



FIXED INCOME

Convertible Debentures

Issuer	Ticker	Coupon	Maturity	Freq	Last	Yield	Volume	Underlying		CV Ratio		Bond Price		Convertible From	Convertible Until	Next Call	Call Price
								Symbol	Stock Price	(per 1000)	CV Price	Parity	Premium				
ACE AVIATION HOLDINGS	ACE.NT.A	4.25	6/1/2035	SA	\$98.00	4.38%	101,000	ACE/A	\$21.44	39.0341	25.619	83.69	17.10%	4/6/2005	Maturity	7/18/2008	\$100.00
ADVANTAGE ENERGY INCOME	AVN.DB.A	9	8/1/2008	SA	\$100.27	6.24%	10,000	AVN-U	\$13.70	58.8235	17	80.59	24.42%	7/8/2003	Maturity	7/18/2008	\$102.50
ADVANTAGE ENERGY INCOME	AVN.DB.B	8.25	2/1/2009	SA	\$101.95	4.94%	3,000	AVN-U	\$13.70	60.6061	16.5	83.03	22.79%	12/2/2003	Maturity	-	-
ADVANTAGE ENERGY INCOME	SND.DB	8.75	6/30/2009	SA	\$102.68	6.00%	10,000	AVN-U	\$13.70	28.1955	35.467	38.63	165.80%	5/28/2004	Maturity	7/18/2008	\$102.50
ADVANTAGE ENERGY INCOME	AVN.DB.C	7.5	10/1/2009	SA	\$101.01	6.65%	14,000	AVN-U	\$13.70	49.3827	20.25	67.65	49.31%	9/14/2004	Maturity	7/18/2008	\$105.00
ADVANTAGE ENERGY INCOME	AVN.DB.E	6.5	6/30/2010	SA	\$99.76	6.63%	59,000	AVN-U	\$13.70	40.0641	24.96	54.89	81.75%	5/18/2005	Maturity	7/18/2008	\$105.00
ADVANTAGE ENERGY INCOME	AVN.DB.D	7.75	12/1/2011	SA	\$102.50	6.92%	24,000	AVN-U	\$13.70	47.6191	21	65.24	57.11%	9/14/2004	10/1/2009	7/18/2008	\$105.00
ADVANTAGE ENERGY INCOME	SND.DB.A	8	12/31/2011	SA	\$103.00	7.02%	30,000	AVN-U	\$13.70	49.1803	20.333	67.38	52.86%	11/21/2006	Maturity	12/31/2009	\$105.00
ALGONQUIN POWER INC FUND	APF.DB	6.65	7/31/2011	SA	\$101.50	6.11%	38,000	APF-U	\$7.97	93.8967	10.65	74.84	35.62%	7/20/2004	Maturity	7/31/2009	\$100.00
ALGONQUIN POWER INC FUND	APF.DB.A	6.2	11/30/2016	SA	\$94.49	7.08%	5,000	APF-U	\$7.97	90.9091	11	72.45	30.42%	11/30/2006	Maturity	11/30/2012	\$100.00
ANATOLIA MINERALS DEVEL	ANO.DB	4.75	4/30/2012	SA	\$89.00	8.13%	15,000	ANO	\$3.18	125	8	39.75	123.90%	4/25/2007	Maturity	-	-
ARCTIC GLACIER INCOME	AG.DB	6.5	7/31/2011	SA	\$97.00	7.60%	187,000	AG-U	\$9.97	79.365	12.6	79.13	22.58%	5/25/2006	Maturity	7/31/2010	\$100.00
ARTIS REAL ESTATE	AX.DB.A	7.75	8/4/2010	SA	\$103.04	6.19%	-	AX-U	\$16.35	0.7937	12.599	129.77	-20.60%	8/5/2006	12/20/2010	7/18/2008	\$100.00
ARTIS REAL ESTATE	AX.DB.B	7.5	11/9/2010	SA	\$123.00	-1.91%	3,000	AX-U	\$16.35	0.7407	13.501	121.1	1.57%	11/9/2007	Maturity	-	-
ARTIS REAL ESTATE	WFD.DB.C	6.25	5/31/2013	SA	\$104.99	5.09%	25,000	AX-U	\$16.35	57.971	17.25	94.78	10.77%	5/31/2006	Maturity	5/31/2011	\$100.00
ATLANTIC POWER CORP	ATP.DB	6.25	10/31/2011	SA	\$100.00	6.25%	28,000	ATP-U	\$9.88	80.6452	12.4	79.68	25.50%	10/11/2006	Maturity	-	-
BAYTEX ENERGY LTD	BTE.DB	6.5	12/31/2010	SA	\$224.54	-25.58%	65,000	BTE-U	\$32.88	67.7966	14.75	222.92	0.73%	6/15/2005	Maturity	12/31/2008	\$105.00
BIRCH MTN RESOURCES LTD	BMD.DB	6	12/31/2011	SA	\$50.25	29.74%	35,000	BMD	\$0.48	303.0303	3.3	14.55	245.36%	12/5/2006	Maturity	-	-
