

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-05-31

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	8.0085 %	8.1995 %	2.5935	Pfd-2 (low)	55,769	14.7500	12 %	59,000	11.06
PWF.PR.A	5.9063 %	5.9645 %	0.0000	Pfd-1 (low)	107,582	20.0000	16 %	80,000	13.96
CM.PR.E	5.2627 %	5.3076 %	1.8383	Pfd-1	125,370	22.1250	18 %	88,500	14.91
TOC.PR.B	5.3390 %	5.4083 %	-1.7489	Pfd-2	30,740	22.1250	18 %	88,500	14.69
BNS.PR.A	5.3090 %	5.3568 %	1.9681	Pfd-1	326,650	22.2500	18 %	89,000	14.78
AL.PR.E	7.3770 %	7.4502 %	1.9857	Pfd-2 (low)	216,536	22.8750	18 %	91,500	11.99
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.1042 %</u>	<u>6.1787 %</u>	<u>1.0428</u>		<u>150,247</u>		<u>100 %</u>	<u>496,500</u>	<u>13.70</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1994-05-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)		Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
NA.PR.I	7.3446 %	8.4544 %	2.5723	Pfd-2n	433,785	22.1250	5 %	88,500	7.07
NSI.PR.A	6.2500 %	7.0407 %	-0.4723	Pfd-2 (low)	75,313	24.0000	5 %	96,000	5.14
CU.PR.V	5.4639 %	6.0428 %	-0.5672	Pfd-1 (low)	532,095	24.2500	5 %	97,000	4.35
NA.PR.H	8.0402 %	8.2228 %	1.8850	Pfd-2n	43,155	24.8750	5 %	99,500	5.81
RY.PR.J	6.9951 %	6.9606 %	0.9513	Pfd-1 (low)n	279,138	25.3750	5 %	101,500	6.87
LON.PR.D	7.1098 %	7.1911 %	1.2030	Pfd-1 (low)n	73,909	25.5000	5 %	102,000	6.28
PWF.PR.C	6.8627 %	6.7623 %	0.5788	Pfd-1 (low)n	140,525	25.5000	5 %	102,000	6.80
NA.PR.G	8.4951 %	8.3665 %	1.8405	Pfd-2n	49,025	25.7500	5 %	103,000	5.58
CM.PR.K	6.6986 %	6.4906 %	0.1461	Pfd-1 (low)n	213,426	26.1250	6 %	104,500	6.74
CFS.PR.B	7.0019 %	6.7613 %	0.3957	Pfd-2 (high)n	116,385	26.2500	6 %	105,000	6.66
GWO.PR.A	7.1429 %	6.7160 %	0.2016	Pfd-1 (low)n	98,457	26.2500	6 %	105,000	4.34
BNS.PR.E	6.7791 %	6.4846 %	0.0776	Pfd-1 (low)n	257,499	26.3750	6 %	105,500	6.58
GWO.PR.B	7.0302 %	6.8061 %	0.7761	Pfd-1 (low)n	74,939	26.5000	6 %	106,000	6.55
W.PR.D	7.5869 %	-46.3054 %	-1.2663	Pfd-2 (low)	86,461	26.6250	6 %	106,500	0.09
BNS.PR.D	8.3710 %	6.1428 %	0.0000	Pfd-1 (low)n	160,903	27.6250	6 %	110,500	2.92
RY.PR.G	7.6233 %	6.2261 %	0.0000	Pfd-1 (low)	50,808	27.8750	6 %	111,500	4.41
RY.PR.H	8.0000 %	6.9341 %	0.7173	Pfd-1 (low)n	449,159	28.1250	6 %	112,500	5.55
BMO.PR.E	7.5314 %	5.7540 %	-0.8970	Pfd-1 (low)n	105,128	29.8750	6 %	119,500	5.49
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2595 %</u>	<u>3.8529 %</u>	<u>0.4210</u>		<u>177,238</u>		<u>100</u>	<u>1,876,000</u>	<u>5.37</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-05-31

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
RY.PR.B	7.2500 %	7.3139 %	0.9313	Pfd-1	72,887	20.0000	13 %	100,000	12.16
TAU.PR.T	8.1553 %	-33.1687 %	0.6508	Pfd-1(low)	75,840	25.7500	14 %	103,000	0.09
NA.PR.F	8.9623 %	8.3794 %	-0.6227	Pfd-2(low)	60,088	26.5000	14 %	106,000	4.23
BMO.PR.D	8.2569 %	7.0722 %	0.3539	Pfd-1(low)n	109,767	27.2500	14 %	109,000	4.30
CM.PR.J	8.0455 %	7.3266 %	0.0000	Pfd-1(low)	40,062	27.5000	15 %	110,000	5.56
RY.PR.F	8.1448 %	6.9239 %	0.0985	Pfd-1(low)n	73,064	27.6250	15 %	110,500	4.35
CM.PR.I	7.9825 %	6.2873 %	-0.8653	Pfd-1(low)n	146,480	28.5000	15 %	114,000	3.37
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.1196 %</u>	<u>1.6769 %</u>	<u>0.0598</u>		<u>83,207</u>		<u>100 %</u>	<u>752,500</u>	<u>4.81</u>

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