



FIXED INCOME

Convertible Debentures

Issuer	Ticker	Coupon	Maturity	Freq	Last	Yield	Volume	Underlying		CV Ratio		Bond Price			Convertible	Convertible	Next Call	Call Price
								Symbol	Stock Price	(per 1000)	CV Price	Parity	Premium	From	Until			
ACE AVIATION HOLDINGS	ACE.NT.A	4.25	6/1/2035	SA	\$99.75	4.27%	2,294,000	ACE/A	\$36.82	22.2838	44.876	82.05	21.57%	4/6/2005	Maturity	6/6/2008	\$100.00	
ARCTIC GLACIER INCOME	AG.DB	6.5	7/31/2011	SA	\$105.00	5.26%	7,000	AG-U	\$12.66	79.365	12.6	100.48	4.50%	5/25/2006	Maturity	7/31/2010	\$100.00	
ALAMOS GOLD INC	AGI.DB	5.5	2/15/2010	SA	\$194.01	-16.27%	5,000	AGI	\$9.11	188.6792	5.3	171.89	12.87%	2/2/2005	Maturity	-	-	
ALAMOS GOLD INC	-	5.5	2/15/2010	SA	\$194.01	-16.27%	5,000	AGI	\$9.11	188.6792	5.3	171.89	12.87%	-	Maturity	-	-	
ALEXIS NIHON REAL ESTATE	AN.DB	6.2	6/30/2014	SA	\$124.05	2.65%	536,000	AN-U	\$17.00	73.2601	13.65	124.54	-0.39%	8/18/2004	Maturity	6/30/2010	\$100.00	
ALGONQUIN POWER INC FUND	APF.DB	6.65	7/31/2011	SA	\$103.10	5.87%	256,000	APF-U	\$9.66	93.8967	10.65	90.7	13.67%	7/20/2004	Maturity	7/31/2009	\$100.00	
ALGONQUIN POWER INC FUND	-	6.2	11/30/2016	SA	\$100.50	6.13%	100,000	APF-U	\$9.66	90.9091	11	87.82	14.44%	11/30/2006	Maturity	11/30/2012	\$100.00	
ATLANTIC POWER CORP	-	6.25	10/31/2011	SA	\$103.01	5.53%	10,000	ATP-U	\$10.78	80.6452	12.4	86.94	18.48%	10/11/2006	Maturity	-	-	
AGRICORE UNITED	AU.DB	9	11/30/2007	SA	\$153.00	-34.50%	2,000	AU	\$11.70	133.3333	7.5	156	-1.92%	11/27/2002	Maturity	1/22/2007	\$100.00	
ADVANTAGE ENERGY INCOME	AVN.DB	10	11/1/2007	SA	\$101.01	8.71%	5,000	AVN-U	\$12.99	75.188	13.3	97.67	3.42%	11/1/2002	Maturity	1/22/2007	\$102.50	
ADVANTAGE ENERGY INCOME	AVN.DB.A	9	8/1/2008	SA	\$103.01	6.97%	19,000	AVN-U	\$12.99	58.8235	17	76.41	34.81%	7/8/2003	Maturity	1/22/2007	\$105.00	
ADVANTAGE ENERGY INCOME	AVN.DB.B	8.25	2/1/2009	SA	\$102.50	6.94%	2,000	AVN-U	\$12.99	60.6061	16.5	78.73	30.19%	12/2/2003	Maturity	2/1/2007	\$105.00	
ADVANTAGE ENERGY INCOME	AVN.DB.C	7.5	10/1/2009	SA	\$100.61	7.25%	27,000	AVN-U	\$12.99	49.3827	20.25	64.15	56.84%	9/14/2004	Maturity	10/1/2007	\$105.00	
ADVANTAGE ENERGY INCOME	AVN.DB.E	6.5	6/30/2010	SA	\$97.50	7.32%	114,000	AVN-U	\$12.99	40.0641	24.96	52.04	87.36%	5/18/2005	Maturity	-	-	
ADVANTAGE ENERGY INCOME	AVN.DB.D	7.75	12/1/2011	SA	\$101.25	7.44%	67,000	AVN-U	\$12.99	47.6191	21	61.86	63.68%	9/14/2004	10/1/2009	12/1/2007	\$105.00	
BIRCH MTN RESOURCES LTD	-	6	12/31/2011	SA	\$105.50	4.75%	-	BMD	\$2.75	303.0303	3.3	83.33	26.61%	12/5/2006	Maturity	-	-	
BONAVISTA ENERGY TRUST	BNP.DB	7.5	6/30/2009	SA	\$128.50	-3.29%	40,000	BNP-U	\$29.30	43.4783	23	127.39	0.87%	1/29/2004	Maturity	2/1/2007	\$105.00	
BONAVISTA ENERGY TRUST	BNP.DB.A	6.75	6/30/2010	SA	\$106.25	4.79%	75,000	BNP-U	\$29.30	34.4828	29	101.03	5.17%	-	Maturity	12/31/2007	\$105.00	
BTB REAL ESTATE INV TR	-	8	10/3/2011	SA	\$100.00	7.99%	-	BTB-U	\$2.10	3.9215	2.55	82.35	21.43%	10/4/2008	9/12/2011	-	-	
BAYTEX ENERGY LTD	BTE.DB	6.5	12/31/2010	SA	\$150.17	-4.72%	30,000	BTE-U	\$22.57	67.7966	14.75	153.02	-1.86%	6/15/2005	Maturity	12/31/2008	\$105.00	
CAMECO CORPORATION	CCO.DB	5	10/1/2013	SA	\$416.45	-17.55%	10,000	CCO	\$45.40	92.3077	10.833	419.08	-0.63%	9/25/2003	Maturity	10/1/2008	\$100.00	
CINEPLEX GALAXY INC FUND	CGX.DB	6	12/31/2012	SA	\$100.00	6.00%	95,000	CGX-U	\$13.49	53.3333	18.75	71.95	38.99%	7/22/2005	Maturity	12/31/2010	\$100.00	
CHEMTRADE LOGISTICS INC	CHE.DB	10	12/31/2007	SA	\$102.00	7.90%	17,000	CHEu	\$8.05	68.9655	14.5	55.52	83.72%	N/A	Maturity	1/22/2007	\$100.00	
