

HIMI Index - Ratchet

HIMI Account Number:J0000001

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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   |         | -        |
|                       |               |                |               |             |         | price    |          |         | YTW      |
| BBD.PR.B              | 6.8663 %      | 7.4930 %       | 8.7890        | Pfd-2       | 117,694 | 15.6999  | 25 %     | 62,800  | 13.38    |
| TOC.PR.C              | 4.5732 %      | 4.5898 %       | 0.1598        | Pfd-2 (low) | 140,143 | 24.1499  | 38 %     | 96,600  | 16.33    |
| BCE.PR.S              | 4.5470 %      | 4.5632 %       | 0.0602        | Pfd-2       | 160,550 | 24.2100  | 38 %     | 96,840  | 16.38    |
| Cash                  |               |                |               |             |         |          | 0 %      | 0       |          |
| Dividends Due         |               |                |               |             |         |          | 0 %      | 0       |          |
| Income Tax Due        |               |                |               |             |         |          | 0 %      | 0       |          |
| Capital Gains Tax Due |               |                |               |             |         |          | 0 %      | 0       |          |
|                       | 5.1253 %      | 5.2913 %       | 2.2370        |             | 142,354 |          | 100 %    | 256,239 | 15.63    |

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HIMI Index - F/F

HIMI Account Number:J00000002

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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   |         | -        |
|                       |               |                |               |              |         | price    |          |         | YTW      |
| BBD.PR.D              | 7.6910 %      | 6.8152 %       | 7.1661        | Pfd-2        | 283,181 | 17.8000  | 7 %      | 71,200  | 13.19    |
| BCE.PR.Y              | 4.7718 %      | 4.5695 %       | 0.0000        | Pfd-2        | 411,945 | 24.1000  | 10 %     | 96,400  | 16.30    |
| BCE.PR.A              | 5.5726 %      | 4.6342 %       | 0.1205        | Pfd-2        | 469,715 | 24.4499  | 10 %     | 97,800  | 15.51    |
| BCE.PR.Z              | 5.4389 %      | 4.7571 %       | 0.6076        | Pfd-2        | 40,821  | 24.4500  | 10 %     | 97,800  | 15.40    |
| BNN.PR.G              | 5.6754 %      | 4.6258 %       | -0.1949       | Pfd-2 (low)  | 31,653  | 24.8000  | 10 %     | 99,200  | 15.47    |
| BC.PR.B               | 5.2690 %      | 3.8880 %       | -0.2918       | Pfd-2 (high) | 184,349 | 24.9100  | 10 %     | 99,640  | 16.81    |
| BC.PR.C               | 5.5169 %      | 3.8913 %       | -0.3839       | Pfd-2 (high) | 161,824 | 25.1499  | 10 %     | 100,600 | 16.63    |
| AIT.PR.A              | 5.4068 %      | 4.5132 %       | -0.5686       | Pfd-2 (low)  | 102,160 | 25.1999  | 10 %     | 100,800 | 15.67    |
| BCE.PR.R              | 6.0388 %      | 4.3984 %       | -1.1904       | Pfd-2        | 51,966  | 25.5599  | 11 %     | 102,240 | 15.79    |
| NA.PR.J               | 6.0241 %      | 4.1192 %       | -2.3237       | Pfd-2n       | 46,364  | 26.5600  | 11 %     | 106,240 | 2.55     |
| Cash                  |               |                |               |              |         |          | 0 %      | 0       |          |
| Dividends Due         |               |                |               |              |         |          | 0 %      | 0       |          |
| Income Tax Due        |               |                |               |              |         |          | 0 %      | 0       |          |
| Capital Gains Tax Due |               |                |               |              |         |          | 0 %      | 0       |          |
|                       | 5.6897 %      | 4.5520 %       | 0.0705        |              | 172,986 |          | 100 %    | 971,918 | 14.28    |

