

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-06-28

Evaluation Timing : Trade Date

| Ticker                | Current Yield   | Yield-to-Worst  | Price         | Average        | Holdings | Holdings     | Market         | Modified     |
|-----------------------|-----------------|-----------------|---------------|----------------|----------|--------------|----------------|--------------|
|                       | Bid             | Bid)            | (at Disparity | Trading        | -        | -            | Value          | Duration     |
|                       |                 |                 |               | Value          | bid      | weight       |                | YTW          |
|                       |                 |                 |               |                | price    |              |                |              |
| BCE.PR.S              | 3.9833 %        | 3.9970 %        | 0.8100        | 151,832        | 23.8000  | 33 %         | 95,200         | 17.52        |
| TOC.PR.C              | 3.9651 %        | 3.9765 %        | 0.0000        | 289,904        | 24.3700  | 33 %         | 97,480         | 17.55        |
| RY.PR.E               | 3.5754 %        | 3.2745 %        | 0.3378        | 26,539         | 99.7500  | 34 %         | 99,750         | 0.26         |
| Cash                  |                 |                 |               |                |          | 0 %          | 0              |              |
| Dividends Due         |                 |                 |               |                |          | 0 %          | 0              |              |
| Income Tax Due        |                 |                 |               |                |          | 0 %          | 0              |              |
| Capital Gains Tax Due |                 |                 |               |                |          | 0 %          | 0              |              |
|                       | <u>3.8381 %</u> | <u>3.7437 %</u> | <u>0.3789</u> | <u>155,119</u> |          | <u>100 %</u> | <u>292,430</u> | <u>11.64</u> |

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

HIMI Index - F/F

HIMI Account Number:J0000002

Data Source : Transaction Files

Evaluation Date : 2002-06-28

Evaluation Timing : Trade Date

| Ticker                | Current Yield   | Yield-to-Worst  | Price         | Average        | Holdings | Holdings     | Market         | Modified     |
|-----------------------|-----------------|-----------------|---------------|----------------|----------|--------------|----------------|--------------|
|                       | Bid             | Bid)            | (at Disparity | Trading        | bid      | weight       | Value          | Duration     |
|                       |                 |                 |               | Value          | price    |              |                | YTW          |
| BCE.PR.A              | 5.8602 %        | 4.2175 %        | 1.9047        | 192,941        | 23.2500  | 10 %         | 93,000         | 15.90        |
| BBD.PR.B              | 5.8140 %        | 4.0689 %        | 1.3826        | 177,942        | 23.6499  | 11 %         | 94,600         | 17.21        |
| BC.PR.B               | 5.5263 %        | 3.8121 %        | 1.1090        | 124,963        | 23.7500  | 11 %         | 95,000         | 17.03        |
| BCE.PR.Y              | 4.7619 %        | 3.9432 %        | 0.8764        | 194,659        | 24.1499  | 11 %         | 96,600         | 17.49        |
| BC.PR.C               | 5.6265 %        | 3.6631 %        | 0.3039        | 216,316        | 24.6600  | 11 %         | 98,640         | 17.07        |
| BCE.PR.R              | 6.1988 %        | 3.8671 %        | 0.0000        | 200,706        | 24.8999  | 11 %         | 99,600         | 16.80        |
| AIT.PR.A              | 5.4500 %        | 3.9201 %        | -0.0980       | 94,285         | 25.0000  | 11 %         | 100,000        | 16.64        |
| BNN.PR.G              | 5.4660 %        | 3.8419 %        | -0.7518       | 37,774         | 25.7500  | 12 %         | 103,000        | 16.46        |
| NA.PR.J               | 6.0264 %        | 4.5769 %        | -0.9701       | 63,455         | 26.5500  | 12 %         | 106,200        | 2.89         |
| Cash                  |                 |                 |               |                |          | 0 %          | 0              |              |
| Dividends Due         |                 |                 |               |                |          | 0 %          | 0              |              |
| Income Tax Due        |                 |                 |               |                |          | 0 %          | 0              |              |
| Capital Gains Tax Due |                 |                 |               |                |          | 0 %          | 0              |              |
|                       | <u>5.6397 %</u> | <u>3.9931 %</u> | <u>0.3808</u> | <u>143,055</u> |          | <u>100 %</u> | <u>886,639</u> | <u>15.16</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 : 2002-06-28

