

6/29/2012 Holdings	Book	Market	Unrealized	Total Book	Total Market		
AZP.PR.A	8,800	18.321537	14.07	-37,413.53	161,229.53	123,816.00	2.2%
BBD.PR.B	1,400	14.346421	14.30	-64.99	20,084.99	20,020.00	0.4%
BBD.PR.C	1,500	23.66466	23.90	353.01	35,496.99	35,850.00	0.7%
BNA.PR.C	24,000	21.971545	22.70	17,482.92	527,317.08	544,800.00	9.9%
BNS.PR.X	3,300	27.366909	26.45	-3,025.80	90,310.80	87,285.00	1.6%
BSD.PR.A	2,800	9.292496	9.21	-230.99	26,018.99	25,788.00	0.5%
CCS.PR.C	3,500	23.291903	23.26	-111.66	81,521.66	81,410.00	1.5%
FFN.PR.A	600	9.719983	9.56	-95.99	5,831.99	5,736.00	0.1%
FN.PR.A	6,900	19.2139	18.00	-8,375.91	132,575.91	124,200.00	2.3%
FTN.PR.A	3,000	9.60466	9.77	496.02	28,813.98	29,310.00	0.5%
GWO.PR.I	24,000	23.391044	23.11	-6,745.06	561,385.06	554,640.00	10.1%
GWO.PR.L	4,200	26.086973	25.85	-995.29	109,565.29	108,570.00	2.0%
GWO.PR.P	17,700	25.55093	25.65	1,753.54	452,251.46	454,005.00	8.2%
HSB.PR.E	17,200	27.341483	26.63	-12,237.51	470,273.51	458,036.00	8.3%
IAG.PR.A	19,900	23.010253	23.10	1,785.97	457,904.03	459,690.00	8.3%
IAG.PR.F	3,200	26.071485	25.70	-1,188.75	83,428.75	82,240.00	1.5%
LFE.PR.B	6,100	9.499603	9.60	612.42	57,947.58	58,560.00	1.1%
LFE.WT.A	6,100	0.1979	0.19	-48.19	1,207.19	1,159.00	0.0%
LFE.WT.B	6,100	0.1979	0.22	134.81	1,207.19	1,342.00	0.0%
MFC.PR.B	18,000	23.596493	22.93	-11,996.87	424,736.87	412,740.00	7.5%
MFC.PR.C	6,800	23.067487	22.74	-2,226.91	156,858.91	154,632.00	2.8%
RY.PR.P	1,700	27.266027	26.45	-1,387.25	46,352.25	44,965.00	0.8%
RY.PR.R	7,400	27.501095	26.43	-7,926.10	203,508.10	195,582.00	3.5%
RY.PR.T	1,500	27.50066	26.78	-1,080.99	41,250.99	40,170.00	0.7%
RY.PR.X	6,300	27.440912	26.78	-4,163.75	172,877.75	168,714.00	3.1%
SLF.PR.C	20,200	22.333666	21.99	-6,942.05	451,140.05	444,198.00	8.1%
SLF.PR.D	16,100	21.136416	22.07	15,030.70	340,296.30	355,327.00	6.4%
SLF.PR.E	18,300	21.22871	22.16	17,042.61	388,485.39	405,528.00	7.4%
VNR.PR.A	1,000	25.37699	25.40	23.01	25,376.99	25,400.00	0.5%
YLO.PR.B	10,300	14.067529	0.160	-143,247.55	144,895.55	1,648.00	0.0%
YLO.PR.C	19,900	7.160282	0.310	-136,320.61	142,489.61	6,169.00	0.1%
YLO.PR.D	3,500	0.67628	0.320	-1,246.98	2,366.98	1,120.00	0.0%
				-332,357.71	5,845,007.71	5,512,650.00	