

HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 1995-04-28

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>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	11.8696 %	12.1580 %	3.4272	Pfd-2 (low)	91,285	14.3750	18 %	57,500	8.03
AL.PR.E	8.4270 %	8.6471 %	-0.1637	Pfd-2 (low)	91,668	22.2500	27 %	89,000	10.58
BNS.PR.A	7.6685 %	7.7540 %	2.0169	Pfd-1	113,282	22.2500	27 %	89,000	11.64
CM.PR.E	7.4337 %	7.4747 %	1.3024	Pfd-1	59,067	22.6250	28 %	90,500	11.94
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.5514 %</u>	<u>8.6971 %</u>	<u>1.4720</u>		<u>88,451</u>		<u>100 %</u>	<u>326,000</u>	<u>10.80</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 : 1995-04-28

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	Value	Duration
						weight		YTW
NA.PR.I	7.4286 %	8.4903 %	2.2833	Pfd-2n	83,842	21.8750	4 % 87,500	6.75
CU.PR.V	5.5208 %	6.7169 %	-0.1436	Pfd-1(low)	39,547	24.0000	4 % 96,000	3.60
NSI.PR.A	6.1538 %	6.7045 %	-1.2275	Pfd-2(low)	51,728	24.3750	5 % 97,500	4.56
LON.PR.D	7.2159 %	7.3261 %	0.6721	Pfd-1(low)n	33,118	25.1250	5 % 100,500	5.81
BNS.PR.G	6.9652 %	7.0096 %	0.4142	Pfd-1(low)n	4,452,771	25.1250	5 % 100,500	7.27
BNS.PR.F	7.0297 %	7.0200 %	0.4049	Pfd-1(low)n	203,262	25.2500	5 % 101,000	7.01
CH.PR.A	6.7980 %	6.6974 %	-0.0619	Pfd-2(high)	715,857	25.3750	5 % 101,500	5.00
GWO.PR.B	7.3419 %	7.3684 %	0.5205	Pfd-1(low)n	29,520	25.3750	5 % 101,500	6.06
CM.PR.K	6.8966 %	6.8195 %	0.0000	Pfd-1(low)n	144,442	25.3750	5 % 101,500	6.25
PWF.PR.C	6.8966 %	6.9971 %	0.1881	Pfd-1(low)n	63,205	25.3750	5 % 101,500	6.21
TD.PR.H	6.9608 %	6.8650 %	0.0841	Pfd-1(low)n	198,673	25.5000	5 % 102,000	7.04
BNS.PR.E	7.0118 %	6.8848 %	0.0198	Pfd-1(low)n	99,257	25.5000	5 % 102,000	6.07
W.PR.E	6.7647 %	6.5792 %	-1.1294	Pfd-2(low)	76,566	25.5000	5 % 102,000	3.96
GWO.PR.A	7.2816 %	6.9191 %	0.2595	Pfd-1(low)n	48,222	25.7500	5 % 103,000	3.73
RY.PR.J	6.8932 %	6.6147 %	-0.1705	Pfd-1(low)n	129,167	25.7500	5 % 103,000	6.46
CFS.PR.B	7.0692 %	6.7630 %	-0.1267	Pfd-2(high)n	59,812	26.0000	5 % 104,000	6.21
GWO.PR.C	7.4538 %	7.3320 %	0.9565	Pfd-1(low)n	52,523	26.0000	5 % 104,000	6.90
RY.PR.G	7.7982 %	6.2578 %	-0.1598	Pfd-1(low)	19,905	27.2500	5 % 109,000	3.83
BNS.PR.D	8.4475 %	5.2183 %	-0.3149	Pfd-1(low)n	108,989	27.3750	5 % 109,500	2.25
RY.PR.H	7.9646 %	6.4871 %	-0.1979	Pfd-1(low)n	65,444	28.2500	5 % 113,000	5.09
BMO.PR.E	7.6271 %	5.7065 %	-1.0141	Pfd-1(low)n	80,454	29.5000	5 % 118,000	4.58
Cash							0 % 0	
Dividends Due							0 % 0	
Income Tax Due							0 % 0	
Capital Gains Tax Due							0 % 0	
	<u>7.1397 %</u>	<u>6.7707 %</u>	<u>0.0366</u>		<u>316,615</u>		<u>100 2,158,500</u>	<u>5.43</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 : 1995-04-28

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
CM.PR.J	8.1567 %	7.2977 %	0.2542	Pfd-1(low)	46,800	27.1250	24 %	108,500	5.09
RY.PR.F	8.1818 %	6.4947 %	0.0000	Pfd-1(low)n	34,005	27.5000	25 %	110,000	3.80
BMO.PR.D	8.0717 %	6.4828 %	-0.0298	Pfd-1(low)n	42,423	27.8750	25 %	111,500	3.66
CM.PR.I	8.0531 %	5.7153 %	-0.9481	Pfd-1(low)n	57,164	28.2500	26 %	113,000	2.72
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>8.1151 %</u>	<u>6.4896 %</u>	<u>-0.1871</u>		<u>45,165</u>		<u>100 %</u>	<u>443,000</u>	<u>3.81</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 : 1995-04-28

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	7.2956 %	7.3079 %	2.1130	Pfd-1	52,911	19.8750	100 %	99,375	12.23
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>7.2956 %</u>	<u>7.3079 %</u>	<u>2.1130</u>		<u>52,911</u>		<u>100 %</u>	<u>99,375</u>	<u>12.23</u>

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