

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 1994-04-29

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> |
| CM.PR.F | 4.5445 % | 4.5819 % | -0.5286 | Pfd-1 | 25,190 | 92.2500 | 100 % | 92,250 | 16.41 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>4.5445 %</u> | <u>4.5819 %</u> | <u>-0.5286</u> | | <u>25,190</u> | | <u>100 %</u> | <u>92,250</u> | <u>16.41</u> |

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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-04-29

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 |
| TFC.PR.A | 7.5600 % | 7.6781 % | 2.6222 | Pfd-2 (low) | 54,014 | 15.6250 | 11 % | 62,500 | 11.70 |
| AL.PR.F | 6.7953 % | 6.8328 % | 0.8326 | Pfd-2 (low) | 29,061 | 18.6250 | 13 % | 74,500 | 12.75 |
| PWF.PR.A | 5.8333 % | 5.8417 % | 0.3999 | Pfd-1 (low) | 208,404 | 20.2500 | 14 % | 81,000 | 14.17 |
| TOC.PR.B | 5.3693 % | 5.4133 % | -1.2494 | Pfd-2 | 43,228 | 22.0000 | 15 % | 88,000 | 14.75 |
| CM.PR.E | 5.1181 % | 5.1353 % | 2.0827 | Pfd-1 | 153,849 | 22.7500 | 16 % | 91,000 | 15.27 |
| BNS.PR.A | 5.1923 % | 5.2202 % | 2.3848 | Pfd-1 | 391,612 | 22.7500 | 16 % | 91,000 | 15.10 |
| AL.PR.E | 7.2193 % | 7.2249 % | 2.1648 | Pfd-2 (low) | 333,483 | 23.3750 | 16 % | 93,500 | 12.29 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>6.0825 %</u> | <u>6.1158 %</u> | <u>1.3023</u> | | <u>184,081</u> | | <u>100 %</u> | <u>581,500</u> | <u>13.82</u> |

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-04-29

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.I | 7.4713 % | 8.5950 % | 2.5157 | Pfd-2n | 936,904 | 21.7500 | 4 % | 87,000 | 7.14 |
| NSI.PR.A | 6.1856 % | 6.7216 % | -0.5186 | Pfd-2 (low) | 94,998 | 24.2500 | 5 % | 97,000 | 5.24 |
| CU.PR.V | 5.4639 % | 6.0881 % | -1.0019 | Pfd-1 (low) | 980,333 | 24.2500 | 5 % | 97,000 | 4.40 |
| NA.PR.H | 8.1218 % | 8.2755 % | 1.8225 | Pfd-2n | 43,637 | 24.6250 | 5 % | 98,500 | 5.89 |
| LON.PR.D | 7.1098 % | 7.0923 % | 1.0663 | Pfd-1 (low)n | 61,547 | 25.5000 | 5 % | 102,000 | 6.38 |
| PWF.PR.C | 6.8293 % | 6.8578 % | 0.9437 | Pfd-1 (low)n | 139,096 | 25.6250 | 5 % | 102,500 | 6.76 |
| RY.PR.J | 6.8932 % | 6.6593 % | 0.6113 | Pfd-1 (low)n | 253,100 | 25.7500 | 5 % | 103,000 | 6.99 |
| NA.PR.G | 8.4541 % | 8.1504 % | 1.8034 | Pfd-2n | 67,665 | 25.8750 | 5 % | 103,500 | 5.69 |
| GWO.PR.A | 7.2115 % | 6.8030 % | 0.7617 | Pfd-1 (low)n | 116,616 | 26.0000 | 5 % | 104,000 | 4.42 |
| CFS.PR.B | 7.0692 % | 6.8178 % | 0.3020 | Pfd-2 (high)n | 129,869 | 26.0000 | 5 % | 104,000 | 6.74 |
| GWO.PR.B | 7.1654 % | 7.0085 % | 1.1002 | Pfd-1 (low)n | 71,745 | 26.0000 | 5 % | 104,000 | 6.62 |
| CM.PR.K | 6.7308 % | 6.4787 % | 0.2133 | Pfd-1 (low)n | 173,115 | 26.0000 | 5 % | 104,000 | 6.83 |
| BNS.PR.E | 6.8114 % | 6.4718 % | 0.4129 | Pfd-1 (low)n | 278,312 | 26.2500 | 5 % | 105,000 | 6.66 |
| W.PR.D | 7.4128 % | -72.0908 % | -2.0502 | Pfd-2 (low) | 78,648 | 27.2500 | 5 % | 109,000 | 0.10 |
| RY.PR.G | 7.7982 % | 6.6175 % | 0.3580 | Pfd-1 (low) | 63,233 | 27.2500 | 5 % | 109,000 | 4.49 |
| BC.PR.A | 7.0868 % | 5.0924 % | 0.0000 | Pfd-1 | 27,135 | 27.3750 | 6 % | 109,500 | 2.44 |
| BNS.PR.D | 8.4091 % | 6.3951 % | 0.3470 | Pfd-1 (low)n | 189,609 | 27.5000 | 6 % | 110,000 | 3.30 |
| RY.PR.H | 7.9646 % | 6.7465 % | 0.8150 | Pfd-1 (low)n | 843,097 | 28.2500 | 6 % | 113,000 | 5.65 |
| BMO.PR.E | 7.4689 % | 5.8544 % | -0.3470 | Pfd-1 (low)n | 125,296 | 30.1250 | 6 % | 120,500 | 5.47 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>7.2609 %</u> | <u>2.4476 %</u> | <u>0.4543</u> | | <u>238,945</u> | | | <u>100 1,982,500</u> | <u>5.28</u> |

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-04-29

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 | | | |
| RY.PR.B | 7.2050 % | -6.2769 % | 0.3682 | Pfd-1 | 84,683 | 20.1250 | 13 % | 100,625 | 0.08 |
| TAU.PR.T | 8.1553 % | -18.9026 % | 0.9985 | Pfd-1(low) | 73,357 | 25.7500 | 14 % | 103,000 | 0.09 |
| NA.PR.F | 8.9623 % | 8.2095 % | -0.9378 | Pfd-2(low) | 65,701 | 26.5000 | 14 % | 106,000 | 4.32 |
| CM.PR.J | 8.0090 % | 6.9850 % | -0.2374 | Pfd-1(low) | 44,011 | 27.6250 | 15 % | 110,500 | 2.39 |
| RY.PR.F | 8.0717 % | 6.5812 % | -0.1916 | Pfd-1(low)n | 71,675 | 27.8750 | 15 % | 111,500 | 4.45 |
| CM.PR.I | 7.9825 % | 6.1279 % | -0.8771 | Pfd-1(low)n | 229,749 | 28.5000 | 15 % | 114,000 | 3.46 |
| BMO.PR.D | 7.8261 % | 6.1495 % | -1.0381 | Pfd-1(low)n | 123,839 | 28.7500 | 15 % | 115,000 | 4.33 |
| Cash | | | | | | | 0 % | 0 | |
| Dividends Due | | | | | | | 0 % | 0 | |
| Income Tax Due | | | | | | | 0 % | 0 | |
| Capital Gains Tax Due | | | | | | | 0 % | 0 | |
| | <u>8.0329 %</u> | <u>1.5816 %</u> | <u>-0.2978</u> | | <u>100,351</u> | | <u>100 %</u> | <u>760,625</u> | <u>2.80</u> |

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