BIRCH MTN RESOURCES LTD	BMD.DB	6	12/31/2011	SA	\$50.25	29.74%	35,000	BMD	\$0.48	303.0303	3.3	14.55	245.36%	12/5/2006	Maturity	-	-
BONAVISTA ENERGY TRUST	BNP.DB	7.5	6/30/2009	SA	\$148.50	-29.65%	15,000	BNP-U	\$36.85	43.4783	23	160.22	-7.31%	1/29/2004	Maturity	7/18/2008	\$102.50
BONAVISTA ENERGY TRUST	BNP.DB.A	6.75	6/30/2010	SA	\$126.07	-5.31%	127,000	BNP-U	\$36.85	34.4828	29	127.07	-0.79%	6/30/2005	Maturity	7/18/2008	\$105.00
BTB REAL ESTATE INV TR	BTB.DB	8	10/3/2011	SA	\$97.00	9.07%	10,000	BTB-U	\$1.38	3.9215	2.55	54.12	79.23%	10/4/2008	9/12/2011	-	-
BTB REAL ESTATE INV TR	BTB.DB.B	8.5	3/31/2013	SA	\$100.00	8.49%	33,000	BTB-U	\$1.38	434.7826	2.3	60	66.67%	3/20/2008	Maturity	-	-
CADENCE ENERGY INC	KCO.DB	4.75	6/30/2012	SA	\$92.00	7.07%	75,000	CDS	\$5.45	100	10	54.5	68.81%	6/25/2007	Maturity	-	-
CALLOWAY REIT	CWT.DB.A	6.65	6/30/2013	SA	\$101.00	6.41%	131,000	CWT-U	\$21.15	39.6	25.253	83.75	20.60%	5/2/2008	Maturity	6/30/2012	\$100.00
CALLOWAY REIT	CWT.DB	6	6/30/2014	SA	\$125.00	1.62%	10,000	CWT-U	\$21.15	58.8235	17	124.41	0.47%	5/14/2004	Maturity	6/30/2010	\$100.00
CAMECO CORPORATION	CCO.DB	5	10/1/2013	SA	\$350.00	-19.76%	6,000	CCO	\$37.85	92.3077	10.833	349.38	0.18%	9/25/2003	Maturity	10/1/2008	\$100.00
CANADIAN ROYALTIES INC	CZZ.DB	7	3/31/2015	SA	\$95.00	7.97%	42,000	CZZ	\$1.82	363.6364	2.75	66.18	43.55%	3/18/2008	Maturity	4/1/2013	\$100.00
CAPVEST INCOME CORP	CVS.DB	7	12/31/2008	SA	\$99.00	8.99%	-	CVS CN	-	5333.33	0.225	-	#VALUE!	12/28/2007	Maturity	-	-
CARGOJET INCOME FUND	CJT.DB	7.5	4/30/2013	SA	\$98.00	8.00%	540,000	CJT-U	\$10.60	62.5	16	66.25	47.92%	4/9/2008	Maturity	-	-
CHARTWELL SR HSNB REIT	CSH.DB	6	12/1/2011	SA	\$96.55	7.15%	171,000	CSH-U	\$10.10	64.1026	15.6	64.74	49.14%	11/28/2006	Maturity	12/1/2010	\$100.00
CHARTWELL SR HSNB REIT	CSH.DB.A	5.9	5/1/2012	SA	\$95.50	7.26%	125,000	CSH-U	\$10.10	61.5385	16.25	62.15	53.66%	4/20/2007	Maturity	5/1/2011	\$100.00
CINEPLEX GALAXY INC FUND	CGX.DB	6	12/31/2012	SA	\$100.75	5.81%	91,000	CGX-U	\$15.91	53.3333	18.75	84.85	18.74%	7/22/2005	Maturity	12/31/2010	\$100.00
CLARKE INC	CKI.DB	6	12/31/2012	SA	\$112.56	3.01%	34,000	CKI	\$6.75	168.4212	5.937	113.68	-0.99%	12/22/2005	Maturity	12/31/2009	\$100.00
CLARKE INC	CKI.DB.A	6	12/31/2013	SA	\$100.75	5.84%	645,000	CKI	\$6.75	133.34	7.5	90	11.94%	11/28/2006	Maturity	12/31/2009	\$100.00
CLEARWATER SEAFD INCM FD	CLR.DB	7	12/31/2010	SA	\$86.01	13.76%	139,000	CLR-U	\$3.39	81.6327	12.25	27.67	210.84%	12/31/2004	Maturity	12/31/2008	\$100.00
CLEARWATER SEAFOODS INCM	CLR.DB.A	7.25	3/31/2014	SA	\$80.00	12.17%	5,000	CLR-U	\$3.39	169.4915	5.9	57.46	39.23%	3/9/2007	Maturity	-	-
COLABOR INCOME FUND	CLB.DB	7	12/31/2011	SA	\$100.00	7.00%	106,000	CLB-U	\$10.30	97.561	10.25	100.49	-0.49%	1/4/2007	Maturity	12/31/2010	\$100.00
