

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1993-12-31

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		YTW
						price			
TFC.PR.A	7.7778 %	7.8387 %	4.3511	Pfd-2 (low)	31,991	12.3750	10 %	49,500	11.56
AL.PR.F	5.5743 %	5.6685 %	0.9421	Pfd-2 (low)	42,496	18.5000	15 %	74,000	14.31
PWF.PR.A	4.3503 %	4.3812 %	0.3310	Pfd-1 (low)	802,506	22.1250	18 %	88,500	16.55
CM.PR.E	4.1475 %	4.1199 %	-0.6366	Pfd-1	149,531	22.8750	19 %	91,500	17.16
AL.PR.E	5.9459 %	6.0183 %	2.3965	Pfd-2 (low)	349,181	23.1250	19 %	92,500	13.78
BNS.PR.A	4.1398 %	4.1168 %	-0.8172	Pfd-1	267,587	23.2500	19 %	93,000	17.14
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1063 %</u>	<u>5.1365 %</u>	<u>0.8217</u>		<u>299,830</u>		<u>100 %</u>	<u>489,000</u>	<u>15.41</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1993-12-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
NSI.PR.A	5.7416 %	5.2394 %	-1.4764	Pfd-2 (low)	191,089	26.1250	6 %	104,500	5.56
LON.PR.D	6.9067 %	6.5678 %	1.2693	Pfd-1 (low)n	54,678	26.2500	6 %	105,000	6.64
CM.PR.K	6.5116 %	5.9440 %	0.0509	Pfd-1 (low)n	90,132	26.8750	6 %	107,500	7.10
BC.PR.C	6.9444 %	4.8547 %	0.0000	Pfd-1	30,821	27.0000	6 %	108,000	1.45
PWF.PR.C	6.4815 %	6.0355 %	0.0000	Pfd-1 (low)n	88,305	27.0000	6 %	108,000	7.06
GWO.PR.A	6.9124 %	5.7972 %	0.0000	Pfd-1 (low)n	70,246	27.1250	6 %	108,500	4.70
BNS.PR.E	6.5018 %	5.7315 %	0.0000	Pfd-1 (low)n	168,238	27.5000	6 %	110,000	6.95
GWO.PR.B	6.7745 %	6.1072 %	0.4856	Pfd-1 (low)n	61,024	27.5000	6 %	110,000	6.92
RY.PR.J	6.4253 %	5.8368 %	0.0892	Pfd-1 (low)n	237,636	27.6250	6 %	110,500	7.18
NA.PR.G	7.9186 %	7.2740 %	0.9649	Pfd-2n	102,998	27.6250	6 %	110,500	5.85
CFS.PR.B	6.6234 %	6.0472 %	-1.0141	Pfd-2 (high)n	77,808	27.7500	6 %	111,000	6.92
BC.PR.A	6.8978 %	4.7713 %	-0.2597	Pfd-1	93,888	28.1250	6 %	112,500	2.68
BNS.PR.D	7.9060 %	4.2508 %	-0.7038	Pfd-1 (low)n	228,722	29.2500	7 %	117,000	3.30
RY.PR.G	7.2034 %	5.2545 %	-0.3258	Pfd-1 (low)	86,236	29.5000	7 %	118,000	4.69
RY.PR.H	7.4380 %	5.8521 %	0.0952	Pfd-1 (low)n	17,723,849	30.2500	7 %	121,000	5.82
BMO.PR.E	7.3469 %	5.5565 %	-0.1480	Pfd-1 (low)n	106,809	30.6250	7 %	122,500	5.71
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	6.9245 %	5.6858 %	-0.0643		1,307,117		100	1,784,500	5.52

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1993-12-31

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		YTW
						price			
RY.PR.B	6.9880 %	-26.7690 %	-0.2122	Pfd-1	76,877	20.7500	15 %	103,750	0.09
TAU.PR.T	7.9245 %	-53.9323 %	-0.6090	Pfd-1(low)	68,877	26.5000	16 %	106,000	0.09
NA.PR.F	8.8372 %	7.4913 %	0.2790	Pfd-2(low)	61,314	26.8750	16 %	107,500	0.83
BMO.PR.D	7.8261 %	6.1430 %	-0.5393	Pfd-1(low)n	218,864	28.7500	17 %	115,000	4.57
RY.PR.F	7.7586 %	6.1075 %	-0.6101	Pfd-1(low)n	52,487	29.0000	17 %	116,000	4.62
CM.PR.I	7.4897 %	4.3996 %	-3.3384	Pfd-1(low)n	292,901	30.3750	18 %	121,500	3.75
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.8014 %</u>	<u>-8.5693 %</u>	<u>-0.8884</u>		<u>132,458</u>		<u>100 %</u>	<u>669,750</u>	<u>2.43</u>