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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      |
| LB.PR.D               | 5.9761 %      | 5.9421 %       | -1.0947 | Pfd-2 (low)   | 70,221  | 25.1000  | 11 %     | 100,400 | 6.42     |
| PWF.PR.G              | 5.8416 %      | 5.8632 %       | 0.9450  | Pfd-1 (low)n  | 659,835 | 25.2500  | 11 %     | 101,000 | 6.75     |
| CM.PR.B               | 5.8800 %      | 5.8078 %       | 0.9372  | Pfd-1 (low)   | 564,655 | 25.5100  | 11 %     | 102,040 | 6.46     |
| CM.PR.C               | 5.8594 %      | 5.7677 %       | 0.8853  | Pfd-1 (low)n  | 579,806 | 25.6000  | 11 %     | 102,400 | 6.76     |
| RY.PR.O               | 5.3171 %      | 4.8624 %       | -1.5275 | Pfd-1 (low)n  | 105,257 | 25.8599  | 11 %     | 103,440 | 4.97     |
| CL.PR.B               | 5.9524 %      | 5.4425 %       | 0.6036  | Pfd-2 (high)n | 153,680 | 26.2500  | 11 %     | 105,000 | 6.46     |
| CLI.PR.A              | 6.1553 %      | 4.0502 %       | 0.2161  | Pfd-1 (low)   | 31,049  | 26.3999  | 11 %     | 105,600 | 2.46     |
| HSB.PR.A              | 5.8631 %      | 4.2056 %       | -0.2416 | Pfd-2 (high)  | 25,457  | 26.6499  | 11 %     | 106,600 | 2.64     |
| RY.PR.S               | 5.6903 %      | 5.0130 %       | -0.4886 | Pfd-1 (low)n  | 254,306 | 26.8000  | 11 %     | 107,200 | 4.92     |
| Cash                  |               |                |         |               |         |          | 0 %      | 0       |          |
| Dividends Due         |               |                |         |               |         |          | 0 %      | 0       |          |
| Income Tax Due        |               |                |         |               |         |          | 0 %      | 0       |          |
| Capital Gains Tax Due |               |                |         |               |         |          | 0 %      | 0       |          |
|                       | 5.8371 %      | 5.2051 %       | 0.0234  |               | 268,787 |          | 100 %    | 933,679 | 5.29     |

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2002-11-29

Evaluation Timing : Trade Date

| Ticker                | Current Yield   | Yield-to-Worst  | Price<br>(at Disparity) | DBRS<br>Rating | Average<br>Trading<br>Value | Holdings<br>-<br>bid<br>price | Holdings<br>-<br>weight | Market<br>Value  | Modified<br>Duration<br>-<br>YTW |
|-----------------------|-----------------|-----------------|-------------------------|----------------|-----------------------------|-------------------------------|-------------------------|------------------|----------------------------------|
| TA.PR.A               | 7.5180 %        | 7.6493 %        | -0.1698                 | Pfd-2          | 125,606                     | 24.9400                       | 9 %                     | 99,760           | 11.59                            |
| TA.PR.C               | 7.7038 %        | 7.8220 %        | 0.0854                  | Pfd-2 (low)    | 248,285                     | 25.1499                       | 9 %                     | 100,600          | 11.35                            |
| TA.PR.B               | 7.9609 %        | 7.6670 %        | 0.3880                  | Pfd-2          | 91,002                      | 25.6000                       | 9 %                     | 102,400          | 1.95                             |
| ENB.PR.B              | 7.4074 %        | 6.7932 %        | -0.9558                 | Pfd-2          | 129,028                     | 25.6499                       | 9 %                     | 102,600          | 1.56                             |
| ENB.PR.C              | 7.6894 %        | 6.5554 %        | -0.1637                 | Pfd-2          | 104,717                     | 26.0100                       | 9 %                     | 104,040          | 1.80                             |
| ENB.PR.D              | 7.4627 %        | 6.9731 %        | -0.8554                 | Pfd-2          | 212,673                     | 26.1299                       | 9 %                     | 104,520          | 3.60                             |
| BNN.PR.T              | 7.9199 %        | 7.4889 %        | 0.4961                  | Pfd-2 (low)    | 235,263                     | 26.1999                       | 9 %                     | 104,800          | 3.81                             |
| AEC.PR.A              | 8.0798 %        | 6.2589 %        | 0.1585                  | Pfd-2          | 107,141                     | 26.3000                       | 9 %                     | 105,200          | 1.62                             |
| BNN.PR.S              | 7.9373 %        | 7.3340 %        | 0.4128                  | Pfd-2 (low)    | 105,290                     | 26.3000                       | 9 %                     | 105,200          | 3.47                             |
| MG.PR.A               | 8.1592 %        | 6.0799 %        | 0.3179                  | Pfd-2          | 132,512                     | 26.5100                       | 9 %                     | 106,040          | 1.72                             |
| SU.PR.A               | 8.4377 %        | 4.6818 %        | 0.3408                  | Pfd-2 (low)    | 178,398                     | 26.8200                       | 9 %                     | 107,280          | 1.28                             |
| Cash                  |                 |                 |                         |                |                             |                               | 0 %                     | 0                |                                  |
| Dividends Due         |                 |                 |                         |                |                             |                               | 0 %                     | 0                |                                  |
| Income Tax Due        |                 |                 |                         |                |                             |                               | 0 %                     | 0                |                                  |
| Capital Gains Tax Due |                 |                 |                         |                |                             |                               | 0 %                     | 0                |                                  |
|                       | <u>7.8478 %</u> | <u>6.8316 %</u> | <u>0.0081</u>           |                | <u>151,764</u>              |                               | <u>100</u>              | <u>1,142,438</u> | <u>3.92</u>                      |