COMINAR REIT	CUF.DB	6.3	6/30/2014	SA	\$125.02	1.88%	15,000	CUF-U	\$21.92	57.4713	17.4	125.98	-0.76%	-	6/27/2014	6/30/2010	\$100.00
COMINAR REIT	CUF.DB.B	5.7	6/30/2014	SA	\$94.74	6.78%	32,000	CUF-U	\$21.92	36.36	27.503	79.7	18.87%	5/8/2007	Maturity	6/30/2012	\$100.00
COMINAR REIT	CUF.DB.C	5.8	9/30/2014	SA	\$95.40	6.71%	414,000	CUF-U	\$21.92	39.604	25.25	86.81	9.90%	10/10/2007	Maturity	9/30/2012	\$100.00
CONJUCHEM BIOTECH INC	PrvPlcmt	8	12/31/2010	SA	not priced	-	-	CJB	\$0.08	6250	0.16	50	#VALUE!	12/13/2007	Maturity	-	-
CONNACHER OIL AND GAS	CLL.DB.A	4.75	6/30/2012	SA	\$113.65	1.26%	40,000	CLL	\$4.70	200	5	94	20.90%	5/25/2007	Maturity	-	-
CONSTELLATION COPPER COR	CCU.DB	5.5	3/31/2012	SA	\$9.00	105.19%	30,000	CCU	\$0.04	537.6344	1.86	1.88	378.72%	3/12/2007	Maturity	-	-
CRESTSTREET POWER & INC	CRS.DB	7	3/15/2010	SA	\$101.50	6.06%	15,000	CRS-U	\$6.52	103.8961	9.625	67.74	49.84%	-	Maturity	-	-
CRESTSTREET POWER & INC	CRS.DB.A	8	9/15/2011	SA	\$100.30	7.89%	25,000	CRS-U	\$6.52	150.3759	6.65	98.05	2.29%	8/18/2006	Maturity	-	-
CROMBIE REAL ESTATE INVE	CRR.DB	7	3/20/2013	SA	\$100.99	6.75%	279,000	CRR-U	\$11.69	76.9231	13	89.92	12.31%	3/20/2008	Maturity	3/20/2012	\$100.00
DATA GROUP INCOME FUND	DGI.DB	6.75	12/31/2011	SA	\$99.00	7.08%	30,000	DGI-U	\$9.63	88.889	11.25	85.6	15.65%	8/31/2006	Maturity	12/31/2010	\$100.00

Convertible Debentures

Issuer	Ticker	Coupon	Maturity	Freq	Last	Yield	Volume	Underlying		CV Ratio		Bond Price		Premium	Convertible	Convertible	Next Call	Call Price
								Symbol	Stock Price	(per 1000)	CV Price	Parity	From		Until			
DAYLIGHT RESOURCES TRUST	DAY.DB	8.5	12/1/2009	SA	\$105.00	4.86%	-	DAY-U	\$11.80	71.0284	14.079	83.81	25.28%	10/21/2004	Maturity	7/18/2008	\$105.00	
DAYLIGHT RESOURCES TRUST	DAY.DB.B	8.5	10/31/2012	SA	\$137.50	-0.09%	412,000	DAY-U	\$11.83	116.2791	8.6	137.56	-0.04%	10/3/2007	Maturity	11/1/2010	\$105.00	
DISCOVERY AIR INC	DA.DB	8.75	12/31/2011	SA	\$98.00	9.43%	10,000	DA/A	\$0.89	487.8049	2.05	43.41	125.75%	12/19/2006	Maturity	-	-	
DUNDEE CORP	DBC.DB	5.85	6/30/2015	SA	\$112.00	3.88%	15,000	D-U	\$33.50	33.6134	29.75	112.6	-0.53%	6/22/2005	Maturity	6/30/2011	\$100.00	
DUNDEE REIT	D.DB	6.5	6/30/2014	SA	\$133.02	0.86%	4,000	D-U	\$33.50	40	25	134	-0.73%	6/21/2004	Maturity	6/30/2010	\$100.00	
DUNDEE REIT	D.DB.B	6	12/31/2014	SA	\$94.95	6.98%	113,000	D-U	\$33.50	24.1546	41.4	80.92	17.34%	1/14/2008	Maturity	1/1/2013	\$100.00	
DUNDEE REIT	D.DB.A	5.7	3/31/2015	SA	\$112.00	3.68%	18,000	D-U	\$33.50	33.3333	30	111.67	0.30%	-	Maturity	6/30/2011	\$100.00	
ENTERRA ENERGY TRUST	ENT.DB	8	12/31/2011	SA	\$95.00	9.71%	42,000	ENT-U	\$4.57	108.1081	9.25	49.41	92.27%	11/21/2006	Maturity	1/11/2010	\$105.00	
ENTERRA ENERGY TRUST	ENT.DB.A	8.25	6/30/2012	SA	\$97.50	9.00%	72,000	ENT-U	\$4.56	147.0588	6.8	67.06	45.39%	4/26/2007	Maturity	7/1/2010	\$105.00	
