

HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 1994-08-31

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	9.2273 %	9.4816 %	2.9082	Pfd-2 (low)	24,693	13.7500	14 %	55,000	9.85
PWF.PR.A	6.0778 %	6.1396 %	0.0000	Pfd-1 (low)	30,501	20.8750	21 %	83,500	13.70
AL.PR.E	8.2857 %	8.3818 %	1.9829	Pfd-2 (low)	131,946	21.8750	22 %	87,500	10.98
CM.PR.E	5.6847 %	5.7403 %	0.2399	Pfd-1	54,598	22.0000	22 %	88,000	14.22
BNS.PR.A	5.7670 %	5.8331 %	0.6308	Pfd-1	178,669	22.0000	22 %	88,000	14.04
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8352 %</u>	<u>6.9304 %</u>	<u>1.0201</u>		<u>89,497</u>		<u>100 %</u>	<u>82,442</u>	<u>12.77</u>

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 1994-08-31

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	7.6923 %	9.0055 %	2.0607	Pfd-2n	88,361	21.1250	4 %	84,500	6.96
CU.PR.V	5.6684 %	6.9798 %	-0.0957	Pfd-1(low)	117,136	23.3750	5 %	93,500	4.13
NSI.PR.A	6.2500 %	7.0762 %	-0.9110	Pfd-2(low)	37,968	24.0000	5 %	96,000	4.97
NA.PR.H	8.0402 %	8.2276 %	0.9869	Pfd-2n	24,767	24.8750	5 %	99,500	5.68
PWF.PR.C	7.0000 %	7.0601 %	0.0000	Pfd-1(low)n	81,217	25.0000	5 %	100,000	6.63
LON.PR.D	7.2520 %	7.5182 %	0.8684	Pfd-1(low)n	79,087	25.0000	5 %	100,000	6.12
W.PR.E	6.8657 %	6.9326 %	-0.8895	Pfd-2(low)	3,777,008	25.1250	5 %	100,500	4.41
CM.PR.K	6.8966 %	6.9299 %	0.0000	Pfd-1(low)n	150,704	25.3750	5 %	101,500	6.56
GWO.PR.A	7.3892 %	7.5140 %	0.7652	Pfd-1(low)n	103,738	25.3750	5 %	101,500	4.14
CFS.PR.B	7.2433 %	7.2799 %	0.4115	Pfd-2(high)n	98,378	25.3750	5 %	101,500	6.47
GWO.PR.B	7.3059 %	7.4054 %	0.8641	Pfd-1(low)n	56,542	25.5000	5 %	102,000	6.36
RY.PR.J	6.9268 %	6.8101 %	0.0043	Pfd-1(low)n	215,016	25.6250	5 %	102,500	6.76
BNS.PR.E	6.9437 %	6.8500 %	0.0779	Pfd-1(low)n	175,812	25.7500	5 %	103,000	6.40
NA.PR.G	8.4541 %	8.2660 %	0.9463	Pfd-2n	38,054	25.8750	5 %	103,500	5.46
W.PR.D	7.5869 %	-46.1024 %	-1.2357	Pfd-2(low)	37,852	26.6250	5 %	106,500	0.09
RY.PR.G	7.8341 %	6.7786 %	0.0000	Pfd-1(low)	26,247	27.1250	6 %	108,500	4.23
BNS.PR.D	8.2960 %	5.5963 %	-0.1910	Pfd-1(low)n	86,829	27.8750	6 %	111,500	2.74
RY.PR.H	7.9646 %	6.7987 %	0.1001	Pfd-1(low)n	125,371	28.2500	6 %	113,000	5.42
BMO.PR.E	7.8947 %	6.5678 %	-0.0980	Pfd-1(low)n	76,283	28.5000	6 %	114,000	5.29
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3643 %</u>	<u>4.2471 %</u>	<u>0.1722</u>		<u>280,616</u>		<u>100</u>	<u>1,943,000</u>	<u>5.16</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1994-08-31

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
TAU.PR.T	8.2353 %	-22.9601 %	0.5001	Pfd-1 (low)	36,214	25.5000	16 %	102,000	0.09
NA.PR.F	9.1787 %	8.9351 %	-0.3543	Pfd-2 (low)	47,911	25.8750	16 %	103,500	4.06
CM.PR.J	8.1193 %	7.4602 %	-0.1475	Pfd-1 (low)	36,089	27.2500	17 %	109,000	5.41
RY.PR.F	8.1818 %	6.9405 %	0.0000	Pfd-1 (low)n	58,169	27.5000	17 %	110,000	4.19
BMO.PR.D	8.1448 %	6.6617 %	-0.2375	Pfd-1 (low)n	78,233	27.6250	17 %	110,500	4.15
CM.PR.I	8.0531 %	6.4281 %	-1.0650	Pfd-1 (low)n	70,366	28.2500	17 %	113,000	3.18
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.3102 %</u>	<u>2.5030 %</u>	<u>-0.2289</u>		<u>54,909</u>		<u>100 %</u>	<u>648,000</u>	<u>3.55</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1994-08-31

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield	(at Disparity	Rating		Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		-
						price			YTW
RY.PR.B	7.2050 %	1.3258 %	0.0000	Pfd-1	54,699	20.1250	100 %	100,625	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2050 %</u>	<u>1.3258 %</u>	<u>0.0000</u>		<u>54,699</u>		<u>100 %</u>	<u>100,625</u>	<u>0.08</u>

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