

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1994-12-30

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	10.3704 %	10.4923 %	3.3268	Pfd-2 (low)	32,911	13.5000	17 %	54,000	9.18
BNS.PR.A	6.3277 %	6.3288 %	1.8006	Pfd-1	159,291	22.1250	28 %	88,500	13.42
AL.PR.E	8.4270 %	8.5859 %	-0.4778	Pfd-2 (low)	97,108	22.2500	28 %	89,000	10.71
CM.PR.E	6.1676 %	6.1527 %	1.1990	Pfd-1	37,951	22.3750	28 %	89,500	13.69
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5452 %</u>	<u>7.6059 %</u>	<u>1.2579</u>		<u>86,959</u>		<u>100 %</u>	<u>321,000</u>	<u>12.03</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1994-12-30

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	7.8313 %	9.4296 %	2.5255	Pfd-2n	59,975	20.7500	4 %	83,000	6.71
NSI.PR.A	6.4865 %	7.6917 %	-0.7046	Pfd-2 (low)	42,140	23.1250	5 %	92,500	4.77
CU.PR.V	5.6383 %	7.0699 %	-0.0586	Pfd-1 (low)	54,485	23.5000	5 %	94,000	3.86
PWF.PR.C	7.1429 %	7.4800 %	0.2533	Pfd-1 (low)n	49,089	24.5000	5 %	98,000	6.38
GWO.PR.B	7.6041 %	7.8508 %	0.5602	Pfd-1 (low)n	43,613	24.5000	5 %	98,000	6.22
CH.PR.A	6.9697 %	7.1011 %	-0.0925	Pfd-2 (high)	16,830,907	24.7500	5 %	99,000	5.21
TD.PR.H	7.1717 %	7.2227 %	0.2177	Pfd-1 (low)n	560,529	24.7500	5 %	99,000	7.19
W.PR.E	6.9697 %	7.1989 %	-1.0880	Pfd-2 (low)	176,490	24.7500	5 %	99,000	4.19
CM.PR.K	7.0707 %	7.1375 %	0.0000	Pfd-1 (low)n	161,550	24.7500	5 %	99,000	6.44
LON.PR.D	7.3253 %	7.4857 %	0.4564	Pfd-1 (low)n	40,251	24.7500	5 %	99,000	6.02
RY.PR.J	7.1357 %	7.3507 %	0.4509	Pfd-1 (low)n	144,648	24.8750	5 %	99,500	6.49
BNS.PR.F	7.1000 %	7.0914 %	0.1109	Pfd-1 (low)n	1,153,927	25.0000	5 %	100,000	7.20
GWO.PR.A	7.5000 %	7.5694 %	0.4202	Pfd-1 (low)n	59,055	25.0000	5 %	100,000	3.96
CFS.PR.B	7.3154 %	7.5320 %	0.1869	Pfd-2 (high)n	65,434	25.1250	5 %	100,500	6.24
BNS.PR.E	7.0463 %	6.8938 %	-0.1760	Pfd-1 (low)n	122,896	25.3750	5 %	101,500	6.29
W.PR.D	7.8068 %	-31.5748 %	-0.8591	Pfd-2 (low)	25,284	25.8750	5 %	103,500	0.09
BNS.PR.D	8.6047 %	6.4800 %	-0.1342	Pfd-1 (low)n	88,850	26.8750	5 %	107,500	2.82
RY.PR.G	7.8704 %	6.9599 %	0.0000	Pfd-1 (low)	25,062	27.0000	5 %	108,000	3.98
RY.PR.H	8.1081 %	7.1942 %	0.1590	Pfd-1 (low)n	71,046	27.7500	6 %	111,000	5.17
BMO.PR.E	8.0717 %	7.0399 %	0.0000	Pfd-1 (low)n	71,971	27.8750	6 %	111,500	5.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3590 %</u>	<u>5.3194 %</u>	<u>0.0907</u>		<u>982,187</u>		<u>100</u>	<u>2,003,500</u>	<u>5.18</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-12-30

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			YTW
					price				
NA.PR.F	8.9623 %	7.8810 %	-1.4285 Pfd-2 (low)	43,789	26.5000	19 %	106,000	3.94	
CM.PR.J	8.2710 %	7.5037 %	0.1423 Pfd-1 (low)	34,620	26.7500	20 %	107,000	5.30	
CM.PR.I	8.3105 %	6.8418 %	0.4776 Pfd-1 (low)n	65,290	27.3750	20 %	109,500	2.97	
BMO.PR.D	8.0357 %	6.3366 %	-0.2560 Pfd-1 (low)n	53,210	28.0000	20 %	112,000	3.91	
RY.PR.F	8.0357 %	6.5320 %	-0.0037 Pfd-1 (low)n	55,998	28.0000	20 %	112,000	3.96	
	Cash					0 %	0		
	Dividends Due					0 %	0		
	Income Tax Due					0 %	0		
	Capital Gains Tax Due					0 %	0		
	<u>8.3166 %</u>	<u>7.0059 %</u>	<u>-0.2067</u>	<u>50,735</u>		<u>100 %</u>	<u>546,500</u>	<u>4.01</u>	

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-12-30

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>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</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	7.3418 %	7.4599 %	1.5873	Pfd-1	39,395	19.7500	100 %	98,750
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>7.3418 %</u>	<u>7.4599 %</u>	<u>1.5873</u>		<u>39,395</u>		<u>100 %</u>	<u>98,750</u>
								<u>11.93</u>

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