EVEREADY INCOME FUND	EIS.DB	7	6/30/2011	SA	\$98.50	7.56%	6,000	EIS-U	\$3.94	117.6471	8.5	46.35	112.51%	6/15/2006	Maturity	-	-	
EXTENDICARE REAL ESTATE	EXE.DB	5.7	6/30/2014	SA	\$90.00	7.81%	133,000	EXE-U	\$9.35	50.251	19.9	46.98	91.57%	6/21/2007	Maturity	7/1/2012	\$100.00	
FAIRBORNE ENERGY LTD	FEL.DB	6.5	12/31/2011	SA	\$112.00	2.89%	3,982,000	FEL	\$12.81	74.0741	13.5	94.89	18.03%	10/31/2006	Maturity	12/31/2009	\$105.00	
FIRM CAPITAL MORTGAGE IN	FC.DB	6	6/30/2013	SA	\$97.00	6.71%	30,000	FC-U	\$10.90	85.1064	11.75	92.77	4.56%	4/24/2006	Maturity	6/30/2010	\$100.00	
FIRST CAP REALTY INC	FCR.DB.B	5.5	9/30/2017	SA	not priced	-	-	FCR	\$24.22	37.037	27	89.7	#VALUE!	12/19/2005	Maturity	1/1/2012	\$100.00	
FIRST CAPITAL REALTY INC	FCR.DB.A	7	2/28/2008	SA	\$98.25	#NUM!	-	FCR	\$24.22	4.2553	23.5	-	#VALUE!	2/24/1998	Maturity	-	-	
FIRST CAPITAL REALTY INC	FCR.DB.A	5.5	9/30/2017	SA	\$98.00	5.78%	51,000	FCR	\$24.22	37.037	27	89.7	9.25%	12/19/2005	Maturity	1/1/2012	\$100.00	
FIRST URANIUM CORP	FIU.DB	4.25	6/30/2012	SA	\$82.95	9.45%	20,000	FIU	\$6.69	60.9013	16.42	40.74	103.61%	5/3/2007	Maturity	-	-	
FORT CHICAGO ENER PARTNR	FCE.DB.A	7.5	6/30/2008	SA	\$125.87	-1033.20%	275,000	FCEu	\$11.39	111.1111	9	126.56	-0.55%	1/17/2003	Maturity	-	-	
FORT CHICAGO ENER PARTNR	FCE.DB.B	6.75	12/31/2010	SA	\$106.49	4.02%	131,000	FCEu	\$11.39	93.4579	10.7	106.45	0.04%	10/15/2003	Maturity	12/31/2008	\$100.00	
GENERAL DONLEE INCOME FD	GDI.DB	7	6/30/2014	SA	\$93.00	8.51%	10,000	GDI-U	\$8.61	76.34	13.099	65.73	41.49%	6/20/2007	Maturity	6/30/2011	\$100.00	
H&R REAL ESTATE INVESTME	HR.DB	6.65	6/30/2013	SA	\$100.70	6.48%	724,000	HR-U	\$19.55	43.2713	23.11	84.6	19.03%	6/6/2008	Maturity	6/30/2012	\$100.00	
HARVEST ENERGY TRUST	HTE.DB	9	5/31/2009	SA	\$172.00	-44.24%	-	HTE-U	\$25.51	72.2022	13.85	184.19	-6.62%	1/29/2004	Maturity	7/18/2008	\$102.50	
HARVEST ENERGY TRUST	HTE.DB.A	8	9/30/2009	SA	\$152.50	-24.59%	15,000	HTE-U	\$25.51	62.2278	16.07	158.74	-3.93%	8/10/2004	8/30/2009	7/28/2008	\$102.00	
HARVEST ENERGY TRUST	HTE.DB.B	6.5	12/31/2010	SA	\$100.00	6.50%	60,000	HTE-U	\$25.51	32.2581	31	82.29	21.52%	8/2/2005	Maturity	12/31/2008	\$105.00	
HARVEST ENERGY TRUST	HTE.DB.D	6.4	10/31/2012	SA	\$93.50	8.20%	274,000	HTE-U	\$25.51	21.7391	46	55.46	68.59%	10/20/2005	Maturity	11/1/2008	\$105.00	
HARVEST ENERGY TRUST	HTE.DB.E	7.25	9/30/2013	SA	\$93.50	8.81%	227,000	HTE-U	\$25.51	31.0559	32.2	79.22	18.03%	11/22/2006	Maturity	10/1/2009	\$105.00	
HARVEST ENERGY TRUST	HTE.DB.F	7.25	2/28/2014	SA	\$99.52	7.35%	25,000	HTE-U	\$25.51	36.6973	27.25	93.61	6.31%	2/1/2007	Maturity	3/1/2010	\$105.00	
HARVEST ENERGY TRUST	HTE.DB.G	7.5	5/31/2015	SA	\$98.70	7.74%	505,000	HTE-U	\$25.51	36.4964	27.4	93.1	6.02%	4/25/2008	Maturity	6/1/2011	\$105.00	
HOLLOWAY LODGING REIT	HLR.DB	8	8/1/2011	SA	\$97.00	9.12%	50,000	HLR-U	\$3.90	185.1851	5.4	72.22	34.31%	8/1/2011	Maturity	-	-	
