

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-11-30

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
BNS.PR.A	5.5682 %	5.6291 %	0.1406	Pfd-1	136,171	22.0000	33 %	88,000	14.36
AL.PR.E	7.9545 %	8.0405 %	1.1116	Pfd-2 (low)	108,921	22.0000	33 %	88,000	11.33
CM.PR.E	5.4576 %	5.5076 %	-0.1018	Pfd-1	37,061	22.1250	33 %	88,500	14.59
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.3251 %</u>	<u>6.3907 %</u>	<u>0.3825</u>		<u>93,943</u>		<u>100 %</u>	<u>264,500</u>	<u>13.43</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-11-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings -	Holdings bid price	Holdings -	Market Value	Modified Duration	YTW
NA.PR.I	7.7844 %	9.2256 %	1.9319	Pfd-2n	69,143	20.8750	4 %	83,500	6.82		
CU.PR.V	5.6383 %	6.9226 %	-0.4861	Pfd-1(low)	48,762	23.5000	5 %	94,000	3.94		
NSI.PR.A	6.2827 %	7.2214 %	-1.1321	Pfd-2(low)	36,588	23.8750	5 %	95,500	4.80		
PWF.PR.C	7.2165 %	7.5467 %	0.2290	Pfd-1(low)n	56,231	24.2500	5 %	97,000	6.45		
W.PR.E	6.9697 %	7.4749 %	-0.7122	Pfd-2(low)	343,834	24.7500	5 %	99,000	4.19		
CH.PR.A	6.9347 %	7.2209 %	0.1974	Pfd-2(high)	37,638,095	24.8750	5 %	99,500	5.20		
BNS.PR.F	7.1357 %	7.3281 %	0.4862	Pfd-1(low)n	2,136,521	24.8750	5 %	99,500	7.12		
LON.PR.D	7.2884 %	7.6041 %	0.6485	Pfd-1(low)n	45,147	24.8750	5 %	99,500	5.98		
CFS.PR.B	7.3889 %	7.5953 %	0.6884	Pfd-2(high)n	70,954	24.8750	5 %	99,500	6.31		
CM.PR.K	7.0000 %	7.1644 %	0.0825	Pfd-1(low)n	170,619	25.0000	5 %	100,000	6.40		
TD.PR.H	7.1000 %	7.2396 %	0.3304	Pfd-1(low)n	989,950	25.0000	5 %	100,000	7.15		
BNS.PR.E	7.1164 %	7.2401 %	0.1182	Pfd-1(low)n	132,064	25.1250	5 %	100,500	6.23		
RY.PR.J	7.0297 %	7.0280 %	0.0000	Pfd-1(low)n	158,289	25.2500	5 %	101,000	6.60		
GWO.PR.B	7.3419 %	7.4829 %	0.3855	Pfd-1(low)n	46,333	25.3750	5 %	101,500	6.22		
GWO.PR.A	7.3892 %	7.5106 %	0.3076	Pfd-1(low)n	68,042	25.3750	5 %	101,500	3.97		
W.PR.D	7.6226 %	-41.8388 %	-1.1388	Pfd-2(low)	25,897	26.5000	6 %	106,000	0.09		
BNS.PR.D	8.3710 %	5.6743 %	-0.4834	Pfd-1(low)n	89,724	27.6250	6 %	110,500	2.55		
BMO.PR.E	8.1081 %	7.0163 %	0.0000	Pfd-1(low)n	62,427	27.7500	6 %	111,000	5.12		
RY.PR.H	8.1081 %	7.0818 %	0.0000	Pfd-1(low)n	68,089	27.7500	6 %	111,000	5.26		
Cash							0 %	0			
Dividends Due							0 %	0			
Income Tax Due							0 %	0			
Capital Gains Tax Due							0 %	0			
	<u>7.2742 %</u>	<u>4.5547 %</u>	<u>0.0574</u>		<u>2,202,379</u>		<u>100</u>	<u>1,910,000</u>	<u>5.24</u>		

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-11-30

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		-
						price			YTW
NA.PR.F	9.0047 %	8.4057 %	-1.1700	Pfd-2 (low)	47,320	26.3750	19 %	105,500	3.92
CM.PR.J	8.0455 %	7.2484 %	-0.3348	Pfd-1 (low)	37,187	27.5000	20 %	110,000	5.29
RY.PR.F	8.1448 %	6.7384 %	0.0000	Pfd-1 (low)n	69,250	27.6250	20 %	110,500	4.04
CM.PR.I	8.2353 %	7.0253 %	0.0000	Pfd-1 (low)n	75,286	27.6250	20 %	110,500	3.69
BMO.PR.D	8.0357 %	6.2064 %	-0.6917	Pfd-1 (low)n	64,249	28.0000	20 %	112,000	4.00
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.2862 %</u>	<u>7.1105 %</u>	<u>-0.4334</u>		<u>58,797</u>		<u>100 %</u>	<u>548,500</u>	<u>4.19</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-11-30

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	7.3418 %	7.4089 %	0.6332	Pfd-1	43,460	19.7500	100 %	98,750	12.05
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3418 %</u>	<u>7.4089 %</u>	<u>0.6332</u>		<u>43,460</u>		<u>100 %</u>	<u>98,750</u>	<u>12.05</u>

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