

6/30/2011 Holdings		Book	Market	Unrealized	Total Book	Total Market	
BAM.PR.N	1,300	18.070546	21.71	4,731.29	23,491.71	28,223.00	0.6%
BNA.PR.C	19,500	21.989651	22	201.81	428,798.19	429,000.00	9.3%
BNS.PR.X	3,300	27.366909	27.01	-1,177.80	90,310.80	89,133.00	1.9%
CCS.PR.C	5,700	21.285044	22.26	5,557.25	121,324.75	126,882.00	2.8%
CIU.PR.A	4,100	22.654562	22.55	-428.70	92,883.70	92,455.00	2.0%
CZP.PR.A	7,500	18.526753	17.55	-7,325.65	138,950.65	131,625.00	2.9%
ELF.PR.F	11,300	22.268395	22.68	4,651.14	251,632.86	256,284.00	5.6%
ELF.PR.G	7,200	20.683556	21	2,278.40	148,921.60	151,200.00	3.3%
GWO.PR.H	12,700	23.401021	23.53	1,638.03	297,192.97	298,831.00	6.5%
GWO.PR.I	17,800	22.515461	22.41	-1,877.21	400,775.21	398,898.00	8.7%
GWO.PR.L	1,900	25.28056	25.25	-58.06	48,033.06	47,975.00	1.0%
GWO.PR.M	6,700	25.623537	25.35	-1,832.70	171,677.70	169,845.00	3.7%
HSB.PR.E	1,800	27.502617	27.4	-184.71	49,504.71	49,320.00	1.1%
IAG.PR.A	15,800	22.512608	22.62	1,696.79	355,699.21	357,396.00	7.8%
IAG.PR.F	2,400	25.585796	25.38	-493.91	61,405.91	60,912.00	1.3%
MFC.PR.B	4,900	22.332819	22.64	1,505.19	109,430.81	110,936.00	2.4%
MFC.PR.C	16,200	22.383084	22.1	-4,585.96	362,605.96	358,020.00	7.8%
RY.PR.P	3,500	27.266027	27.14	-441.09	95,431.09	94,990.00	2.1%
RY.PR.R	3,700	27.852482	27.22	-2,340.18	103,054.18	100,714.00	2.2%
RY.PR.X	3,800	27.447833	27.43	-67.77	104,301.77	104,234.00	2.3%
SLF.PR.A	1,700	23.388236	23.22	-286.00	39,760.00	39,474.00	0.9%
SLF.PR.C	14,000	21.372094	22.04	9,350.68	299,209.32	308,560.00	6.7%
SLF.PR.D	16,800	21.050334	22.03	16,458.39	353,645.61	370,104.00	8.0%
SLF.PR.E	11,300	20.023641	22.2	24,592.86	226,267.14	250,860.00	5.5%
YLO.PR.B	7,100	17.15531	15.14	-14,308.70	121,802.70	107,494.00	2.3%
YLO.PR.C	4,300	24.482104	15.21	-39,870.05	105,273.05	65,403.00	1.4%
				-2,616.67	4,601,384.67	4,598,768.00	