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2002-11-29

Evaluation Timing : Trade Date

| Ticker                | Current Yield | Yield-to-Worst | Price<br>(at Disparity<br>Bid) | DBRS<br>Rating | Average<br>Trading<br>Value | Holdings<br>-<br>bid<br>price | Holdings<br>-<br>weight | Market<br>Value | Modified<br>Duration<br>-<br>YTW |
|-----------------------|---------------|----------------|--------------------------------|----------------|-----------------------------|-------------------------------|-------------------------|-----------------|----------------------------------|
| FBS.PR.A              | 5.4542 %      | -3.0397 %      | -0.9364                        | Pfd-2          | 61,281                      | 25.2100                       | 11 %                    | 100,840         | 0.13                             |
| DIV.PR.A              | 5.7087 %      | 5.7256 %       | -0.9285                        | Pfd-2          | 347,900                     | 25.3999                       | 11 %                    | 101,600         | 5.73                             |
| HPF.PR.A              | 5.7308 %      | 5.6278 %       | 0.1277                         | Pfd-1 (low)    | 57,590                      | 25.5199                       | 11 %                    | 102,080         | 7.35                             |
| PAY.PR.A              | 5.3690 %      | 5.0476 %       | -0.1241                        | Pfd-1 (low)    | 78,968                      | 25.6099                       | 11 %                    | 102,440         | 4.88                             |
| BNA.PR.A              | 6.0913 %      | 5.7355 %       | -0.7279                        | Pfd-2          | 47,467                      | 25.6499                       | 11 %                    | 102,600         | 4.89                             |
| CAC.PR.A              | 5.2224 %      | 4.8142 %       | -0.2919                        | Pfd-1          | 32,771                      | 25.8500                       | 11 %                    | 103,400         | 4.02                             |
| TDS.PR.A              | 5.8027 %      | 2.9176 %       | -0.6893                        | Pfd-2          | 67,199                      | 15.1999                       | 11 %                    | 103,405         | 1.01                             |
| BSN.PR.A              | 5.3031 %      | 4.6769 %       | -1.4630                        | Pfd-2          | 45,177                      | 23.8500                       | 11 %                    | 103,700         | 1.67                             |
| DCF.PR.A              | 6.6038 %      | -3.3567 %      | -0.3788                        | Pfd-2          | 25,875                      | 26.5000                       | 11 %                    | 106,000         | 0.08                             |
| Cash                  |               |                |                                |                |                             |                               | 0 %                     | 0               |                                  |
| Dividends Due         |               |                |                                |                |                             |                               | 0 %                     | 0               |                                  |
| Income Tax Due        |               |                |                                |                |                             |                               | 0 %                     | 0               |                                  |
| Capital Gains Tax Due |               |                |                                |                |                             |                               | 0 %                     | 0               |                                  |
|                       | 5.7015 %      | 3.1141 %       | -0.6008                        |                | 84,367                      |                               | 100 %                   | 926,063         | 3.29                             |