HOLLOWAY LODGING REIT	HLR.DB.A	6.5	6/30/2012	SA	\$86.25	10.81%	66,000	HLR-U	\$3.90	162.6	6.15	63.41	36.02%	6/21/2007	6/29/2012	6/30/2011	\$100.00	
HUNTINGTON REAL ESTATE	HNT.DB.C	7.5	3/31/2012	SA	\$96.00	8.76%	49,000	HNT-U	\$2.08	327.869	3.05	68.2	40.76%	3/29/2007	Maturity	3/31/2011	\$100.00	
INNVEST REAL ESTATE INV	INN.DB.A	6.25	4/15/2011	SA	\$98.51	6.84%	21,000	INN-U	\$9.90	80	12.5	79.2	24.38%	4/2/2004	Maturity	4/15/2010	\$100.00	
INNVEST REAL ESTATE INV	INN.DB.B	6	5/31/2013	SA	\$94.00	7.47%	45,000	INN-U	\$9.89	67.114	14.9	66.38	41.61%	5/16/2006	Maturity	5/31/2011	\$100.00	
INNVEST REAL ESTATE INV	INN.DB.C	5.85	8/1/2014	SA	\$86.75	8.69%	60,000	INN-U	\$9.89	68.0272	14.7	67.28	28.94%	12/31/2007	Maturity	-	-	
INTERNATIONAL MINERALS	IMZ.DB	5.5	5/19/2012	SA	\$80.00	12.07%	2,000	IMZ	\$5.10	145.3488	6.88	74.13	7.92%	5/19/2006	Maturity	5/31/2009	\$100.00	
INTERRENT REAL ESTATE	IIP.DB	7	1/31/2013	SA	\$81.60	12.35%	25,000	IIP-U	\$2.69	217.3913	4.6	58.48	39.53%	1/15/2008	Maturity	2/1/2012	\$100.00	
IVORY ENERGY INC	IV.DB	9.5	7/19/2012	SA	\$80.00	16.42%	68,000	IV	\$0.36	-	-	-	#VALUE!	7/18/2007	Maturity	-	-	
KEYERA FACILITIES INCOME	KEY.DB	6.75	6/30/2011	SA	\$188.99	-15.31%	20,000	KEY-U	\$23.14	83.3333	12	192.83	-1.99%	6/3/2004	Maturity	6/30/2009	\$100.00	
KILLAM PROPERTIES INC	KMP.DB	6.5	5/5/2012	SA	\$93.25	8.58%	10,000	KMP	\$7.92	80.6452	12.4	63.87	46.00%	5/10/2007	Maturity	6/30/2010	\$100.00	
LAKEVIEW HOTEL REIT	-	6.5	6/30/2012	SA	\$96.00	7.67%	27,000	LHR-U	\$3.62	180.18	5.55	65.23	47.17%	6/30/2010	Maturity	-	-	
LAKEVIEW HOTEL REIT	LHR.DB.D	8.5	5/31/2013	SA	\$100.50	8.37%	5,000	LHR-U	\$3.62	26.67	3.75	96.55	4.09%	5/31/2011	Maturity	-	-	
LANESBOROUGH REIT	LRT.DB.F	7.5	3/11/2011	SA	\$97.00	8.76%	57,000	LRT-U	\$5.54	1.6667	6	92.34	5.05%	3/10/2006	Maturity	-	-	
LANESBOROUGH REIT	LRT.DB.G	7.5	12/31/2011	SA	\$97.00	8.50%	35,000	LRT-U	\$5.54	142.857	7	79.14	22.57%	12/8/2006	Maturity	12/31/2010	\$100.00	
LIQUOR STORES INCOME	LIQ.DB	6.75	12/31/2012	SA	\$102.55	6.10%	60,000	LIQ-U	\$18.23	35.0877	28.5	63.96	60.33%	12/21/2007	Maturity	1/1/2012	\$100.00	
MACQUARIE POWER & INFRAS	MPT.DB	6.75	12/31/2010	SA	\$101.00	6.31%	50,000	MPT-U	\$8.50	54.7157	18.276	46.51	117.16%	-	Maturity	7/1/2009	\$100.00	
MAGNA INTL INC	MG.DB	6.5	3/31/2010	SA	\$101.75	5.44%	10,000	MG/A	\$70.41	10.966	91.191	77.21	31.78%	3/27/2003	Maturity	7/18/2008	\$100.00	
MAVRIX FUND MANAGEMENT I	MXV.DB	8	6/30/2010	SA	\$80.05	20.56%	14,000	MXV CN	\$0.48	285.71	3.5	13.71	483.88%	5/31/2005	Maturity	-	-	
MDC CORPORATION INC	MDZ.DB	8	6/30/2010	SA	\$91.50	12.91%	5,000	MDZ/A	\$7.66	71.4286	14	54.71	67.25%	6/30/2005	Maturity	-	-	
MDC PARTNERS INC	MDZ.DB	8	6/30/2010	SA	\$91.95	12.64%	-	MDZ/A	\$7.66	71.4286	14	54.71	68.07%	6/30/2005	Maturity	-	-	