Evaluation Timing : Trade Date

| <u>Ticker</u>         | <u>Current Yield</u> | <u>Yield-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>Value</u>   | <u>bid</u>      | <u>weight</u>   |                | <u>-</u>        |
|                       |                      |                       |                      |               |                | <u>price</u>    |                 |                | <u>YTW</u>      |
| ENB.PR.A              | 5.4934 %             | 5.5454 %              | -2.0458              | Pfd-2 (low)   | 86,441         | 25.0300         | 12 %            | 100,120        | 14.56           |
| LB.PR.D               | 5.9642 %             | 5.9850 %              | -0.3514              | Pfd-2 (low)   | 71,928         | 25.1499         | 12 %            | 100,600        | 6.64            |
| CM.PR.C               | 5.9524 %             | 5.8601 %              | 0.6354               | Pfd-1 (low)n  | 1,240,183      | 25.1999         | 12 %            | 100,800        | 7.07            |
| RY.PR.O               | 5.4455 %             | 5.4465 %              | -1.0691              | Pfd-1 (low)n  | 98,139         | 25.2500         | 12 %            | 101,000        | 5.23            |
| CM.PR.B               | 5.9289 %             | 5.7904 %              | 0.3947               | Pfd-1 (low)   | 574,803        | 25.3000         | 12 %            | 101,200        | 6.78            |
| HSB.PR.A              | 5.9524 %             | 4.6201 %              | -0.4189              | Pfd-2 (high)  | 32,712         | 26.2500         | 13 %            | 105,000        | 3.02            |
| RY.PR.S               | 5.8073 %             | 5.4632 %              | -0.1169              | Pfd-1 (low)n  | 186,568        | 26.2600         | 13 %            | 105,040        | 6.46            |
| CL.PR.B               | 5.9163 %             | 5.4553 %              | 0.0000               | Pfd-2 (high)n | 197,213        | 26.4100         | 13 %            | 105,640        | 6.68            |
| Cash                  |                      |                       |                      |               |                |                 | 0 %             | 0              |                 |
| Dividends Due         |                      |                       |                      |               |                |                 | 0 %             | 0              |                 |
| Income Tax Due        |                      |                       |                      |               |                |                 | 0 %             | 0              |                 |
| Capital Gains Tax Due |                      |                       |                      |               |                |                 | 0 %             | 0              |                 |
|                       | <u>5.8091 %</u>      | <u>5.5154 %</u>       | <u>-0.3667</u>       |               | <u>308,577</u> |                 | <u>100 %</u>    | <u>819,399</u> | <u>7.02</u>     |

