

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 1996-10-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market Modified</u>		
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value Duration</u>		
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>-</u>		
						<u>price</u>	<u>weight</u>		
							<u>YTW</u>		
BCE.PR.S5.1969 %	4.4975 %	4.4975 %	1.4364	Pfd-2(high)	17,484,938	25.4000	100 %	101,600	15.74
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
<u>5.1969 %</u>	<u>4.4975 %</u>		<u>1.4364</u>		<u>17,484,938</u>		<u>100 %</u>	<u>101,600</u>	<u>15.74</u>

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

HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1996-10-31

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>DBRS</u>	<u>Average Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
	<u>Bid</u>	<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>-</u>
						<u>price</u>		<u>YTW</u>
PIC.PR.A	5.6189 %	5.3896 %	0.3401	Pfd-2	3,085,158	15.3500	100 %	102,338
Cash							0 %	0
Dividends Due							0 %	0
Income Tax Due							0 %	0
Capital Gains Tax Due							0 %	0
	<u>5.6189 %</u>	<u>5.3896 %</u>	<u>0.3401</u>		<u>3,085,158</u>		<u>100 %</u>	<u>102,338</u>
								<u>5.75</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 : 1996-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Holdings	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity	Trading	Value	bid price	weight		YTW
NA.PR.I	6.2741 %	5.9229 %	0.3912	Pfd-2n	91,825	25.9000	4 %	103,600	6.13
CU.PR.V	5.0864 %	3.9222 %	0.2697	Pfd-1(low)	76,672	26.0500	4 %	104,200	2.31
NSI.PR.A	5.7034 %	4.7061 %	0.1725	Pfd-2(low)	59,884	26.3000	4 %	105,200	3.47
W.PR.D	7.6660 %	-42.6590 %	-1.0670	Pfd-2(low)	44,049	26.3500	4 %	105,400	0.09
BNS.PR.D	8.7100 %	2.9819 %	0.1517	Pfd-1(low)n	398,639	26.5500	4 %	106,200	0.95
CM.PR.L	5.5522 %	5.0520 %	-0.4216	Pfd-1(low)n	203,603	26.8000	4 %	107,200	7.46
LB.PR.B	7.1763 %	6.7274 %	0.8046	Pfd-2(low)	26,697	27.0000	4 %	108,000	6.29
LB.PR.C	7.1498 %	6.6677 %	0.7814	Pfd-2(low)	32,914	27.1000	4 %	108,400	6.30
W.PR.E	6.3303 %	4.0711 %	-0.0074	Pfd-2(low)	25,706	27.2500	4 %	109,000	2.84
BCE.PR.P	5.8608 %	4.6397 %	0.2388	Pfd-2(high)	202,594	27.3000	4 %	109,200	4.80
GWO.PR.A	6.8556 %	3.6926 %	0.0000	Pfd-1(low)n	72,538	27.3500	4 %	109,400	2.21
LON.PR.D	6.4982 %	5.1907 %	0.4102	Pfd-1(low)n	31,942	27.9000	4 %	111,600	5.00
PWF.PR.C	6.2724 %	5.2089 %	0.4089	Pfd-1(low)n	45,431	27.9000	4 %	111,600	5.44
BNS.PR.G	6.2724 %	5.3712 %	0.0000	Pfd-1(low)n	86,389	27.9000	4 %	111,600	6.65
LON.PR.E	6.4286 %	5.0681 %	0.1903	Pfd-1(low)n	39,812	28.0000	4 %	112,000	5.01
CM.PR.K	6.2389 %	4.6419 %	-0.3754	Pfd-1(low)n	89,927	28.0500	4 %	112,200	3.58
BNS.PR.H	5.9647 %	4.9475 %	-0.5150	Pfd-1(low)n	127,437	28.3000	4 %	113,200	5.39
RY.PR.J	6.2500 %	4.7752 %	-0.1898	Pfd-1(low)n	126,785	28.4000	4 %	113,600	5.68
BNS.PR.E	6.2737 %	4.6725 %	-0.1990	Pfd-1(low)n	77,181	28.5000	4 %	114,000	5.28
BNS.PR.F	6.2281 %	4.9582 %	-0.2638	Pfd-1(low)n	128,423	28.5000	4 %	114,000	4.84
CFS.PR.B	6.4154 %	4.8353 %	-0.0237	Pfd-2(high)n	54,363	28.6500	4 %	114,600	5.42
RY.PR.G	7.3913 %	3.3662 %	-0.5213	Pfd-1(low)	68,139	28.7500	4 %	115,000	2.75
TD.PR.H	6.1419 %	4.5792 %	-0.8267	Pfd-1(low)n	75,496	28.9000	4 %	115,600	4.69
GWO.PR.C	6.6828 %	5.3507 %	0.0607	Pfd-1(low)n	28,916	29.0000	4 %	116,000	4.86
RY.PR.H	7.3770 %	4.0670 %	-0.5069	Pfd-1(low)n	214,234	30.5000	4 %	122,000	4.21
BMO.PR.E	7.2581 %	3.4244 %	-0.8905	Pfd-1(low)n	164,080	31.0000	4 %	124,000	3.63
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.5466 %</u>	<u>3.0185 %</u>	<u>-0.0840</u>		<u>99,986</u>			<u>1002,896,800</u>	<u>4.44</u>

