

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-07-31

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	8.4307 %	8.5796 %	0.0642	Pfd-2 (low)	131,550	17.1250	16 %	68,500	10.75
AL.PR.F	7.4548 %	7.5058 %	-2.1726	Pfd-2 (low)	74,882	20.7500	19 %	83,000	11.93
CM.PR.E	6.2555 %	6.2946 %	-1.0876	Pfd-1	31,375	22.7500	21 %	91,000	13.47
BNS.PR.A	6.3462 %	6.4004 %	-0.6405	Pfd-1	167,353	22.7500	21 %	91,000	13.30
AL.PR.E	7.7320 %	7.9181 %	-1.4714	Pfd-2 (low)	212,305	24.2500	23 %	97,000	11.32
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.1847 %</u>	<u>7.2799 %</u>	<u>-1.1055</u>		<u>125,213</u>		<u>100 %</u>	<u>430,500</u>	<u>12.22</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1995-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Yield		(at Disparity	Rating	Trading	-	-	Value	Duration
	Bid	Bid)			Value	bid	weight		
						price			YTW
NA.PR.I	6.9892 %	7.6041 %	0.8464	Pfd-2n	59,205	23.2500	4 %	93,000	6.71
B.PR.P	6.5641 %	7.0164 %	0.9399	Pfd-2 (high)	562,428	24.3750	4 %	97,500	5.52
NSI.PR.A	6.1538 %	6.7420 %	-0.4637	Pfd-2 (low)	62,807	24.3750	4 %	97,500	4.37
CU.PR.V	5.3807 %	6.0434 %	-0.8963	Pfd-1 (low)	30,389	24.6250	4 %	98,500	3.41
BNS.PR.H	6.7184 %	6.8416 %	0.6352	Pfd-1 (low)n	1,453,761	25.1250	4 %	100,500	7.29
LB.PR.B	7.6737 %	7.8204 %	0.0089	Pfd-2 (low)	442,078	25.2500	4 %	101,000	6.79
LON.PR.E	7.0936 %	7.2063 %	1.1580	Pfd-1 (low)n	645,392	25.3750	4 %	101,500	5.65
LON.PR.D	7.0751 %	6.9814 %	0.4591	Pfd-1 (low)n	43,738	25.6250	4 %	102,500	5.69
W.PR.E	6.7317 %	6.4412 %	-0.5516	Pfd-2 (low)	39,925	25.6250	4 %	102,500	3.77
BNS.PR.F	6.8932 %	6.7345 %	0.1704	Pfd-1 (low)n	130,266	25.7500	4 %	103,000	6.91
BNS.PR.G	6.7961 %	6.6504 %	0.1318	Pfd-1 (low)n	521,556	25.7500	4 %	103,000	7.19
CH.PR.A	6.6346 %	6.1904 %	-0.0605	Pfd-2 (high)	95,333	26.0000	4 %	104,000	4.84
BNS.PR.E	6.8769 %	6.5519 %	0.0000	Pfd-1 (low)n	88,780	26.0000	4 %	104,000	5.95
GWO.PR.A	7.2115 %	6.6223 %	0.4098	Pfd-1 (low)n	55,239	26.0000	4 %	104,000	3.55
GWO.PR.B	7.1654 %	6.9555 %	0.2895	Pfd-1 (low)n	27,512	26.0000	4 %	104,000	5.95
PWF.PR.C	6.7308 %	6.5965 %	0.0000	Pfd-1 (low)n	72,204	26.0000	4 %	104,000	6.10
CFS.PR.B	7.0692 %	6.7553 %	0.2423	Pfd-2 (high)n	59,733	26.0000	4 %	104,000	6.06
TD.PR.H	6.7619 %	6.4405 %	-0.1556	Pfd-1 (low)	104,549	26.2500	4 %	105,000	6.95
CM.PR.K	6.6667 %	6.2615 %	-0.3777	Pfd-1 (low)n	129,176	26.2500	4 %	105,000	6.14
GWO.PR.C	7.3132 %	7.0449 %	0.5837	Pfd-1 (low)n	82,073	26.5000	4 %	106,000	6.81
RY.PR.J	6.6355 %	5.9991 %	-0.7405	Pfd-1 (low)n	98,629	26.7500	4 %	107,000	6.36
RY.PR.G	7.8704 %	6.4157 %	0.0995	Pfd-1 (low)	42,580	27.0000	4 %	108,000	3.64
BNS.PR.D	8.5253 %	5.2850 %	0.0000	Pfd-1 (low)n	135,871	27.1250	4 %	108,500	2.04
RY.PR.H	7.9646 %	6.4188 %	0.0000	Pfd-1 (low)n	67,491	28.2500	4 %	113,000	4.94
BMO.PR.E	7.6596 %	5.6954 %	-0.4876	Pfd-1 (low)n	96,714	29.3750	5 %	117,500	4.41
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.0230 %</u>	<u>6.5972 %</u>	<u>0.0819</u>		<u>202,364</u>		<u>100 %</u>	<u>2,594,500</u>	<u>5.47</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved

HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 1995-07-31

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	7.1605 %	-13.2179 %	0.9417	Pfd-1	65,353	20.2500	16 %	101,250	0.08
TAU.PR.T	8.1553 %	-18.4018 %	0.8600	Pfd-1(low)	24,456	25.7500	16 %	103,000	0.09
CM.PR.J	8.1567 %	7.2643 %	0.2312	Pfd-1(low)	49,576	27.1250	17 %	108,500	4.94
CM.PR.I	8.1614 %	6.0389 %	-0.0035	Pfd-1(low)n	56,855	27.8750	17 %	111,500	2.51
RY.PR.F	8.0717 %	6.0051 %	-0.3254	Pfd-1(low)n	31,623	27.8750	17 %	111,500	3.63
BMO.PR.D	8.0000 %	6.1092 %	-0.3857	Pfd-1(low)n	50,936	28.1250	17 %	112,500	3.49
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.9599 %</u>	<u>-0.6407 %</u>	<u>0.1989</u>		<u>46,449</u>		<u>100 %</u>	<u>648,250</u>	<u>2.52</u>

Historical Market Data Source: TSE (c) 1993-2006 The Toronto Stock Exchange. All Rights Reserved