MEDICAL FACILITIES CORP	DR.DB	7.5	4/30/2013	SA	\$100.75	7.31%	18,000	DR-U	\$10.00	76.3359	13.1	76.34	31.98%	4/15/2008	Maturity	-	-	
NAL OIL & GAS TRUST	NAE.DB	6.75	8/31/2012	SA	\$118.00	2.22%	872,000	NAE-U	\$16.66	71.4286	14	119	-0.84%	10/1/2007	Maturity	9/1/2010	\$105.00	
NEW GOLD INC	NGD.DB	5	6/28/2014	SA	\$102.00	4.62%	8,000	NGD	\$8.16	106.9519	9.35	87.27	16.88%	6/28/2007	Maturity	-	-	
NEWALTA INCOME FUND	-	7	11/30/2012	SA	\$103.75	6.02%	26,000	NAL-U	\$20.40	43.4783	23	88.7	16.97%	11/16/2007	Maturity	12/1/2011	\$100.00	
NEWPORT PARTNERS INC FD	NPF.DB	7.5	12/31/2010	SA	\$90.00	12.23%	33,000	NPF-U	\$3.52	105.2632	9.5	37.05	142.91%	12/12/2005	Maturity	12/31/2009	\$100.00	
NEWPORT PARTNERS INC FD	NPF.DB.A	7	12/31/2012	SA	\$77.00	14.04%	20,000	NPF-U	\$3.52	144.9275	6.9	51.01	50.95%	7/12/2007	Maturity	1/1/2012	\$100.00	
NORTHLAND POWER INC FUND	NPI.DB	6.5	6/30/2011	SA	\$104.00	5.05%	20,000	NPI-U	\$12.85	80	12.5	102.8	1.17%	-	Maturity	6/30/2009	\$100.00	
PACIFIC & WESTERN CREDIT	PWC.NT.C	9	10/16/2008	SA	\$100.00	8.85%	-	PWC	\$5.08	40	25	20.32	392.13%	10/16/1998	9/16/2003	-	-	
PARAMOUNT ENERGY TRUST	PMT.DB	8	9/30/2009	SA	\$101.52	6.72%	10,000	PMT-U	\$10.10	70.4225	14.2	71.13	42.72%	10/1/2007	Maturity	7/18/2008	\$105.00	
PARAMOUNT ENERGY TRUST	PMT.DB.A	6.25	6/30/2010	SA	\$99.99	6.25%	82,000	PMT-U	\$10.10	51.6796	19.35	52.2	91.55%	4/26/2005	Maturity	7/18/2008	\$105.00	
PARAMOUNT ENERGY TRUST	PMT.DB.B	6.25	4/30/2011	SA	\$98.60	6.79%	109,000	PMT-U	\$10.10	42.0168	23.8	42.44	132.33%	4/6/2006	Maturity	4/30/2009	\$105.00	
PARAMOUNT ENERGY TRUST	PMT.DB.C	6.5	6/30/2012	SA	\$97.00	7.38%	81,000	PMT-U	\$10.10	70.4225	14.2	71.13	36.37%	6/20/2007				

Convertible Debentures

Issuer	Ticker	Coupon	Maturity	Freq	Last	Yield	Volume	Underlying		CV Ratio		Bond Price		Premium	Convertible		Next Call	Call Price
								Symbol	Stock Price	(per 1000)	CV Price	Parity	From		Until			
PEMBINA PIPELINE INCOME	PIF.DB.B	7.35	12/31/2010	SA	\$145.00	-8.33%	29,000	PIFu	\$18.40	80	12.5	147.2	-1.49%	-	Maturity	7/18/2008	\$100.00	
PENGROWTH ENERGY TRUST	PGF.DB	6.5	12/31/2010	SA	\$101.30	5.94%	25,000	PGF-U	\$21.13	39.1614	25.535	82.75	22.42%	7/28/2005	Maturity	12/31/2008	\$105.00	
PENN WEST ENERGY TRUST	PWT.DB.A	9.4	7/31/2008	SA	\$110.00	-75.97%	15,000	PWT-U	\$35.09	32.1473	31.107	112.8	-2.48%	1/16/2008	Maturity	7/18/2008	\$102.50	
PENN WEST ENERGY TRUST	PWT.DB.B	8	8/31/2009	SA	\$107.02	1.99%	10,000	PWT-U	\$35.09	33.0977	30.214	116.14	-7.85%	1/16/2008	Maturity	7/18/2008	\$105.00	
PENN WEST ENERGY TRUST	PWT.DB.C	8	6/30/2010	SA	\$104.50	5.61%	10,000	PWT-U	\$35.10	12.1743	82.14	42.73	144.56%	6/27/2005	Maturity	-	-	
PENN WEST ENERGY TRUST	PWT.DB.D	6.5	7/31/2010	SA	\$102.06	5.45%	48,000	PWT-U	\$35.09	27.1625	36.815	95.31	7.08%	1/16/2008	Maturity	7/31/2008	\$105.00	