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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      |
| GWO.PR.E              | 4.7000 %      | 4.8150 %       | 0.4312        | Pfd-1 (low)n | 298,817 | 25.0000  | 3 %      | 100,000 | 8.67     |
| BNN.PR.I              | 5.4455 %      | 5.5239 %       | 0.6625        | Pfd-2 (low)  | 129,476 | 25.2500  | 3 %      | 101,000 | 8.19     |
| LON.PR.D              | 7.1660 %      | 6.9311 %       | 0.0262        | Pfd-1 (low)n | 33,477  | 25.3000  | 3 %      | 101,200 | 0.08     |
| PWF.PR.C              | 6.9143 %      | 3.2590 %       | 0.0153        | Pfd-1 (low)n | 32,846  | 25.3099  | 3 %      | 101,240 | 0.33     |
| BCE.PR.P              | 6.3216 %      | 0.8965 %       | -0.0619       | Pfd-2        | 331,228 | 25.3099  | 3 %      | 101,240 | 0.08     |
| RY.PR.J               | 6.9882 %      | 4.4704 %       | 0.0370        | Pfd-1 (low)n | 125,022 | 25.3999  | 3 %      | 101,600 | 0.55     |
| NA.PR.I               | 6.3230 %      | -0.1963 %      | -0.3386       | Pfd-2n       | 40,296  | 25.6999  | 3 %      | 102,800 | 0.08     |
| TD.PR.K               | 7.1332 %      | -6.5903 %      | -0.4969       | Pfd-1 (low)n | 40,947  | 25.7600  | 3 %      | 103,040 | 0.18     |
| CM.PR.R               | 4.7929 %      | 4.6725 %       | 0.0992        | Pfd-1 (low)n | 231,095 | 25.8299  | 3 %      | 103,320 | 8.11     |
| BNN.PR.H              | 5.5609 %      | 5.4470 %       | 0.4410        | Pfd-2 (low)  | 231,693 | 25.8500  | 3 %      | 103,400 | 7.15     |
| BMO.PR.G              | 4.6332 %      | 4.0944 %       | -0.3133       | Pfd-1 (low)n | 121,783 | 25.8999  | 3 %      | 103,600 | 4.82     |
| BMO.PR.I              | 4.5761 %      | 4.0625 %       | -0.4367       | Pfd-1 (low)n | 173,819 | 25.9499  | 3 %      | 103,800 | 5.21     |
| IGI.PR.A              | 5.5288 %      | 5.2292 %       | 0.0000        | Pfd-2n       | 420,313 | 26.0000  | 3 %      | 104,000 | 8.00     |
| RY.PR.K               | 4.5192 %      | 3.9505 %       | -0.7078       | Pfd-1 (low)  | 263,789 | 26.0000  | 3 %      | 104,000 | 5.02     |
| PWF.PR.D              | 4.9770 %      | 4.7109 %       | 0.3019        | Pfd-1 (low)n | 120,917 | 26.1200  | 3 %      | 104,480 | 7.74     |
| TD.PR.J               | 4.8757 %      | 4.4360 %       | -0.1255       | Pfd-1 (low)n | 328,941 | 26.1499  | 3 %      | 104,600 | 5.99     |
| WN.PR.B               | 4.9048 %      | 4.4409 %       | -0.4259       | Pfd-2 (low)  | 295,142 | 26.2500  | 3 %      | 105,000 | 5.54     |
| BNS.PR.G              | 6.6489 %      | 4.0258 %       | 0.2414        | Pfd-1 (low)n | 59,165  | 26.3200  | 3 %      | 105,280 | 0.25     |
| CM.PR.A               | 5.0190 %      | 4.6055 %       | 0.1802        | Pfd-1 (low)n | 338,215 | 26.3999  | 3 %      | 105,600 | 6.94     |
| CM.PR.N               | 5.1222 %      | 3.3382 %       | -0.5483       | Pfd-1 (low)n | 41,745  | 26.6099  | 4 %      | 106,440 | 1.89     |
| CM.PR.L               | 5.5793 %      | 2.9455 %       | -0.3836       | Pfd-1 (low)n | 51,691  | 26.6700  | 4 %      | 106,680 | 0.73     |
| ACO.PR.A              | 5.3819 %      | 4.8350 %       | -0.3086       | Pfd-2 (low)  | 44,641  | 26.7100  | 4 %      | 106,840 | 7.08     |
| BMO.PR.F              | 5.1966 %      | 2.8060 %       | -0.7644       | Pfd-1 (low)n | 125,353 | 26.7100  | 4 %      | 106,840 | 1.73     |
| TD.PR.H               | 6.6355 %      | -20.1790 %     | -0.6711       | Pfd-1 (low)n | 72,662  | 26.7500  | 4 %      | 107,000 | 0.09     |
| BNS.PR.H              | 6.2985 %      | 1.3650 %       | -0.2898       | Pfd-1 (low)n | 47,371  | 26.8000  | 4 %      | 107,200 | 0.48     |
| CM.PR.M               | 5.2704 %      | 3.8895 %       | -0.4185       | Pfd-1 (low)n | 96,348  | 26.8099  | 4 %      | 107,240 | 1.66     |
| GWO.PR.D              | 4.6296 %      | 1.4302 %       | -1.1865       | Pfd-1 (low)n | 46,960  | 27.0000  | 4 %      | 108,000 | 2.06     |
| BNS.PR.I              | 5.5188 %      | 2.4541 %       | -0.9083       | Pfd-1 (low)n | 82,588  | 27.1799  | 4 %      | 108,720 | 1.20     |
| CM.PR.T               | 5.4348 %      | 3.6219 %       | -0.4602       | Pfd-1 (low)n | 62,935  | 27.6000  | 4 %      | 110,400 | 2.54     |
| Cash                  |               |                |               |              |         |          | 0 %      | 0       |          |
| Dividends Due         |               |                |               |              |         |          | 0 %      | 0       |          |
| Income Tax Due        |               |                |               |              |         |          | 0 %      | 0       |          |
| Capital Gains Tax Due |               |                |               |              |         |          | 0 %      | 0       |          |