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

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1996-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity		Value	bid	weight		YTW
						price			
TFC.PR.A	4.6667 %	4.7123 %	0.4431	Pfd-2(low)	120,341	18.7500	11 %	75,000	16.00
TOC.PR.B	3.8210 %	3.8325 %	-2.2580	Pfd-2	85,996	22.9000	14 %	91,600	17.71
AL.PR.F	3.9894 %	3.9689 %	-2.4645	Pfd-2(low)	49,072	23.5000	14 %	94,000	17.41
PWF.PR.A	3.6842 %	3.6568 %	-1.5121	Pfd-1(low)	75,067	23.7500	14 %	95,000	18.11
CM.PR.E	3.5061 %	3.4985 %	-2.2097	Pfd-1	33,537	24.6000	15 %	98,400	18.48
BNS.PR.A	3.5070 %	1.2225 %	-2.0507	Pfd-1	294,233	24.9500	15 %	99,800	0.16
AL.PR.E	4.8733 %	-15.5568 %	0.4572	Pfd-2(low)	92,376	25.6500	16 %	102,600	0.09
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.9915 %</u>	<u>0.4495 %</u>	<u>-1.4078</u>		<u>107,845</u>		<u>100 %</u>	<u>656,400</u>	<u>12.22</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 : 1996-10-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS Rating	Average Trading Value	Holdings	Holdings	Market Value	Modified Duration
	Bid	Bid)	(at Disparity			bid price	weight		YTW
CM.PR.J	8.2556 %	7.2511 %	2.6534	Pfd-1(low)	181,252	26.8000	19 %	107,200	4.16
TAU.PR.T	7.6503 %	-76.9463 %	-2.1712	Pfd-1(low)	33,418	27.4500	20 %	109,800	0.10
CM.PR.I	8.1105 %	3.6598 %	0.0343	Pfd-1(low)n	237,682	28.0500	20 %	112,200	1.48
RY.PR.F	7.9787 %	4.5484 %	-0.5121	Pfd-1(low)n	88,340	28.2000	20 %	112,800	2.72
BMO.PR.D	7.6923 %	3.5504 %	-1.8951	Pfd-1(low)n	126,793	29.2500	21 %	117,000	2.60
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>7.9338 %</u>	<u>-11.3279 %</u>	<u>-0.4107</u>		<u>133,394</u>		<u>100 %</u>	<u>559,000</u>	<u>2.21</u>

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