PENN WEST ENERGY TRUST	VNG.DB.A	7.2	5/31/2011	SA	\$102.00	6.44%	10,000	PWT-U	\$35.10	13.3333	75	46.8	117.95%	5/2/2006	Maturity	5/31/2009	\$105.00	
PENN WEST ENERGY TRUST	PWT.DB.F	6.5	12/31/2011	SA	\$101.25	6.10%	232,000	PWT-U	\$35.09	19.3974	51.553	68.07	48.74%	1/16/2008	Maturity	1/1/2010	\$105.00	
PRIMARIS RETAIL REIT	PMZ.DB	6.75	6/30/2014	SA	\$140.00	0.09%	19,000	PMZ-U	\$18.30	81.6327	12.25	149.39	-6.29%	6/28/2004	Maturity	6/30/2010	\$100.00	
PRIMARIS RETAIL REIT	PMZ.DB.A	5.85	8/1/2014	SA	\$95.70	6.72%	37,000	PMZ-U	\$18.30	44.346	22.55	81.15	17.93%	8/13/2007	Maturity	8/1/2012	\$100.00	
PRISZM INCOME FUND	QSR.DB	6.5	6/30/2012	SA	\$79.45	13.26%	2,000	QSR-U	\$4.90	81.4332	12.28	39.9	99.12%	7/22/2007	Maturity	6/30/2011	\$100.00	
PROGRESS ENERGY TRUST	PGX.DB	6.75	6/30/2010	SA	\$105.50	3.89%	89,000	PGX-U	\$15.38	66.6667	15	102.53	2.90%	2/2/2005	Maturity	7/18/2008	\$105.00	
PROGRESS ENERGY TRUST	PGX.DB.A	6.25	9/30/2011	SA	\$101.50	5.74%	20,000	PGX-U	\$15.38	51.2821	19.5	78.87	28.69%	8/22/2006	Maturity	9/30/2009	\$105.00	
PROVIDENT ENERGY TRUST	PVE.DB.A	8.75	12/31/2008	SA	\$110.00	-9.56%	110,000	PVE-U	\$11.83	90.4977	11.05	107.06	2.75%	9/30/2003	Maturity	7/18/2008	\$102.50	
PROVIDENT ENERGY TRUST	PVE.DB.B	8	7/31/2009	SA	\$104.06	4.19%	23,000	PVE-U	\$11.83	83.3333	12	98.58	5.56%	7/6/2004	Maturity	7/18/2008	\$105.00	
PROVIDENT ENERGY TRUST	PVE.DB.D	6.5	4/30/2011	SA	\$99.98	6.50%	159,000	PVE-U	\$11.83	67.7966	14.75	80.2	24.66%	11/15/2005	Maturity	10/31/2008	\$105.00	
PROVIDENT ENERGY TRUST	PVE.DB.C	6.5	8/31/2012	SA	\$99.45	6.65%	213,000	PVE-U	\$11.83	72.7273	13.75	86.04	15.59%	9/1/2008	Maturity	8/31/2008	\$105.00	
RETIREMENT RES REIT	RRR.DB.B	8.25	1/31/2011	SA	Deceased	#VALUE!	-	-	-	-	-	#VALUE!	-	Maturity	7/31/2008	\$100.00	
RETROCOM MID-MARKET REAL	RMM.DB	7.5	7/31/2012	SA	\$99.00	7.79%	10,000	RMM-U	\$4.55	108.108	9.25	49.19	101.26%	7/26/2005	Maturity	7/31/2011	\$100.00	
ROGERS SUGAR INCOME FUND	RSI.DB.A	6	6/29/2012	SA	\$101.00	5.72%	35,000	RSI-U	\$4.55	188.672	5.3	85.85	17.65%	3/31/2005	Maturity	6/29/2010	\$100.00	
ROGERS SUGAR INCOME FUND	RSI.DB.B	5.9	6/29/2013	SA	\$99.50	6.02%	134,000	RSI-U	\$4.55	196.0784	5.1	89.22	11.52%	3/7/2006	Maturity	6/29/2011	\$100.00	
ROYAL HOST REAL ESTATE	RYL.DB.A	7.9	4/30/2009	SA	\$110.25	-3.80%	25,000	RYL-U	\$6.65	166.67	6	110.84	-0.53%	4/7/2004	Maturity	-	-	
ROYAL HOST REAL ESTATE	RYL.DB.C	6.25	9/30/2013	SA	\$98.50	6.59%	10,000	RYL-U	\$6.65	142.86	7	95	3.68%	9/12/2006	Maturity	9/30/2011	\$100.00	
ROYAL HOST REAL ESTATE	RYL.DB.D	5.9	6/30/2014	SA	\$86.00	8.96%	182,000	RYL-U	\$6.65	112.36	8.9	74.72	15.10%	6/26/2007	Maturity	6/30/2011	\$100.00	
ROYAL HOST REAL ESTATE	RYL.DB.B	6	10/31/2015	SA	\$97.11	6.50%	33,000	RYL-U	\$6.65	145.9854	6.85	97.08	0.03%	10/31/2005	Maturity	10/31/2011	\$100.00	
SCOTT'S REAL ESTATE INVS	SRO.DB	7.15	12/31/2012	SA	\$92.95	9.09%	5,000	SRO-U	\$5.80	95.2381	10.5	55.24	68.27%	9/27/2007	Maturity	12/31/2011	\$100.00	
