500	6 %	101,000	6.42
CM.PR.K	6.9307 %	6.8291 %	-0.1081	Pfd-1 (low)n	157,443	25.2500	6 %	101,000	6.60
GWO.PR.A	7.3892 %	7.2079 %	0.2660	Pfd-1 (low)n	98,201	25.3750	6 %	101,500	4.14
NA.PR.G	8.5784 %	8.6703 %	1.1740	Pfd-2n	29,947	25.5000	6 %	102,000	5.35
CFS.PR.B	7.1379 %	7.1400 %	0.0851	Pfd-2 (high)n	77,707	25.7500	6 %	103,000	6.41
W.PR.D	7.6952 %	-45.4962 %	-1.2136	Pfd-2 (low)	28,133	26.2500	6 %	105,000	0.09
BNS.PR.D	8.4475 %	5.6649 %	-0.2768	Pfd-1 (low)n	80,332	27.3750	6 %	109,500	2.71
BMO.PR.E	7.9646 %	6.8437 %	0.0000	Pfd-1 (low)n	54,769	28.2500	7 %	113,000	5.19
RY.PR.H	7.8947 %	6.7355 %	-0.0772	Pfd-1 (low)n	96,882	28.5000	7 %	114,000	5.34
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3555 %</u>	<u>3.9952 %</u>	<u>0.0977</u>		<u>177,391</u>		<u>100</u>	<u>1,721,000</u>	<u>5.15</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-09-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Rating	Trading	Value	-	-	Value	Duration
		Bid)				bid	weight		-
						price			YTW
TAU.PR.T	8.2759 %	-9.7860 %	0.4731 Pfd-1 (low)	27,245	25.3750	16 %	101,500	0.08	
NA.PR.F	9.2683 %	8.7837 %	-0.5111 Pfd-2 (low)	41,276	25.6250	16 %	102,500	4.07	
CM.PR.J	8.1567 %	7.2827 %	-0.1904 Pfd-1 (low)	30,847	27.1250	17 %	108,500	5.45	
BMO.PR.D	8.2569 %	7.1387 %	0.2629 Pfd-1 (low)n	66,041	27.2500	17 %	109,000	4.05	
RY.PR.F	8.1081 %	6.8552 %	0.0000 Pfd-1 (low)n	47,157	27.7500	17 %	111,000	4.11	
CM.PR.I	8.1614 %	6.3838 %	-0.6834 Pfd-1 (low)n	58,343	27.8750	17 %	111,500	3.16	
Cash						0 %	0		
Dividends Due						0 %	0		
Income Tax Due						0 %	0		
Capital Gains Tax Due						0 %	0		
	8.3618 %	4.5777 %	-0.1127	45,468		100 %	644,000	3.52	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-09-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>-</u>
						<u>price</u>		<u>YTW</u>
RY.PR.B	7.2956 %	7.4133 %	0.5507	Pfd-1	51,863	19.8750	100 %	99,375
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>7.2956 %</u>	<u>7.4133 %</u>	<u>0.5507</u>		<u>51,863</u>		<u>100 %</u>	<u>99,375</u>
								<u>11.98</u>

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