

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-03-31

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		
						price			YTW
TFC.PR.A	6.6288 %	6.6840 %	1.7046	Pfd-2 (low)	90,273	16.5000	11 %	66,000	12.98
AL.PR.F	5.7870 %	5.8863 %	0.1278	Pfd-2 (low)	38,977	20.2500	13 %	81,000	13.97
PWF.PR.A	4.7554 %	4.7933 %	0.0000	Pfd-1 (low)	397,828	23.0000	15 %	92,000	15.77
POW.PR.F	4.7554 %	4.7647 %	0.0000	Pfd-2 (high)	20,560	46.0000	15 %	92,000	15.97
BNS.PR.A	4.6053 %	4.5873 %	1.3713	Pfd-1	418,585	23.7500	15 %	95,000	16.23
CM.PR.E	4.5395 %	4.5128 %	1.0395	Pfd-1	243,827	23.7500	15 %	95,000	16.39
AL.PR.E	6.5104 %	6.5980 %	2.0967	Pfd-2 (low)	333,236	24.0000	16 %	96,000	12.97
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.3079 %</u>	<u>5.3407 %</u>	<u>0.8965</u>		<u>231,000</u>		<u>100 %</u>	<u>617,000</u>	<u>15.00</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-03-31

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		-
						price			YTW
NA.PR.I	7.1429 %	7.8698 %	1.0926	Pfd-2n	1,231,282	22.7500	5 %	91,000	7.31
NSI.PR.A	6.1856 %	6.6214 %	-0.3803	Pfd-2 (low)	134,500	24.2500	5 %	97,000	5.32
PWF.PR.C	7.0000 %	7.1462 %	1.0075	Pfd-1 (low)n	122,517	25.0000	5 %	100,000	6.80
CFS.PR.B	7.3520 %	7.6051 %	1.1775	Pfd-2 (high)n	137,879	25.0000	5 %	100,000	6.61
LON.PR.D	7.2520 %	7.3176 %	1.3544	Pfd-1 (low)n	71,861	25.0000	5 %	100,000	6.44
NA.PR.H	7.9602 %	8.1633 %	1.7990	Pfd-2n	41,375	25.1250	5 %	100,500	5.86
GWO.PR.A	7.4627 %	7.4590 %	1.5664	Pfd-1 (low)n	130,567	25.1250	5 %	100,500	4.47
RY.PR.J	7.0297 %	7.1216 %	0.9548	Pfd-1 (low)n	270,271	25.2500	5 %	101,000	6.90
GWO.PR.B	7.3782 %	7.3714 %	1.4359	Pfd-1 (low)n	81,743	25.2500	5 %	101,000	6.65
CM.PR.K	6.8966 %	6.7630 %	0.1906	Pfd-1 (low)n	204,171	25.3750	5 %	101,500	6.88
BNS.PR.E	7.0463 %	6.9082 %	0.7787	Pfd-1 (low)n	255,986	25.3750	5 %	101,500	6.70
NA.PR.G	8.2938 %	8.0680 %	1.7294	Pfd-2n	81,070	26.3750	5 %	105,500	5.65
LB.PR.A	8.1776 %	7.7733 %	0.0407	Pfd-2 (low)	26,712	26.7500	5 %	107,000	5.70
W.PR.D	7.5163 %	-66.1135 %	-1.8229	Pfd-2 (low)	59,229	26.8750	5 %	107,500	0.10
RY.PR.G	7.6577 %	6.5252 %	0.5561	Pfd-1 (low)	85,416	27.7500	6 %	111,000	4.48
BC.PR.A	6.9286 %	4.7222 %	-0.0744	Pfd-1	33,231	28.0000	6 %	112,000	2.48
BNS.PR.D	8.2589 %	5.3694 %	0.0000	Pfd-1 (low)n	241,763	28.0000	6 %	112,000	3.10
RY.PR.H	7.8261 %	6.6899 %	0.5613	Pfd-1 (low)n	1,702,632	28.7500	6 %	115,000	5.62
BMO.PR.E	7.4689 %	5.7706 %	-0.6277	Pfd-1 (low)n	193,279	30.1250	6 %	120,500	5.55
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.4275 %</u>	<u>2.9638 %</u>	<u>0.5682</u>		<u>269,594</u>		<u>100 %</u>	<u>1,984,500</u>	<u>5.35</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-03-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid		(at Disparity	Rating	Trading	bid	weight	Value	Duration
		Bid)			Value	price			YTW
RY.PR.B	7.2050 %	7.3197 %	0.8894	Pfd-1	108,820	20.1250	13 %	100,625	12.09
TAU.PR.T	8.2353 %	-15.3920 %	1.5221	Pfd-1(low)	90,630	25.5000	13 %	102,000	0.09
NA.PR.F	8.9202 %	7.9528 %	-0.6897	Pfd-2(low)	70,247	26.6250	14 %	106,500	4.41
CM.PR.J	8.1567 %	7.3571 %	0.3270	Pfd-1(low)	45,407	27.1250	14 %	108,500	5.72
RY.PR.F	8.0717 %	6.9210 %	0.0000	Pfd-1(low)n	69,435	27.8750	15 %	111,500	4.43
BMO.PR.D	7.9295 %	6.3412 %	-0.8145	Pfd-1(low)n	160,988	28.3750	15 %	113,500	4.40
CM.PR.I	7.7119 %	5.0051 %	-2.2136	Pfd-1(low)n	297,291	29.5000	16 %	118,000	3.56
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0329 %</u>	<u>3.8045 %</u>	<u>-0.1931</u>		<u>123,184</u>		<u>100 %</u>	<u>760,625</u>	<u>4.90</u>

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