SFK PULP FUND	SFK.DB	7	12/31/2011	SA	\$87.00	11.60%	500,000	SFK-U	\$2.01	208.3333	4.8	41.87	107.79%	9/7/2006	Maturity	12/31/2010	\$100.00	
SHERWOOD COPPER CORP	SWC.DB	5	3/31/2012	SA	\$100.00	5.00%	25,000	SWC	\$5.08	158.7302	6.3	80.63	24.02%	2/28/2007	Maturity	-	-	
STERLING SHOES INCOME FD	SSI.DB	6.5	10/31/2012	SA	\$90.00	9.34%	10,000	SSI-U	\$9.81	47.281	21.15	46.38	94.05%	10/3/2007	Maturity	10/31/2011	\$100.00	
STRATEGIC RESOURCES ACO	SRZ.NT.A	8	6/30/2013	SA	\$85.00	12.07%	2,000	SRZ	\$1.23	277.7778	3.6	34.17	148.76%	3/4/2008	Maturity	-	-	
SUPERIOR PLUS INCOME FND	SPF.DB.B	5.75	12/31/2012	SA	\$98.74	6.07%	43,000	SPFu	\$11.60	27.7778	36	32.22	206.46%	7/1/2008	Maturity	7/1/2010	\$100.00	
SUPERIOR PLUS INCOME FND	SPF.DB.C	5.85	10/31/2015	SA	\$94.00	6.90%	5,000	SPFu	\$11.60	32	31.25	37.12	153.23%	10/19/2005	Maturity	-	-	
TAYLOR NGL LP	TAY.DB	5.85	9/10/2010	SA	not priced	-	-	ALAU	\$27.14	40.58	24.643	110.13	#VALUE!	3/22/2005	Maturity	3/10/2009	\$100.00	
TEMPLE REAL EST INV TRUS	TR.DB.A	7.5	3/31/2012	SA	\$155.00	-5.44%	20,000	TR-U	\$9.05	17.3913	5.75	157.39	-1.52%	2/15/2007	Maturity	3/31/2011	\$100.00	
TEMPLE REAL EST INV TRUS	TR.DB.B	8.5	4/30/2013	SA	\$116.02	4.76%	107,000	TR-U	\$9.05	13.333	7.5	120.66	-3.85%	4/8/2008	Maturity	4/30/2012	-	
TRINIDAD DRILLING LTD	PrvPlcmt	7.75	7/31/2012	SA	\$105.50	6.21%	358,000	TDG	\$15.38	51.8135	19.3	79.69	32.39%	7/5/2007	Maturity	1/1/2011	\$100.00	
TRUE ENERGY TRUST	TUI.DB	7.5	6/30/2011	SA	\$98.25	8.16%	5,000	TUI-U	\$4.60	62.5	16	28.75	241.74%	6/15/2006	Maturity	6/30/2009	\$105.00	
UNIVERSAL ENERGY GROUP	UEG.DB	6	9/30/2014	SA	\$93.00	7.41%	48,000	UEG	\$14.31	41.67	23.998	59.63	55.96%	10/20/2007	Maturity	9/30/2012	\$100.00	
URANIUM ONE INC	UUU.DB	4.25	12/31/2011	SA	\$81.00	10.89%	3,000	UUU	\$4.25	50	20	21.25	281.18%	12/20/2006	Maturity	-	-	
WELTON ENERGY CORP	WLT.DB	8	1/15/2009	SA	\$97.00	13.64%	20,000	WLT CA	\$0.31	645	1.55	19.67	393.14%	2/27/2006	Maturity	-	-	
WESDOME GOLD MINES LTD	-	7	5/31/2012	SA	\$107.00	5.02%	-	WDO	\$1.20	-	-	-	#VALUE!	5/24/2007	Maturity	5/1/2012	-	
WESTERN CANADIAN COAL	WTN.DB	7.5	3/24/2011	SA	\$251.00	-26.32%	1,083,000	WTN	\$10.45	250	4	261.25	-3.92%	3/23/2006	Maturity	-	-	
WHITEROCK REIT	WRK.DB.A	8	6/29/2010	SA	\$105.00	5.35%	-	WRK-U	\$10.50	98.0392	102	102.9	2.04%	6/29/2005	Maturity	-	-	
WHITEROCK REIT	WRK.DB.E	6.3	12/31/2011	SA	\$96.75	7.36%	53,000	WRK-U	\$10.50	72.7	13.755	76.33	26.75%	12/8/2006	Maturity	12/31/2010	\$100.00	
YPG HOLDINGS INC	YPG.DB	5.5	8/1/2011	SA	\$98.25	6.12%	174,000	YLO-U	\$9.90	50	20	49.5	98.48%	7/7/2006	Maturity	8/1/2010	\$100.00	
ZARLINK SEMICONDUCTOR	ZL.DB	6	9/30/2012	SA	\$70.00	15.94%	110,000	ZL	\$0.93	408.1633	2.45	37.96	84.40%	7/30/2007	Maturity	-	-	

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