

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-10-31

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</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
					<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
TFC.PR.A	8.3582 %	8.5086 %	0.6488	Pfd-2 (low)	96,063	16.7500	11 %	67,000	10.82
AL.PR.F	7.1006 %	7.1448 %	-1.7564	Pfd-2 (low)	98,245	21.1250	14 %	84,500	12.36
TOC.PR.B	6.5497 %	6.6370 %	-1.4365	Pfd-2	33,749	21.3750	14 %	85,500	12.98
PWF.PR.A	6.5116 %	6.5281 %	-0.6290	Pfd-1 (low)	51,056	21.5000	14 %	86,000	13.18
BNS.PR.A	6.1202 %	6.1697 %	0.4463	Pfd-1	235,085	22.8750	15 %	91,500	13.62
CM.PR.E	5.9037 %	5.9348 %	-0.6851	Pfd-1	28,863	23.3750	15 %	93,500	14.00
AL.PR.E	7.5377 %	7.7137 %	-1.3467	Pfd-2 (low)	278,364	24.8750	16 %	99,500	11.54
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.8181 %</u>	<u>6.8965 %</u>	<u>-0.7228</u>		<u>121,680</u>		<u>100 %</u>	<u>607,500</u>	<u>12.70</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 : 1995-10-31

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 %	7.6272 %	1.0469	Pfd-2n	78,592	23.2500	4 %	93,000	6.57
CU.PR.V	5.4082 %	6.2535 %	-0.4225	Pfd-1(low)	43,873	24.5000	4 %	98,000	3.20
NSI.PR.A	6.1224 %	6.6506 %	-0.0962	Pfd-2(low)	96,662	24.5000	4 %	98,000	4.19
LB.PR.C	7.7504 %	7.8686 %	0.6958	Pfd-2(low)	2,948,939	25.0000	4 %	100,000	6.71
BCE.PR.P	6.4000 %	6.5030 %	0.8409	Pfd-2(high)	609,759	25.0000	4 %	100,000	5.40
LB.PR.B	7.6737 %	7.8230 %	0.3439	Pfd-2(low)	143,360	25.2500	4 %	101,000	6.67
PWF.PR.C	6.7961 %	6.7530 %	0.4253	Pfd-1(low)n	82,164	25.7500	4 %	103,000	5.94
BNS.PR.H	6.5553 %	6.3990 %	0.0314	Pfd-1(low)n	440,800	25.7500	4 %	103,000	7.27
BNS.PR.G	6.7633 %	6.5691 %	0.3160	Pfd-1(low)n	260,653	25.8750	4 %	103,500	7.07
CH.PR.A	6.6346 %	6.1685 %	0.0000	Pfd-2(high)	59,180	26.0000	4 %	104,000	4.67
CFS.PR.B	7.0692 %	6.7408 %	0.4233	Pfd-2(high)n	79,195	26.0000	4 %	104,000	5.92
W.PR.E	6.6346 %	6.0063 %	-0.5423	Pfd-2(low)	40,638	26.0000	4 %	104,000	3.59
RY.PR.J	6.7943 %	6.3634 %	0.0000	Pfd-1(low)n	148,108	26.1250	4 %	104,500	6.19
GWO.PR.C	7.4182 %	7.2459 %	0.5831	Pfd-1(low)n	68,198	26.1250	4 %	104,500	6.66
LON.PR.E	6.8900 %	6.5653 %	0.4077	Pfd-1(low)n	175,721	26.1250	4 %	104,500	5.57
LON.PR.D	6.9397 %	6.6177 %	0.1146	Pfd-1(low)n	36,007	26.1250	4 %	104,500	5.56
BNS.PR.E	6.8440 %	6.4460 %	0.0193	Pfd-1(low)n	110,831	26.1250	4 %	104,500	5.81
BNS.PR.F	6.7619 %	6.4340 %	0.0000	Pfd-1(low)n	134,059	26.2500	4 %	105,000	6.81
GWO.PR.A	7.1090 %	6.1367 %	0.0000	Pfd-1(low)n	71,980	26.3750	4 %	105,500	3.37
CM.PR.K	6.6038 %	6.0769 %	-0.4507	Pfd-1(low)n	147,537	26.5000	4 %	106,000	6.01
GWO.PR.B	7.0302 %	6.6061 %	0.1872	Pfd-1(low)n	33,460	26.5000	4 %	106,000	5.83
TD.PR.H	6.6667 %	6.2167 %	-0.3488	Pfd-1(low)n	148,267	26.6250	4 %	106,500	6.84
BNS.PR.D	8.4091 %	4.0583 %	-0.3894	Pfd-1(low)n	110,407	27.5000	4 %	110,000	1.83
RY.PR.H	7.8261 %	5.9701 %	-0.2003	Pfd-1(low)n	58,991	28.7500	4 %	115,000	4.80
BMO.PR.E	7.5000 %	5.0625 %	-1.0826	Pfd-1(low)n	94,174	30.0000	5 %	120,000	4.27
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.9579 %</u>	<u>6.4211 %</u>	<u>0.0610</u>		<u>243,128</u>		<u>100</u>	<u>2,608,000</u>	<u>5.45</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 : 1995-10-31

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
TAU.PR.T	8.1159 %	-23.6773 %	0.6380	Pfd-1(low)	55,262	25.8750	19 %	103,500	0.09
CM.PR.J	8.1567 %	7.1018 %	0.4605	Pfd-1(low)	80,644	27.1250	20 %	108,500	1.11
RY.PR.F	8.1818 %	6.2507 %	0.0000	Pfd-1(low)n	34,256	27.5000	20 %	110,000	3.44
BMO.PR.D	8.0717 %	6.2162 %	-0.1086	Pfd-1(low)n	63,227	27.8750	20 %	111,500	3.31
CM.PR.I	7.9130 %	4.4341 %	-1.5649	Pfd-1(low)n	75,770	28.7500	21 %	115,000	2.32
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.0857 %</u>	<u>0.3839 %</u>	<u>-0.1387</u>		<u>61,989</u>		<u>100 %</u>	<u>548,500</u>	<u>2.09</u>

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