CAN HOTEL INCOME PROP	HOT.DB	8.5	9/1/2007	SA	\$149.33	-45.17%	35,000	HOT-U	\$14.99	104.167	9.6	156.15	-4.37%	2/28/2002	Maturity	1/22/2007	\$100.00	
CAN HOTEL INCOME PROP	HOT.DB.A	6	11/30/2014	SA	\$127.75	2.17%	34,000	HOT-U	\$14.99	85.11	11.75	127.58	0.13%	11/30/2004	Maturity	12/1/2010	\$100.00	
CAN HOTEL INCOME PROP	-	6	11/30/2014	SA	\$127.75	2.17%	34,000	HOT-U	\$14.99	85.11	11.75	127.58	0.13%	11/30/2004	Maturity	11/30/2010	\$100.00	
CLARKE INC	CKI.DB	6	12/31/2012	SA	\$115.00	3.23%	100,000	CKI	\$13.01	84.2106	11.875	109.56	4.97%	12/22/2005	Maturity	12/31/2009	\$100.00	
CLARKE INC	-	6	12/31/2013	SA	\$100.75	5.87%	33,000	CKI	\$13.01	66.67	14.999	86.74	16.15%	11/28/2006	Maturity	12/31/2009	\$100.00	
CLEAN POWER INCOME FUND	CLE.DB	6.75	12/31/2010	SA	\$98.49	7.19%	66,000	CLE-U	\$5.95	98.0392	10.2	58.33	68.85%	N/A	Maturity	7/1/2009	\$100.00	
CLEARWATER SEAFD INCM FD	CLR.DB	7	12/31/2010	SA	\$96.50	8.04%	2,000	CLR-U	\$4.92	81.6327	12.25	40.16	140.29%	12/31/2004	Maturity	12/31/2008	\$100.00	
CANETIC RESOURCES TRUST	-	11	12/31/2007	SA	\$144.20	-24.73%	98,000	CNE-U	\$16.36	85.4667	11.7	139.82	3.13%	12/17/2002	Maturity	1/22/2007	\$102.50	
CANETIC RESOURCES TRUST	CNE.DB.A	9.4	7/31/2008	SA	\$105.10	5.99%	7,000	CNE-U	\$16.36	59.952	16.68	98.08	7.16%	7/3/2003	Maturity	1/22/2007	\$105.00	
CANETIC RESOURCES TRUST	CNE.DB.C	8	8/31/2009	SA	\$106.00	5.55%	32,000	CNE-U	\$16.36	61.7259	16.201	100.98	4.97%	6/15/2004	Maturity	8/31/2007	\$105.00	
CANETIC RESOURCES TRUST	CNE.DB.B	6.5	7/31/2010	SA	\$101.50	6.03%	6,000	CNE-U	\$16.36	50.63	19.751	82.83	22.54%	5/24/2005	Maturity	7/31/2008	\$105.00	
CANETIC RESOURCES TRUST	CNE.DB.E	6.5	12/31/2011	SA	\$96.80	7.27%	101,000	CNE-U	\$16.36	37.6648	26.55	61.62	57.09%	8/24/2006	Maturity	1/1/2010	\$105.00	
CRESTSTREET POWER & INC	CRS.DB	7	3/15/2010	SA	\$97.00	8.07%	10,000	CRS-U	\$3.96	103.8961	9.625	41.14	135.78%	N/A	Maturity	-	-	
CRESTSTREET POWER & INC	CRS.DB.A	8	9/15/2011	SA	\$100.35	7.90%	19,000	CRS-U	\$3.96	150.3759	6.65	59.55	68.51%	8/18/2006	Maturity	-	-	
CHARTWELL SR HSNG REIT	-	6	12/1/2011	SA	\$101.75	5.59%	157,000	CSH-U	\$13.80	64.1026	15.6	88.46	15.02%	11/28/2006	Maturity	12/1/2010	\$100.00	
COMINAR REIT	CUF.DB	6.3	6/30/2014	SA	\$128.02	2.23%	15,000	CUF-U	\$22.64	57.4713	17.4	130.12	-1.61%	N/A	6/27/2014	6/30/2010	\$100.00	
CALLOWAY REIT	CWT.DB	6	6/30/2014	SA	\$163.22	-1.82%	25,000	CWT-U	\$27.66	58.8235	17	162.71	0.31%	5/14/2004	Maturity	6/30/2010	\$100.00	
DAYLIGHT RESOURCES TRUST	DAY.DB	8.5	12/1/2009	SA	\$103.25	7.24%	15,000	DAY-U	\$10.41	71.0284	14.079	73.94	39.64%	10/21/2004	Maturity	12/1/2007	\$105.00	
DUNDEE CORP	DBC.DB	5.85	6/30/2015	SA	\$121.37	2.99%	59,000	D-U	\$37.85	33.6134	29.75	127.23	-4.61%	6/22/2005	Maturity	6/30/2011	\$100.00	
DATA GROUP INCOME FUND	DGI.DB	6.75	12/31/2011	SA	\$101.00	6.51%	15,000	DGI-U	\$8.67	88.889	11.25	77.07	31.05%	8/31/2006	Maturity	12/31/2010	\$100.00	
DUNDEE REIT	D.DB	6.5	6/30/2014	SA	\$150.50	-0.18%	12,000	D-U	\$37.85	40	25	151.4	-0.59%	6/21/2004	Maturity	6/30/2010	\$100.00	
DUNDEE REIT	D.DB.A	5.7	3/31/2015	SA	\$120.04	2.95%	20,000	D-U	\$37.85	33.3333	30	126.17	-4.86%	N/A	Maturity	6/30/2011	\$100.00	
EVEREADY INCOME FUND	EIS.DB	7	6/30/2011	SA	\$101.25	6.67%	30,000	EIS-U	\$6.20	117.6471	8.5	72.94	38.81%	6/15/2006	Maturity	-	-	
ENTERRA ENERGY TRUST	-	8	12/31/2011	SA	\$102.00	7.51%	17,000	ENT-U	\$9.47	108.1081	9.25	102.38	-0.37%	11/21/2006	Maturity	1/1/2010	\$105.00	
FORT CHICAGO ENER PARTNR	FCE.DB.A	7.5	6/30/2008	SA	\$127.97	-9.31%	40,000	FCEu	\$11.59	111.1111	9	128.78	-0.63%	1/17/2003	Maturity	1/31/2007	\$100.00	

