

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1994-07-29

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	9.7222 %	9.9153 %	3.2661 Pfd-2 (low)		30,724	13.5000	14 %	54,000	9.57
PWF.PR.A	6.2500 %	6.2615 %	0.2895 Pfd-1 (low)		34,648	21.0000	21 %	84,000	13.56
CM.PR.E	5.9483 %	5.9778 %	1.5294 Pfd-1		62,551	21.7500	22 %	87,000	13.93
BNS.PR.A	6.0345 %	6.0757 %	1.9452 Pfd-1		229,054	21.7500	22 %	87,000	13.75
AL.PR.E	8.5227 %	8.5436 %	-1.0944 Pfd-2 (low)		184,314	22.0000	22 %	88,000	10.87
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.1062 %</u>	<u>7.1547 %</u>	<u>1.0167</u>		<u>115,397</u>		<u>100 %</u>	<u>400,000</u>	<u>12.55</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1994-07-29

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	8.1761 %	9.7810 %	2.0399	Pfd-2n	147,419	19.8750	4 %	79,500	6.95
NSI.PR.A	6.4865 %	7.6988 %	-0.6807	Pfd-2 (low)	45,030	23.1250	5 %	92,500	5.03
NA.PR.H	8.6022 %	9.3030 %	1.7405	Pfd-2n	25,876	23.2500	5 %	93,000	5.68
CU.PR.V	5.6383 %	7.0414 %	-0.3682	Pfd-1 (low)	208,376	23.5000	5 %	94,000	4.16
NA.PR.G	8.8832 %	9.0465 %	1.5406	Pfd-2n	36,992	24.6250	5 %	98,500	5.49
RY.PR.J	7.1357 %	7.1625 %	0.0000	Pfd-1 (low)n	215,059	24.8750	6 %	99,500	6.81
CM.PR.K	7.0000 %	7.0636 %	-0.1354	Pfd-1 (low)n	179,468	25.0000	6 %	100,000	6.64
BNS.PR.E	7.1520 %	7.2188 %	0.0241	Pfd-1 (low)n	235,142	25.0000	6 %	100,000	6.46
LON.PR.D	7.2520 %	7.4089 %	0.3068	Pfd-1 (low)n	70,312	25.0000	6 %	100,000	6.22
PWF.PR.C	7.0000 %	7.2320 %	0.0000	Pfd-1 (low)n	120,947	25.0000	6 %	100,000	6.59
GWO.PR.B	7.3782 %	7.4573 %	0.2955	Pfd-1 (low)n	72,509	25.2500	6 %	101,000	6.44
CFS.PR.B	7.2078 %	7.1037 %	-0.3805	Pfd-2 (high)n	101,849	25.5000	6 %	102,000	6.58
GWO.PR.A	7.2464 %	6.8857 %	-0.2117	Pfd-1 (low)n	121,614	25.8750	6 %	103,500	4.25
W.PR.D	7.8068 %	-24.6994 %	-0.7008	Pfd-2 (low)	46,785	25.8750	6 %	103,500	0.09
RY.PR.G	8.0952 %	7.4106 %	0.0693	Pfd-1 (low)	33,182	26.2500	6 %	105,000	4.30
RY.PR.H	8.3721 %	7.6134 %	0.3308	Pfd-1 (low)n	179,009	26.8750	6 %	107,500	5.45
BNS.PR.D	8.4862 %	6.5212 %	-0.3542	Pfd-1 (low)n	105,247	27.2500	6 %	109,000	3.11
BMO.PR.E	7.9295 %	6.9187 %	-0.3080	Pfd-1 (low)n	93,844	28.3750	6 %	113,500	5.25
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.5576 %</u>	<u>5.6823 %</u>	<u>0.1463</u>		<u>112,930</u>		<u>100</u>	<u>1,802,000</u>	<u>5.27</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-07-29

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	Disparity	Rating	Trading Value	bid price	weight	Value	Duration
									YTW
NA.PR.F	9.4059 %	9.3441 %	-0.4690	Pfd-2 (low)	52,147	25.2500	16 %	101,000	4.13
TAU.PR.T	8.1951 %	-13.4576 %	0.4881	Pfd-1 (low)	40,991	25.6250	16 %	102,500	0.08
RY.PR.F	8.5714 %	7.9045 %	0.9534	Pfd-1 (low)n	79,909	26.2500	17 %	105,000	4.25
CM.PR.J	8.4286 %	8.0321 %	0.2425	Pfd-1 (low)	36,202	26.2500	17 %	105,000	5.46
CM.PR.I	8.3871 %	7.3670 %	-0.0698	Pfd-1 (low)n	99,567	27.1250	17 %	108,500	4.57
BMO.PR.D	8.1818 %	7.1236 %	-0.3045	Pfd-1 (low)n	82,092	27.5000	17 %	110,000	4.14
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.5206 %</u>	<u>4.4630 %</u>	<u>0.1379</u>		<u>65,654</u>		<u>100 %</u>	<u>632,000</u>	<u>3.79</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-07-29

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
RY.PR.B	7.4839 %	7.4984 %	0.7560	Pfd-1	65,333	19.3750	100 %	96,875	12.01
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.4839 %</u>	<u>7.4984 %</u>	<u>0.7560</u>		<u>65,333</u>		<u>100 %</u>	<u>96,875</u>	<u>12.01</u>

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