

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
TFC.PR.A	6.0428 %	6.1193 %	1.2303	Pfd-2(low)	109,550	18.1000	10 %	72,400	13.70
TOC.PR.B	4.8828 %	4.9139 %	-1.4016	Pfd-2	70,996	22.4000	12 %	89,600	15.58
POW.PR.F	4.8077 %	4.8350 %	-0.0032	Pfd-2(high)	19,266	45.5000	12 %	91,000	15.78
AL.PR.F	5.1511 %	5.1489 %	-1.6390	Pfd-2(low)	44,951	22.7500	12 %	91,000	15.20
PWF.PR.A	4.7867 %	4.7705 %	-0.0809	Pfd-1(low)	82,003	22.8500	13 %	91,400	15.89
BNS.PR.A	4.5478 %	4.5621 %	-0.1589	Pfd-1	121,031	24.0500	13 %	96,200	16.26
CM.PR.E	4.4735 %	4.4833 %	-0.4143	Pfd-1	33,402	24.1000	13 %	96,400	16.44
AL.PR.E	6.2251 %	-4.8012 %	1.0082	Pfd-2(low)	107,256	25.1000	14 %	100,400	0.08
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.0968 %	3.5927 %	-0.2023		73,123		100 %	728,400	13.48

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

HIMI Index - Op Ret

HIMI Account Number: J00000004

Data Source : Transaction Files

Evaluation Date : 1996-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	Disparity		Trading Value	- bid price	- weight		YTW
NA.PR.I	6.5524 %	6.6410 %	0.2171	Pfd-2n	86,023	24.8000	4 %	99,200	6.23
CM.PR.L	5.8931 %	5.8681 %	-0.0818	Pfd-1(low)	343,750	25.2500	4 %	101,000	7.50
CU.PR.V	5.2372 %	5.2139 %	-0.4716	Pfd-1(low)	44,108	25.3000	4 %	101,200	2.66
NSI.PR.A	5.8824 %	5.6298 %	0.0000	Pfd-2(low)	66,406	25.5000	4 %	102,000	3.65
BCE.PR.P	6.1776 %	5.7783 %	0.6464	Pfd-2(high)	184,827	25.9000	4 %	103,600	4.93
LB.PR.C	7.4380 %	7.3169 %	0.8923	Pfd-2(low)	40,603	26.0500	4 %	104,200	6.36
BNS.PR.H	6.4305 %	6.0922 %	0.2131	Pfd-1(low)	121,035	26.2500	4 %	105,000	6.90
BNS.PR.G	6.6038 %	6.1782 %	0.3709	Pfd-1(low)	106,277	26.5000	4 %	106,000	6.71
W.PR.D	7.5797 %	-53.1382 %	-1.3908	Pfd-2(low)	45,738	26.6500	4 %	106,600	0.09
BNS.PR.E	6.6841 %	5.9334 %	0.2496	Pfd-1(low)	65,696	26.7500	4 %	107,000	5.38
BNS.PR.F	6.6355 %	6.0894 %	0.1424	Pfd-1(low)	113,400	26.7500	4 %	107,000	6.43
GWO.PR.A	7.0093 %	4.9750 %	0.0310	Pfd-1(low)	63,321	26.7500	4 %	107,000	2.40
CFS.PR.B	6.8582 %	6.1263 %	0.4162	Pfd-2(high)	57,425	26.8000	4 %	107,200	5.51
LON.PR.D	6.7649 %	6.0508 %	0.3964	Pfd-1(low)	31,730	26.8000	4 %	107,200	5.12
RY.PR.J	6.6108 %	5.8217 %	0.0324	Pfd-1(low)	147,215	26.8500	4 %	107,400	5.77
BNS.PR.D	8.6127 %	3.2251 %	-0.0659	Pfd-1(low)	284,545	26.8500	4 %	107,400	1.18
CM.PR.K	6.4935 %	5.6931 %	-0.2326	Pfd-1(low)	99,714	26.9500	4 %	107,800	5.57
PWF.PR.C	6.4815 %	5.8566 %	0.0000	Pfd-1(low)	49,272	27.0000	4 %	108,000	5.56
LON.PR.E	6.6667 %	5.8523 %	0.0000	Pfd-1(low)	21,311	27.0000	4 %	108,000	5.14
TD.PR.H	6.5498 %	5.8784 %	-0.1046	Pfd-1(low)	81,380	27.1000	4 %	108,400	6.46
GWO.PR.C	7.0090 %	6.3035 %	0.0000	Pfd-1(low)	26,663	27.6500	4 %	110,600	6.37
RY.PR.G	7.5088 %	4.2482 %	-0.6029	Pfd-1(low)	48,930	28.3000	4 %	113,200	2.93
RY.PR.H	7.5503 %	4.7990 %	-0.7102	Pfd-1(low)	145,890	29.8000	5 %	119,200	4.35
BMO.PR.E	7.4257 %	4.2806 %	-1.0274	Pfd-1(low)	115,108	30.3000	5 %	121,200	3.79
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7948 %</u>	<u>3.1935 %</u>	<u>-0.0568</u>		<u>99,250</u>			<u>1002,575,400</u>	<u>4.86</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 : 1996-07-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	(at Bid)	Disparity		Trading Value	bid price	weight		YTW
CM.PR.J	8.2249 %	7.0990 %	2.1110	Pfd-1(low)	86,808	26.9000	24 %	107,600	0.41
RY.PR.F	7.9929 %	4.9034 %	-0.3206	Pfd-1(low)n	61,945	28.1500	25 %	112,600	2.91
CM.PR.I	8.0106 %	3.5738 %	-0.2212	Pfd-1(low)n	212,920	28.4000	25 %	113,600	1.70
BMO.PR.D	7.8125 %	4.4760 %	-1.0830	Pfd-1(low)n	98,175	28.8000	26 %	115,200	2.79
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	8.0067 %	4.9835 %	0.0917		115,397		100 %	449,000	1.97

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