

6/30/2006 Holdings	Book		Market	Unrealized	Total Book	Total Market
CGI.PR.B	200	25.655	26.29	127.00	5,131.00	5,258.00
BAM.PR.J	4400	28.2390907	27.25	-4,352.00	124,252.00	119,900.00
CL.PR.B	100	27.8	26.08	-172.00	2,780.00	2,608.00
NA.PR.K	100	27.27	26.67	-60.00	2,727.00	2,667.00
WFS.PR.A	400	10.975	10.53	-178.00	4,390.00	4,212.00
CM.PR.B	4100	26.1597561	26.11	-204.00	107,255.00	107,051.00
PIC.PR.A	7500	16.3908002	16	-2,931.00	122,931.00	120,000.00
GWO.PR.I	4400	23.3968179	23.45	234.00	102,946.00	103,180.00
WN.PR.E	4000	24.0075	23.96	-190.00	96,030.00	95,840.00
				-7,726.00	568,442.00	560,716.00