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

HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-06-28

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         |
| TA.PR.A               | 7.4257 %        | 6.9664 %        | -0.7039        | Pfd-2       | 127,327        | 25.2500  | 9 %          | 101,000          | 1.74        |
| TA.PR.C               | 7.6430 %        | 7.4431 %        | -0.5022        | Pfd-2 (low) | 295,497        | 25.3500  | 9 %          | 101,400          | 3.84        |
| TA.PR.B               | 7.9765 %        | 7.2536 %        | 0.5961         | Pfd-2       | 129,908        | 25.5500  | 9 %          | 102,200          | 2.32        |
| MG.PR.A               | 8.4164 %        | 7.3607 %        | 1.3525         | Pfd-2       | 155,701        | 25.6999  | 9 %          | 102,800          | 2.09        |
| BNN.PR.T              | 8.0583 %        | 7.6453 %        | 0.3570         | Pfd-2 (low) | 781,706        | 25.7500  | 9 %          | 103,000          | 4.14        |
| ENB.PR.D              | 7.5581 %        | 7.0462 %        | -0.3973        | Pfd-2       | 459,830        | 25.8000  | 9 %          | 103,200          | 3.94        |
| ENB.PR.C              | 7.7519 %        | 6.5718 %        | 0.0000         | Pfd-2       | 101,947        | 25.8000  | 9 %          | 103,200          | 2.17        |
| BNN.PR.S              | 8.0754 %        | 7.5245 %        | 0.3107         | Pfd-2 (low) | 209,932        | 25.8500  | 9 %          | 103,400          | 3.81        |
| ENB.PR.B              | 7.3077 %        | 5.5924 %        | -1.4089        | Pfd-2       | 147,443        | 26.0000  | 9 %          | 104,000          | 1.95        |
| AEC.PR.A              | 8.1668 %        | 6.5193 %        | 0.5389         | Pfd-2       | 145,917        | 26.0199  | 9 %          | 104,080          | 2.00        |
| SU.PR.A               | 8.3753 %        | 4.3495 %        | -0.1852        | Pfd-2 (low) | 184,123        | 27.0199  | 10 %         | 108,080          | 1.67        |
| Cash                  |                 |                 |                |             |                |          | 0 %          | 0                |             |
| Dividends Due         |                 |                 |                |             |                |          | 0 %          | 0                |             |
| Income Tax Due        |                 |                 |                |             |                |          | 0 %          | 0                |             |
| Capital Gains Tax Due |                 |                 |                |             |                |          | 0 %          | 0                |             |
|                       | <u>7.8898 %</u> | <u>6.7386 %</u> | <u>-0.0041</u> |             | <u>248,799</u> |          | <u>100 %</u> | <u>1,136,359</u> | <u>2.69</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 : 2002-06-28

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    |          |                      |             |
| CGQ.E                 | 8.3334 %        | 9.4197 %        | 2.0061         | Pfd-2       | 37,099         | 12.5999  | 7 %      | 84,004               | 7.49        |
| STR.E                 | 8.3135 %        | 9.8721 %        | 4.4674         | Pfd-2       | 49,880         | 21.0500  | 7 %      | 84,200               | 6.22        |
| STQ.E                 | 8.1082 %        | 9.0415 %        | 2.1961         | Pfd-2       | 90,578         | 12.9499  | 7 %      | 86,337               | 7.55        |
| SPL.A                 | 6.7850 %        | 7.1295 %        | 0.2359         | Pfd-2       | 90,278         | 9.5800   | 8 %      | 95,800               | 8.01        |
| HPF.PR.A              | 5.8711 %        | 5.9654 %        | -0.7095        | Pfd-1 (low) | 329,249        | 24.9100  | 8 %      | 99,640               | 7.56        |
| SXT.PR.A              | 5.6894 %        | 5.7470 %        | -1.8974        | Pfd-2       | 118,627        | 25.0500  | 8 %      | 100,200              | 6.81        |
| PAY.PR.A              | 5.4672 %        | 5.4355 %        | -0.6599        | Pfd-1 (low) | 322,421        | 25.1499  | 8 %      | 100,600              | 5.17        |
| PIC.PR.A              | 5.6706 %        | 5.4016 %        | 0.0000         | Pfd-2       | 32,737         | 15.2100  | 8 %      | 101,405              | 1.27        |
| CAC.PR.A              | 5.2941 %        | 4.9676 %        | -0.7522        | Pfd-1       | 36,671         | 25.5000  | 8 %      | 102,000              | 4.38        |
| TDS.PR.A              | 5.8527 %        | 2.0730 %        | -0.5347        | Pfd-2       | 42,943         | 15.0700  | 8 %      | 102,521              | 0.46        |
| FBS.PR.A              | 5.3606 %        | 1.0552 %        | -1.7677        | Pfd-2       | 73,465         | 25.6499  | 8 %      | 102,600              | 0.54        |
| BNA.PR.A              | 6.0652 %        | 5.7744 %        | -1.1763        | Pfd-2       | 83,774         | 25.7600  | 8 %      | 103,040              | 5.15        |
| MUH.PR.A              | 5.3226 %        | 5.0216 %        | -0.7769        | Pfd-2       | 26,144         | 15.5000  | 8 %      | 103,339              | 4.77        |
| Cash                  |                 |                 |                |             |                |          | 0 %      | 0                    |             |
| Dividends Due         |                 |                 |                |             |                |          | 0 %      | 0                    |             |
| Income Tax Due        |                 |                 |                |             |                |          | 0 %      | 0                    |             |
| Capital Gains Tax Due |                 |                 |                |             |                |          | 0 %      | 0                    |             |
|                       | <u>6.2379 %</u> | <u>5.7616 %</u> | <u>-0.0669</u> |             | <u>103,697</u> |          |          | <u>100 1,265,684</u> | <u>4.92</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 : 2002-06-28