| <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>(at Disparity</u>  | <u>Bid)</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>      |
|                                                                                                  | <u>5.5845 %</u>      | <u>2.5727 %</u>       | <u>-0.2277</u> |               | <u>147,035</u> |                 |                 | <u>100 3,034,555</u> | <u>3.51</u>     |
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HIMI Index - Floater

HIMI Account Number:J0000003

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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       |                | -            |
|                       |                 |                 |                     |        |               | price    |              |                | YTW          |
| BNF.PR.A              | 4.6875 %        | 4.7512 %        | 0.7461 Pfd-2 (low)  |        | 29,822        | 16.8000  | 17 %         | 67,200         | 15.87        |
| TOC.PR.B              | 4.3151 %        | 4.3690 %        | -0.1294 Pfd-2 (low) |        | 30,662        | 18.2500  | 18 %         | 73,000         | 16.60        |
| AL.PR.F               | 4.1462 %        | 4.1810 %        | -0.7821 Pfd-2 (low) |        | 29,219        | 20.3500  | 20 %         | 81,400         | 17.04        |
| PWF.PR.A              | 3.8321 %        | 3.8558 %        | 0.2312 Pfd-1 (low)  |        | 44,912        | 20.5500  | 20 %         | 82,200         | 17.75        |
| AL.PR.E               | 4.4821 %        | -4.8016 %       | -0.3802 Pfd-2 (low) |        | 90,673        | 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>4.2862 %</u> | <u>2.0124 %</u> | <u>-0.1043</u>      |        | <u>48,036</u> |          | <u>100 %</u> | <u>404,200</u> | <u>12.70</u> |

