

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 1994-04-29

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>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>Yield</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</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>
CM.PR.F	4.5445 %	4.5819 %	-0.5286	Pfd-1	25,190	92.2500	100 %	92,250	16.41
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.5445 %</u>	<u>4.5819 %</u>	<u>-0.5286</u>		<u>25,190</u>		<u>100 %</u>	<u>92,250</u>	<u>16.41</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 : 1994-04-29

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	7.5600 %	7.6781 %	2.6222	Pfd-2 (low)	54,014	15.6250	11 %	62,500	11.70
AL.PR.F	6.7953 %	6.8328 %	0.8326	Pfd-2 (low)	29,061	18.6250	13 %	74,500	12.75
PWF.PR.A	5.8333 %	5.8417 %	0.3999	Pfd-1 (low)	208,404	20.2500	14 %	81,000	14.17
TOC.PR.B	5.3693 %	5.4133 %	-1.2494	Pfd-2	43,228	22.0000	15 %	88,000	14.75
CM.PR.E	5.1181 %	5.1353 %	2.0827	Pfd-1	153,849	22.7500	16 %	91,000	15.27
BNS.PR.A	5.1923 %	5.2202 %	2.3848	Pfd-1	391,612	22.7500	16 %	91,000	15.10
AL.PR.E	7.2193 %	7.2249 %	2.1648	Pfd-2 (low)	333,483	23.3750	16 %	93,500	12.29
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.0825 %</u>	<u>6.1158 %</u>	<u>1.3023</u>		<u>184,081</u>		<u>100 %</u>	<u>581,500</u>	<u>13.82</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 : 1994-04-29

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
NA.PR.I	7.4713 %	8.5950 %	2.5157	Pfd-2n	936,904	21.7500	4 %	87,000	7.14
CU.PR.V	5.4639 %	6.0881 %	-1.0019	Pfd-1 (low)	980,333	24.2500	4 %	97,000	4.40
NSI.PR.A	6.1856 %	6.7216 %	-0.5186	Pfd-2 (low)	94,998	24.2500	4 %	97,000	5.24
NA.PR.H	8.1218 %	8.2755 %	1.8225	Pfd-2n	43,637	24.6250	5 %	98,500	5.89
CU.PR.T	5.8706 %	6.0541 %	-0.4858	Pfd-1 (low)	20,747	25.1250	5 %	100,500	3.96
LON.PR.D	7.1098 %	7.0923 %	1.0663	Pfd-1 (low)n	61,547	25.5000	5 %	102,000	6.38
PWF.PR.C	6.8293 %	6.8578 %	0.9437	Pfd-1 (low)n	139,096	25.6250	5 %	102,500	6.76
RY.PR.J	6.8932 %	6.6593 %	0.6113	Pfd-1 (low)n	253,100	25.7500	5 %	103,000	6.99
NA.PR.G	8.4541 %	8.1504 %	1.8034	Pfd-2n	67,665	25.8750	5 %	103,500	5.69
CFS.PR.B	7.0692 %	6.8178 %	0.3020	Pfd-2 (high)n	129,869	26.0000	5 %	104,000	6.74
GWO.PR.A	7.2115 %	6.8030 %	0.7617	Pfd-1 (low)n	116,616	26.0000	5 %	104,000	4.42
GWO.PR.B	7.1654 %	7.0085 %	1.1002	Pfd-1 (low)n	71,745	26.0000	5 %	104,000	6.62
CM.PR.K	6.7308 %	6.4787 %	0.2133	Pfd-1 (low)n	173,115	26.0000	5 %	104,000	6.83
BNS.PR.E	6.8114 %	6.4718 %	0.4129	Pfd-1 (low)n	278,312	26.2500	5 %	105,000	6.66
LB.PR.A	8.2938 %	7.7678 %	0.1493	Pfd-2 (low)	19,573	26.3750	5 %	105,500	5.74
RY.PR.G	7.7982 %	6.6175 %	0.3580	Pfd-1 (low)	63,233	27.2500	5 %	109,000	4.49
W.PR.D	7.4128 %	-72.0908 %	-2.0502	Pfd-2 (low)	78,648	27.2500	5 %	109,000	0.10
BC.PR.A	7.0868 %	5.0924 %	0.0000	Pfd-1	27,135	27.3750	5 %	109,500	2.44
BNS.PR.D	8.4091 %	6.3951 %	0.3470	Pfd-1 (low)n	189,609	27.5000	5 %	110,000	3.30
RY.PR.H	7.9646 %	6.7465 %	0.8150	Pfd-1 (low)n	843,097	28.2500	5 %	113,000	5.65
BMO.PR.E	7.4689 %	5.8544 %	-0.3470	Pfd-1 (low)n	125,296	30.1250	6 %	120,500	5.47
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2469 %</u>	<u>2.8697 %</u>	<u>0.3964</u>		<u>218,349</u>			<u>2,188,500</u>	<u>5.24</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 : 1994-04-29

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		YTW
						price			
RY.PR.B	7.2050 %	-6.2769 %	0.3682	Pfd-1	84,683	20.1250	13 %	100,625	0.08
TAU.PR.T	8.1553 %	-18.9026 %	0.9985	Pfd-1(low)	73,357	25.7500	14 %	103,000	0.09
NA.PR.F	8.9623 %	8.2095 %	-0.9378	Pfd-2(low)	65,701	26.5000	14 %	106,000	4.32
CM.PR.J	8.0090 %	6.9850 %	-0.2374	Pfd-1(low)	44,011	27.6250	15 %	110,500	2.39
RY.PR.F	8.0717 %	6.5812 %	-0.1916	Pfd-1(low)n	71,675	27.8750	15 %	111,500	4.45
CM.PR.I	7.9825 %	6.1279 %	-0.8771	Pfd-1(low)n	229,749	28.5000	15 %	114,000	3.46
BMO.PR.D	7.8261 %	6.1495 %	-1.0381	Pfd-1(low)n	123,839	28.7500	15 %	115,000	4.33
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.0329 %</u>	<u>1.5816 %</u>	<u>-0.2978</u>		<u>100,351</u>		<u>100 %</u>	<u>760,625</u>	<u>2.80</u>

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