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         |
| GWO.PR.E              | 4.7552 %        | 4.8552 %        | 0.0000         | Pfd-1 (low)n | 190,505        | 24.7100  | 3 %      | 98,840               | 8.97        |
| BCE.PR.P              | 6.3619 %        | -4.4577 %       | -0.1442        | Pfd-2 (high) | 212,009        | 25.1499  | 3 %      | 100,600              | 0.08        |
| CM.PR.R               | 4.8702 %        | 4.7748 %        | 0.0000         | Pfd-1 (low)n | 148,372        | 25.4200  | 3 %      | 101,680              | 8.42        |
| BNS.PR.E              | 7.0118 %        | 0.8820 %        | -0.0560        | Pfd-1 (low)n | 68,686         | 25.5000  | 3 %      | 102,000              | 0.42        |
| WN.PR.B               | 5.0470 %        | 4.8257 %        | 0.0306         | Pfd-2 (low)  | 1,797,642      | 25.5100  | 3 %      | 102,040              | 5.87        |
| BMO.PR.I              | 4.6206 %        | 4.3452 %        | -0.1706        | Pfd-1 (low)n | 208,133        | 25.6999  | 4 %      | 102,800              | 5.49        |
| BNN.PR.H              | 5.5825 %        | 5.3842 %        | 0.4078         | Pfd-2 (low)  | 273,828        | 25.7500  | 4 %      | 103,000              | 7.47        |
| BMO.PR.G              | 4.6602 %        | 4.3245 %        | -0.1046        | Pfd-1 (low)n | 185,350        | 25.7500  | 4 %      | 103,000              | 5.11        |
| TD.PR.J               | 4.9228 %        | 4.6862 %        | 0.0000         | Pfd-1 (low)n | 241,107        | 25.8999  | 4 %      | 103,600              | 6.24        |
| GWO.PR.B              | 7.1931 %        | 0.2811 %        | -0.2141        | Pfd-1 (low)n | 35,703         | 25.8999  | 4 %      | 103,600              | 0.50        |
| IGI.PR.A              | 5.5502 %        | 5.3473 %        | 0.8077         | Pfd-2n       | 390,880        | 25.8999  | 4 %      | 103,600              | 8.18        |
| BNS.PR.F              | 6.8401 %        | 4.5542 %        | 0.7184         | Pfd-1 (low)n | 67,820         | 25.9499  | 4 %      | 103,800              | 0.17        |
| RY.PR.K               | 4.5140 %        | 4.0450 %        | -0.7614        | Pfd-1 (low)  | 310,921        | 26.0300  | 4 %      | 104,120              | 5.32        |
| PWF.PR.D              | 4.9885 %        | 4.8069 %        | 0.0000         | Pfd-1 (low)n | 89,766         | 26.0599  | 4 %      | 104,240              | 7.95        |
| NA.PR.I               | 6.2261 %        | -12.3041 %      | -0.0397        | Pfd-2n       | 31,216         | 26.1000  | 4 %      | 104,400              | 0.08        |
| CM.PR.A               | 5.0669 %        | 4.6454 %        | -0.0296        | Pfd-1 (low)n | 182,796        | 26.1499  | 4 %      | 104,600              | 7.27        |
| TD.PR.K               | 7.0000 %        | 0.8363 %        | -0.2855        | Pfd-1 (low)n | 45,822         | 26.2500  | 4 %      | 105,000              | 0.58        |
| BNS.PR.G              | 6.6667 %        | 4.3954 %        | 0.4121         | Pfd-1 (low)n | 52,548         | 26.2500  | 4 %      | 105,000              | 0.66        |
| RY.PR.J               | 6.7490 %        | 2.0689 %        | -0.1317        | Pfd-1 (low)n | 191,648        | 26.3000  | 4 %      | 105,200              | 0.87        |
| CM.PR.M               | 5.3523 %        | 4.3421 %        | -0.0055        | Pfd-1 (low)n | 77,078         | 26.3999  | 4 %      | 105,600              | 4.45        |
| BNS.PR.H              | 6.3819 %        | 3.9637 %        | 0.1120         | Pfd-1 (low)n | 54,532         | 26.4499  | 4 %      | 105,800              | 0.89        |
| CM.PR.L               | 5.6024 %        | 3.4505 %        | -0.2294        | Pfd-1 (low)n | 127,985        | 26.5599  | 4 %      | 106,240              | 1.14        |
| CM.PR.T               | 5.6285 %        | 4.7826 %        | 0.2230         | Pfd-1 (low)n | 43,429         | 26.6499  | 4 %      | 106,600              | 2.90        |
| BMO.PR.F              | 5.1868 %        | 3.3808 %        | -0.5642        | Pfd-1 (low)n | 213,619        | 26.7600  | 4 %      | 107,040              | 2.10        |
| BNS.PR.I              | 5.5866 %        | 3.4429 %        | -0.4048        | Pfd-1 (low)n | 101,836        | 26.8500  | 4 %      | 107,400              | 1.59        |
| ACO.PR.A              | 5.3340 %        | 4.8009 %        | -0.3089        | Pfd-2 (low)  | 75,491         | 26.9499  | 4 %      | 107,800              | 7.31        |
| TD.PR.H               | 6.5378 %        | -30.2743 %      | -0.6404        | Pfd-1 (low)n | 41,799         | 27.1499  | 4 %      | 108,600              | 0.09        |
| GWO.PR.D              | 4.5872 %        | 1.7498 %        | -1.0753        | Pfd-1 (low)n | 55,087         | 27.2500  | 4 %      | 109,000              | 2.43        |
| Cash                  |                 |                 |                |              |                |          | 0 %      | 0                    |             |
| Dividends Due         |                 |                 |                |              |                |          | 0 %      | 0                    |             |
| Income Tax Due        |                 |                 |                |              |                |          | 0 %      | 0                    |             |
| Capital Gains Tax Due |                 |                 |                |              |                |          | 0 %      | 0                    |             |
|                       | <u>5.6736 %</u> | <u>1.6697 %</u> | <u>-0.0915</u> |              | <u>194,792</u> |          |          | <u>100 2,925,194</u> | <u>3.64</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 : 2002-06-28

