

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1994-06-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u> <u>Yield Bid</u>	<u>Yield-to-Worst</u> <u>(at Disparity Bid)</u>	<u>Price</u> <u>(at Disparity)</u>	<u>DBRS</u> <u>Rating</u>	<u>Average</u> <u>Trading</u> <u>Value</u>	<u>Holdings</u> <u>-</u> <u>bid</u> <u>price</u>	<u>Holdings</u> <u>-</u> <u>weight</u>	<u>Market</u> <u>Value</u>	<u>Modified</u> <u>Duration</u> <u>-</u> <u>YTW</u>
TFC.PR.A	10.1818 %	10.2956 %	4.2122	Pfd-2 (low)	49,493	13.7500	11 %	55,000	9.32
PWF.PR.A	6.5116 %	6.6182 %	1.9067	Pfd-1 (low)	59,046	21.5000	18 %	86,000	12.97
TOC.PR.B	6.5116 %	6.5455 %	-0.1740	Pfd-2	26,565	21.5000	18 %	86,000	13.13
CM.PR.E	6.3086 %	6.2950 %	3.8410	Pfd-1	95,139	21.8750	18 %	87,500	13.50
BNS.PR.A	6.4000 %	6.3980 %	4.1463	Pfd-1	276,385	21.8750	18 %	87,500	13.32
AL.PR.E	8.4270 %	8.5879 %	-1.2735	Pfd-2 (low)	193,209	22.2500	18 %	89,000	10.70
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2138 %</u>	<u>7.2776 %</u>	<u>1.9679</u>		<u>121,769</u>		<u>17 %</u>	<u>83,606</u>	<u>12.33</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1994-06-30

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.I	7.5581 %	8.9752 %	2.1858	Pfd-2n	230,739	21.5000	5 %	86,000	6.92
NSI.PR.A	6.4516 %	7.4720 %	-0.5952	Pfd-2 (low)	65,660	23.2500	5 %	93,000	5.12
NA.PR.H	8.5106 %	9.3638 %	2.3465	Pfd-2n	33,462	23.5000	5 %	94,000	5.64
CU.PR.V	5.6383 %	6.9097 %	0.0809	Pfd-1 (low)	368,530	23.5000	5 %	94,000	4.24
NA.PR.G	8.8832 %	9.3271 %	2.4290	Pfd-2n	36,456	24.6250	5 %	98,500	5.43
PWF.PR.C	7.0707 %	7.2994 %	0.7846	Pfd-1 (low)n	175,036	24.7500	5 %	99,000	6.66
LON.PR.D	7.3253 %	7.4781 %	0.7302	Pfd-1 (low)n	76,650	24.7500	5 %	99,000	6.29
CM.PR.K	7.0000 %	6.9802 %	0.3353	Pfd-1 (low)n	200,945	25.0000	6 %	100,000	6.72
BNS.PR.E	7.1520 %	7.1312 %	0.6000	Pfd-1 (low)n	280,657	25.0000	6 %	100,000	6.54
GWO.PR.A	7.5000 %	7.5701 %	0.0000	Pfd-1 (low)n	127,314	25.0000	6 %	100,000	4.31
GWO.PR.B	7.4149 %	7.4440 %	0.8907	Pfd-1 (low)n	88,031	25.1250	6 %	100,500	6.52
CFS.PR.B	7.2792 %	7.4505 %	0.0000	Pfd-2 (high)n	137,822	25.2500	6 %	101,000	6.50
RY.PR.J	6.9951 %	7.0449 %	0.3966	Pfd-1 (low)n	266,363	25.3750	6 %	101,500	6.78
W.PR.D	7.8068 %	-31.3493 %	-0.8595	Pfd-2 (low)	63,246	25.8750	6 %	103,500	0.09
RY.PR.G	7.9439 %	7.3160 %	0.0000	Pfd-1 (low)	46,245	26.7500	6 %	107,000	4.29
RY.PR.H	8.1818 %	7.4584 %	0.6044	Pfd-1 (low)n	273,635	27.5000	6 %	110,000	5.43
BNS.PR.D	8.4091 %	6.0692 %	-0.5015	Pfd-1 (low)n	140,463	27.5000	6 %	110,000	3.20
BMO.PR.E	7.8603 %	6.6489 %	-0.1193	Pfd-1 (low)n	133,730	28.6250	6 %	114,500	5.35
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5180 %</u>	<u>5.2716 %</u>	<u>0.4869</u>		<u>151,972</u>			<u>100 1,811,500</u>	<u>5.30</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-06-30

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	9.5000 %	9.4098 %	-0.7618	Pfd-2 (low)	62,370	25.0000	16 %	100,000	4.21
TAU.PR.T	8.2353 %	-15.3920 %	0.7334	Pfd-1 (low)	53,512	25.5000	16 %	102,000	0.09
CM.PR.J	8.3491 %	7.7432 %	-0.1874	Pfd-1 (low)	41,967	26.5000	17 %	106,000	5.56
RY.PR.F	8.3333 %	7.6047 %	0.0000	Pfd-1 (low)n	68,666	27.0000	17 %	108,000	4.24
BMO.PR.D	8.2569 %	7.2100 %	-0.2056	Pfd-1 (low)n	105,691	27.2500	17 %	109,000	4.21
CM.PR.I	8.3105 %	7.0378 %	-0.7679	Pfd-1 (low)n	128,411	27.3750	17 %	109,500	4.03
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.4870 %</u>	<u>4.0498 %</u>	<u>-0.2013</u>		<u>77,448</u>		<u>100 %</u>	<u>634,500</u>	<u>3.75</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-06-30

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 Rating</u>	<u>Trading</u>	<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>Value</u>	<u>Duration</u>
						<u>price</u>			<u>YTW</u>
RY.PR.B	7.5817 %	7.7086 %	1.4462 Pfd-1	68,803	19.1250		100 %	95,625	11.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5817 %</u>	<u>7.7086 %</u>	<u>1.4462</u>		<u>68,803</u>		<u>100 %</u>	<u>95,625</u>	<u>11.65</u>

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