

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
PWF.PR.A	5.9036 %	5.9911 %	-0.2894	Pfd-1 (low)	27,601	20.7500	24 %	83,000	13.85
CM.PR.E	5.5517 %	5.5322 %	-0.0882	Pfd-1	43,371	21.7500	25 %	87,000	14.62
BNS.PR.A	5.6000 %	5.5889 %	0.0000	Pfd-1	176,113	21.8750	25 %	87,500	14.50
AL.PR.E	7.9096 %	8.0492 %	1.1233	Pfd-2 (low)	112,184	22.1250	26 %	88,500	11.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.2514 %	6.3004 %	0.1957		90,758		100 %	346,000	13.55

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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		-
						price			YTW
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	5 %	99,000	6.15
W.PR.E	6.9347 %	7.0717 %	-0.8965	Pfd-2 (low)	1,649,527	24.8750	5 %	99,500	4.37
PWF.PR.C	7.0352 %	7.2266 %	0.4587	Pfd-1 (low)n	74,767	24.8750	5 %	99,500	6.54
RY.PR.J	7.1000 %	7.2718 %	0.4223	Pfd-1 (low)n	204,871	25.0000	5 %	100,000	6.63
GWO.PR.B	7.4149 %	7.4451 %	0.5739	Pfd-1 (low)n	50,485	25.1250	5 %	100,500	6.39
CM.PR.K	6.9307 %	6.8291 %	-0.1081	Pfd-1 (low)n	157,443	25.2500	6 %	101,000	6.60
BNS.PR.E	7.0812 %	6.9727 %	0.0612	Pfd-1 (low)n	164,384	25.2500	6 %	101,000	6.42
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
RY.PR.G	7.7982 %	6.8001 %	0.0000	Pfd-1 (low)	21,115	27.2500	6 %	109,000	4.15
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	6 %	113,000	5.19
RY.PR.H	7.8947 %	6.7355 %	-0.0772	Pfd-1 (low)n	96,882	28.5000	6 %	114,000	5.34
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3819 %</u>	<u>4.1622 %</u>	<u>0.0919</u>		<u>168,083</u>		<u>100 %</u>	<u>1,830,000</u>	<u>5.09</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	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
RY.PR.B	7.2956 %	7.4133 %	0.5507	Pfd-1	51,863	19.8750	13 %	99,375	11.98
TAU.PR.T	8.2759 %	-9.7860 %	0.4731	Pfd-1 (low)	27,245	25.3750	14 %	101,500	0.08
NA.PR.F	9.2683 %	8.7837 %	-0.5111	Pfd-2 (low)	41,276	25.6250	14 %	102,500	4.07
CM.PR.J	8.1567 %	7.2827 %	-0.1904	Pfd-1 (low)	30,847	27.1250	15 %	108,500	5.45
BMO.PR.D	8.2569 %	7.1387 %	0.2629	Pfd-1 (low)n	66,041	27.2500	15 %	109,000	4.05
RY.PR.F	8.1081 %	6.8552 %	0.0000	Pfd-1 (low)n	47,157	27.7500	15 %	111,000	4.11
CM.PR.I	8.1614 %	6.3838 %	-0.6834	Pfd-1 (low)n	58,343	27.8750	15 %	111,500	3.16
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	

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