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          |
| BNF.PR.A | 4.2991 %              | 4.3028 %        | 1.5845 Pfd-2 (low)  |        | 61,476        | 17.3000  | 17 %         | 69,200         | 16.80        |
| BNN.PR.B | 4.1319 %              | 4.1341 %        | 1.0120 Pfd-2 (low)  |        | 42,576        | 18.0000  | 18 %         | 72,000         | 17.14        |
| TOC.PR.B | 3.7281 %              | 3.7271 %        | -0.0044 Pfd-2 (low) |        | 46,388        | 19.9499  | 20 %         | 79,800         | 18.00        |
| PWF.PR.A | 3.6280 %              | 3.6602 %        | 0.5669 Pfd-1 (low)  |        | 111,251       | 20.5000  | 20 %         | 82,000         | 18.12        |
| AL.PR.E  | 4.2331 %              | -4.8016 %       | 1.3474 Pfd-2 (low)  |        | 101,918       | 25.1000  | 25 %         | 100,400        | 0.08         |
|          | Cash                  |                 |                     |        |               |          | 0 %          | 0              |              |
|          | Dividends Due         |                 |                     |        |               |          | 0 %          | 0              |              |
|          | Income Tax Due        |                 |                     |        |               |          | 0 %          | 0              |              |
|          | Capital Gains Tax Due |                 |                     |        |               |          | 0 %          | 0              |              |
|          | <u>4.0035 %</u>       | <u>1.7623 %</u> | <u>0.9022</u>       |        | <u>75,301</u> |          | <u>100 %</u> | <u>403,400</u> | <u>13.21</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 : 2002-06-28