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HIMI Index - Junk

HIMI Account Number:J0000008

Data Source : Transaction Files

Evaluation Date : 1993-12-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		
						price			YTW
TFC.PR.C	8.3696 %	8.4435 %	5.2819	Pfd-3 (high)	1,877	11.5000	2 %	46,000	10.93
DJN.PR.A	5.5556 %	8.1993 %	1.8468	Pfd-3 (low)	180,000	18.0000	3 %	72,000	7.75
AL.PR.F	5.5743 %	5.6685 %	0.9421	Pfd-2 (low)	42,496	18.5000	3 %	74,000	14.31
AR.PR.B	7.1761 %	7.3379 %	1.6995	NOT RATED	2,171	37.6250	3 %	75,250	12.05
MMF.PR.A	4.9811 %	5.0352 %	-0.4500	Pfd-2	8,285	19.8750	4 %	79,500	15.55
CT.PR.A	4.2989 %	4.2840 %	0.0000	Pfd-1 (low)	1,792	21.7500	4 %	87,000	16.77
POW.PR.F	4.4126 %	4.4242 %	-4.7313	Pfd-2 (high)	14,549	43.6250	4 %	87,250	16.62
TOC.PR.B	4.3503 %	4.3386 %	-2.8610	Pfd-2	2,969	22.1250	4 %	88,500	16.67
TD.PR.E	4.2912 %	4.3286 %	0.0000	Pfd-1	0	91.0000	4 %	91,000	16.90
CM.PR.F	4.2446 %	4.2792 %	-1.2425	Pfd-1	5,945	92.0000	4 %	92,000	17.00
TD.PR.D	4.2446 %	4.2615 %	-0.2290	Pfd-1	3,009	23.0000	4 %	92,000	16.81
RY.PR.E	4.6288 %	4.5940 %	2.0924	Pfd-1 (low)	3,850	95.0000	4 %	95,000	16.16
TAU.PR.V	7.3846 %	7.4434 %	0.2450	Pfd-1 (low)	0	24.3750	4 %	97,500	12.02
NF.PR.A	5.4792 %	5.4745 %	0.0000	Pfd-3	352	24.5000	4 %	98,000	14.70
CLA.PR.A	10.0000 %	10.1202 %	4.2387	Pfd-3	126,299	25.0000	4 %	100,000	2.72
CU.PR.R	6.7943 %	4.2718 %	0.0000	Pfd-1	328	26.1250	5 %	104,500	1.34
CU.PR.T	5.6190 %	4.8768 %	-0.2852	Pfd-1 (low)	3,128	26.2500	5 %	105,000	4.19
B.PR.M	7.3934 %	3.0726 %	-0.5926	Pfd-2	855	26.3750	5 %	105,500	1.27
NA.PR.H	7.4766 %	7.1050 %	0.5390	Pfd-2n	5,496	26.7500	5 %	107,000	6.08
BC.PR.D	6.8889 %	6.1822 %	-0.0472	Pfd-2 (high)	1,354	27.0000	5 %	108,000	5.21
TRP.PR.O	7.3148 %	5.9040 %	-1.5269	Pfd-2 (low)	1,005	54.0000	5 %	108,000	4.12
LB.PR.A	8.0275 %	7.4742 %	1.2820	Pfd-2 (low)	22,253	27.2500	5 %	109,000	5.86
W.PR.D	7.3790 %	-80.3263 %	-2.2962	Pfd-2 (low)	10,462	27.3750	5 %	109,500	0.10
CM.PR.J	7.9018 %	6.3736 %	0.0000	Pfd-1 (low)	4,927	28.0000	5 %	112,000	2.67
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.2972 %</u>	<u>1.5443 %</u>	<u>0.0296</u>		<u>16,926</u>		<u>100</u>	<u>2,243,500</u>	<u>9.38</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1993-12-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>Yield-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>Bid</u>	<u>Bid)</u>	<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
					<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
BT.PR.E	6.0500 %	6.0961 %	-3.6583	Pfd-2 (high)	52,284	20.0000	100 %	80,000	13.80
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0500 %</u>	<u>6.0961 %</u>	<u>-3.6583</u>		<u>52,284</u>		<u>100 %</u>	<u>80,000</u>	<u>13.80</u>

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