

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings bid price	Holdings weight	Market Value	Modified Duration YTW
AL.PR.E	8.0925 %	8.1101 %	0.6296	Pfd-2 (low)	94,366	21.6250	33 %	86,500	11.30
BNS.PR.A	5.6000 %	5.6348 %	0.2942	Pfd-1	151,632	21.8750	33 %	87,500	14.41
CM.PR.E	5.4270 %	5.4519 %	-0.1427	Pfd-1	47,057	22.2500	34 %	89,000	14.74
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.3612 %</u>	<u>6.3871 %</u>	<u>0.2566</u>		<u>97,409</u>		<u>100 %</u>	<u>263,000</u>	<u>13.50</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-10-31

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	7.7844 %	9.1160 %	1.8300	Pfd-2n	73,348	20.8750	5 %	83,500	6.91
NSI.PR.A	6.3492 %	7.3196 %	-0.8537	Pfd-2 (low)	32,650	23.6250	6 %	94,500	4.87
CU.PR.V	5.5497 %	6.7311 %	-0.6276	Pfd-1 (low)	55,824	23.8750	6 %	95,500	3.97
PWF.PR.C	7.1066 %	7.4816 %	0.6892	Pfd-1 (low)n	67,989	24.6250	6 %	98,500	6.43
LON.PR.D	7.3624 %	7.6708 %	0.8284	Pfd-1 (low)n	59,714	24.6250	6 %	98,500	6.05
CH.PR.A	6.9697 %	7.2057 %	0.2860	Pfd-2 (high)	90,981,206	24.7500	6 %	99,000	5.28
CFS.PR.B	7.4263 %	7.5780 %	0.3584	Pfd-2 (high)n	73,239	24.7500	6 %	99,000	6.40
GWO.PR.B	7.5273 %	7.7892 %	0.8063	Pfd-1 (low)n	53,119	24.7500	6 %	99,000	6.27
W.PR.E	6.9347 %	7.2117 %	-0.7945	Pfd-2 (low)	759,710	24.8750	6 %	99,500	4.28
CM.PR.K	7.0000 %	7.0738 %	0.0035	Pfd-1 (low)n	147,000	25.0000	6 %	100,000	6.49
BNS.PR.E	7.1520 %	7.2263 %	0.2927	Pfd-1 (low)n	130,592	25.0000	6 %	100,000	6.31
RY.PR.J	7.1000 %	7.0931 %	0.0853	Pfd-1 (low)n	176,655	25.0000	6 %	100,000	6.68
GWO.PR.A	7.4627 %	7.6073 %	0.8199	Pfd-1 (low)n	80,706	25.1250	6 %	100,500	4.05
W.PR.D	7.6226 %	-48.0036 %	-1.2871	Pfd-2 (low)	32,032	26.5000	6 %	106,000	0.09
BNS.PR.D	8.4091 %	5.6720 %	-0.2953	Pfd-1 (low)n	79,201	27.5000	6 %	110,000	2.63
RY.PR.H	8.1081 %	6.9730 %	0.0000	Pfd-1 (low)n	68,254	27.7500	6 %	111,000	5.35
BMO.PR.E	7.8947 %	6.7820 %	-0.1358	Pfd-1 (low)n	65,590	28.5000	7 %	114,000	5.11
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3010 %</u>	<u>3.8203 %</u>	<u>0.0950</u>		<u>5,386,629</u>		<u>100</u>	<u>1,708,500</u>	<u>5.08</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-10-31

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
NA.PR.F	9.0909 %	8.4761 %	-1.0135	Pfd-2 (low)	37,818	26.1250	19 %	104,500	4.00
RY.PR.F	8.2569 %	6.9417 %	0.2659	Pfd-1 (low)n	58,762	27.2500	20 %	109,000	4.11
CM.PR.J	8.0822 %	7.2029 %	-0.4086	Pfd-1 (low)	30,241	27.3750	20 %	109,500	1.97
CM.PR.I	8.1982 %	6.7083 %	-0.3039	Pfd-1 (low)n	55,855	27.7500	20 %	111,000	3.07
BMO.PR.D	8.0000 %	6.4835 %	-0.6026	Pfd-1 (low)n	68,330	28.1250	21 %	112,500	3.99
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.3166 %</u>	<u>7.1457 %</u>	<u>-0.4084</u>		<u>50,422</u>		<u>100 %</u>	<u>546,500</u>	<u>3.43</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-10-31

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>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
RY.PR.B	7.3885 %	7.4040 %	0.7650	Pfd-1	44,171	19.6250	100 %	98,125	12.11
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3885 %</u>	<u>7.4040 %</u>	<u>0.7650</u>		<u>44,171</u>		<u>100 %</u>	<u>98,125</u>	<u>12.11</u>

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