Evaluation Timing : Trade Date

| Ticker                | Current Yield   | Yield-to-Worst  | Price         | DBRS           | Average        | Holdings | Holdings | Market               | Modified     |
|-----------------------|-----------------|-----------------|---------------|----------------|----------------|----------|----------|----------------------|--------------|
|                       | Bid             | (at Disparity   | (at Disparity | Rating         | Trading        | -        | -        | Value                | Duration     |
|                       |                 | Bid)            | Bid)          |                | Value          | bid      | weight   |                      | -            |
|                       |                 |                 |               |                |                | price    |          |                      | YTW          |
| PWF.PR.F              | 5.8333 %        | 5.9368 %        | 1.2268        | Pfd-1 (low) n  | 353,875        | 22.5000  | 7 %      | 90,000               | 13.92        |
| W.PR.H                | 5.8761 %        | 5.8489 %        | -0.0175       | Pfd-2 (low)    | 87,697         | 23.3999  | 8 %      | 93,600               | 14.06        |
| TRP.PR.Y              | 5.9765 %        | 5.9332 %        | 0.4228        | Pfd-2 (low)    | 135,482        | 46.8500  | 8 %      | 93,700               | 13.98        |
| TRP.PR.X              | 5.9702 %        | 5.9274 %        | 0.3158        | Pfd-2 (low)    | 122,446        | 46.8999  | 8 %      | 93,800               | 13.98        |
| POW.PR.B              | 5.6674 %        | 5.6790 %        | 0.0645        | Pfd-2 (high) n | 317,529        | 23.6000  | 8 %      | 94,400               | 14.43        |
| BNS.PR.J              | 5.5567 %        | 5.5050 %        | -0.0186       | Pfd-1 (low) n  | 365,963        | 23.6200  | 8 %      | 94,480               | 14.60        |
| W.PR.J                | 5.8333 %        | 5.8444 %        | -0.5165       | Pfd-2 (low)    | 97,323         | 24.0000  | 8 %      | 96,000               | 14.17        |
| PWF.PR.E              | 5.7244 %        | 5.7627 %        | 0.6360        | Pfd-1 (low) n  | 127,621        | 24.0199  | 8 %      | 96,080               | 14.02        |
| BMO.PR.H              | 5.4979 %        | 5.4965 %        | -0.1673       | Pfd-1 (low) n  | 166,065        | 24.1000  | 8 %      | 96,400               | 14.47        |
| CM.PR.P               | 5.6468 %        | 5.5743 %        | 0.0000        | Pfd-1 (low) n  | 219,417        | 24.3500  | 8 %      | 97,400               | 14.43        |
| POW.PR.A              | 5.7120 %        | 5.7211 %        | 0.0000        | Pfd-2 (high) n | 78,395         | 24.5100  | 8 %      | 98,040               | 14.36        |
| WN.PR.A               | 5.8116 %        | 5.8568 %        | -0.8106       | Pfd-2 (low)    | 426,987        | 24.9499  | 8 %      | 99,800               | 14.10        |
| BBD.PR.C              | 6.2500 %        | 6.3639 %        | 1.1628        | Pfd-2          | 570,333        | 25.0000  | 8 %      | 100,000              | 13.29        |
| Cash                  |                 |                 |               |                |                |          | 0 %      | 0                    |              |
| Dividends Due         |                 |                 |               |                |                |          | 0 %      | 0                    |              |
| Income Tax Due        |                 |                 |               |                |                |          | 0 %      | 0                    |              |
| Capital Gains Tax Due |                 |                 |               |                |                |          | 0 %      | 0                    |              |
|                       | <u>5.7972 %</u> | <u>5.8047 %</u> | <u>0.1714</u> |                | <u>237,280</u> |          |          | <u>100 1,243,699</u> | <u>14.14</u> |

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