

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-03-31

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>Bid</u>		<u>(at Disparity</u>	<u>Rating</u>	<u>Trading</u>	<u>-</u>	<u>-</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>Value</u>	<u>bid</u>	<u>weight</u>		<u>-</u>
						<u>price</u>			<u>YTW</u>
TFC.PR.A	12.5229 %	12.7204 %	3.9925	Pfd-2 (low)	52,714	13.6250	17 %	54,500	7.78
BNS.PR.A	7.8448 %	7.8693 %	2.5882	Pfd-1	158,565	21.7500	27 %	87,000	11.54
AL.PR.E	8.4270 %	8.5899 %	-0.7208	Pfd-2 (low)	84,607	22.2500	28 %	89,000	10.70
CM.PR.E	7.3125 %	7.3091 %	1.0757	Pfd-1	81,304	23.0000	29 %	92,000	12.20
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.6442 %</u>	<u>8.7281 %</u>	<u>1.4808</u>		<u>98,226</u>		<u>100 %</u>	<u>322,500</u>	<u>10.86</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 : 1995-03-31

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
NA.PR.I	7.5581 %	8.9387 %	2.4633	Pfd-2n	63,674	21.5000	4 %	86,000	6.65
CU.PR.V	5.5497 %	6.7213 %	-0.2229	Pfd-1(low)	44,878	23.8750	5 %	95,500	3.67
NSI.PR.A	6.2500 %	6.9340 %	-1.3234	Pfd-2(low)	55,831	24.0000	5 %	96,000	4.63
LON.PR.D	7.3253 %	7.4910 %	0.5554	Pfd-1(low)n	31,603	24.7500	5 %	99,000	5.88
PWF.PR.C	7.0352 %	7.2342 %	0.3262	Pfd-1(low)n	62,669	24.8750	5 %	99,500	6.27
CH.PR.A	6.9000 %	6.8950 %	-0.2240	Pfd-2(high)	1,370,940	25.0000	5 %	100,000	5.06
BNS.PR.F	7.0647 %	7.0153 %	0.0459	Pfd-1(low)n	246,307	25.1250	5 %	100,500	7.08
CFS.PR.B	7.3154 %	7.5369 %	0.2365	Pfd-2(high)n	53,518	25.1250	5 %	100,500	6.11
GWO.PR.B	7.3782 %	7.3583 %	0.6501	Pfd-1(low)n	29,285	25.2500	5 %	101,000	6.13
W.PR.E	6.8317 %	6.7026 %	-1.3452	Pfd-2(low)	75,807	25.2500	5 %	101,000	4.03
BNS.PR.E	7.0812 %	6.9619 %	0.0000	Pfd-1(low)n	107,387	25.2500	5 %	101,000	6.14
GWO.PR.A	7.3892 %	7.1723 %	0.1656	Pfd-1(low)n	55,246	25.3750	5 %	101,500	3.80
CM.PR.K	6.8966 %	6.7370 %	-0.2649	Pfd-1(low)n	146,616	25.3750	5 %	101,500	6.33
TD.PR.H	6.9608 %	7.0446 %	0.0526	Pfd-1(low)n	260,018	25.5000	5 %	102,000	6.97
RY.PR.J	6.9608 %	6.9609 %	0.0000	Pfd-1(low)n	122,116	25.5000	5 %	102,000	6.40
W.PR.D	7.7692 %	-36.2256 %	-0.9701	Pfd-2(low)	24,536	26.0000	5 %	104,000	0.09
BNS.PR.D	8.5253 %	5.4463 %	-0.3506	Pfd-1(low)n	101,157	27.1250	5 %	108,500	2.32
RY.PR.G	7.8341 %	6.7881 %	0.0000	Pfd-1(low)	25,302	27.1250	5 %	108,500	3.81
RY.PR.H	8.0357 %	6.9632 %	0.0000	Pfd-1(low)n	64,002	28.0000	6 %	112,000	5.04
BMO.PR.E	7.8947 %	6.5326 %	-0.3547	Pfd-1(low)n	83,383	28.5000	6 %	114,000	4.92
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2487 %</u>	<u>4.7876 %</u>	<u>-0.0479</u>		<u>150,239</u>			<u>100 2,034,000</u>	<u>5.04</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 : 1995-03-31

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
TAU.PR.T	8.1951 %	-20.8063 %	1.0590	Pfd-1 (low)	16,793	25.6250	16 %	102,500	0.09
NA.PR.F	9.0476 %	8.0597 %	-1.3093	Pfd-2 (low)	23,783	26.2500	16 %	105,000	3.77
CM.PR.J	8.1944 %	7.2805 %	0.1471	Pfd-1 (low)	44,759	27.0000	17 %	108,000	5.17
BMO.PR.D	8.2192 %	6.8423 %	0.2258	Pfd-1 (low)n	41,153	27.3750	17 %	109,500	3.73
RY.PR.F	8.1081 %	6.6851 %	0.0000	Pfd-1 (low)n	40,017	27.7500	17 %	111,000	3.79
CM.PR.I	8.0889 %	5.7195 %	-1.0199	Pfd-1 (low)n	65,126	28.1250	17 %	112,500	2.79
	Cash						0 %	0	
	Dividends Due						0 %	0	
	Income Tax Due						0 %	0	
	Capital Gains Tax Due						0 %	0	
	<u>8.3038 %</u>	<u>2.5206 %</u>	<u>-0.1589</u>		<u>39,055</u>		<u>100 %</u>	<u>648,500</u>	<u>3.25</u>

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

HIMI Index - Perpetual (Discount)

HIMI Account Number:J0000009

Data Source : Transaction Files

Evaluation Date : 1995-03-31

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>
RY.PR.B	7.3418 %	7.4628 %	2.3831	Pfd-1	50,672	19.7500	100 %	98,750	11.93
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.3418 %</u>	<u>7.4628 %</u>	<u>2.3831</u>		<u>50,672</u>		<u>100 %</u>	<u>98,750</u>	<u>11.93</u>

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