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2002-11-29

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          |
| BBD.PR.C              | 7.4904 %        | 7.6100 %           | 4.6407             | Pfd-2        | 525,992        | 20.8599     | 6 %      | 83,440              | 11.80        |
| PWF.PR.F              | 5.6941 %        | 5.7575 %           | 0.7588             | Pfd-1 (low)  | 201,368        | 23.0500     | 7 %      | 92,200              | 14.24        |
| POW.PR.B              | 5.7651 %        | 5.8482 %           | 1.3865             | Pfd-2 (high) | 220,740        | 23.1999     | 7 %      | 92,800              | 14.07        |
| TRP.PR.Y              | 5.9197 %        | 5.9424 %           | -0.3430            | Pfd-2 (low)  | 157,194        | 47.2999     | 7 %      | 94,600              | 13.84        |
| TRP.PR.X              | 5.8947 %        | 5.9146 %           | -0.5792            | Pfd-2 (low)  | 101,083        | 47.5000     | 7 %      | 95,000              | 13.87        |
| PWF.PR.E              | 5.7459 %        | 5.7528 %           | 1.0354             | Pfd-1 (low)  | 127,771        | 23.9299     | 7 %      | 95,720              | 14.09        |
| W.PR.J                | 5.8504 %        | 5.9329 %           | -0.6325            | Pfd-2 (low)  | 101,768        | 23.9299     | 7 %      | 95,720              | 13.93        |
| W.PR.H                | 5.7412 %        | 5.7655 %           | -0.8457            | Pfd-2 (low)  | 96,448         | 23.9499     | 7 %      | 95,800              | 14.04        |
| BNS.PR.J              | 5.3571 %        | 5.3365 %           | -0.3868            | Pfd-1 (low)  | 403,673        | 24.5000     | 7 %      | 98,000              | 14.69        |
| CM.PR.P               | 5.6031 %        | 5.5897 %           | 0.2767             | Pfd-1 (low)  | 315,524        | 24.5399     | 7 %      | 98,160              | 14.28        |
| POW.PR.A              | 5.7003 %        | 5.7776 %           | 0.5261             | Pfd-2 (high) | 90,350         | 24.5599     | 7 %      | 98,240              | 14.17        |
| BMO.PR.H              | 5.3862 %        | 5.3344 %           | -0.4473            | Pfd-1 (low)  | 213,743        | 24.6000     | 7 %      | 98,400              | 14.73        |
| WN.PR.A               | 5.8468 %        | 5.8612 %           | -1.2117            | Pfd-2 (low)  | 257,538        | 24.8000     | 7 %      | 99,200              | 14.14        |
| ENB.PR.A              | 5.5332 %        | 5.5570 %           | -2.3570            | Pfd-2 (low)  | 69,113         | 24.8500     | 7 %      | 99,400              | 14.58        |
| Cash                  |                 |                    |                    |              |                |             | 0 %      | 0                   |              |
| Dividends Due         |                 |                    |                    |              |                |             | 0 %      | 0                   |              |
| Income Tax Due        |                 |                    |                    |              |                |             | 0 %      | 0                   |              |
| Capital Gains Tax Due |                 |                    |                    |              |                |             | 0 %      | 0                   |              |
|                       | <u>5.8054 %</u> | <u>5.8364 %</u>    | <u>0.0736</u>      |              | <u>203,102</u> |             |          | <u>1001,336,677</u> | <u>14.06</u> |

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