Convertible Debentures

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								Symbol	Stock Price	(per 1000)	CV Price	Parity	Premium	From	Until	Next Call	Call Price
SOUND ENERGY TRUST	-	8	12/31/2011	SA	\$99.00	8.25%	25,000	SND-U	\$5.14	163.9344	6.1	84.26	17.49%	11/21/2006	Maturity	12/31/2009	\$105.00
SUPERIOR PROPANE INC FND	SPF.DB	8	7/31/2007	SA	\$101.25	5.82%	10,000	SPFu	\$10.86	62.5	16	67.87	49.18%	3/5/2001	Maturity	1/22/2007	\$100.00
SUPERIOR PROPANE INC FND	SPF.DB.A	8	11/1/2008	SA	\$101.52	7.10%	10,000	SPFu	\$10.86	50	20	54.3	86.96%	N/A	Maturity	11/1/2007	\$100.00
SUPERIOR PROPANE INC FND	SPF.DB.B	5.75	12/31/2012	SA	\$91.50	7.53%	128,000	SPFu	\$10.86	27.7778	36	30.17	203.28%	7/1/2008	Maturity	7/1/2010	\$100.00
SUPERIOR PLUS INCOME FND	SPF.DB.C	5.85	10/31/2015	SA	\$87.76	7.79%	75,000	SPFu	\$10.86	32	31.25	34.75	152.55%	10/19/2005	Maturity	-	-
SXR URANIUM ONE INC	-	4.25	12/31/2011	SA	\$107.00	2.75%	940,000	SXR	\$15.18	50	20	75.9	40.97%	12/20/2006	Maturity	-	-
SUNRISE SR LIVING RE	SZR.DB	6.4	12/31/2011	SA	\$100.60	6.26%	15,000	SZR-U	\$10.37	82.1018	12.18	85.14	18.16%	8/3/2006	Maturity	12/31/2010	\$100.00
TAYLOR NGL LP	TAY.DB	5.85	9/10/2010	SA	\$101.00	5.54%	10,000	TAYu	\$9.00	96.6184	10.35	86.96	16.15%	3/22/2005	Maturity	3/10/2009	\$100.00
TECK COMINCO LIMITED	TCK.DB	3	9/30/2021	SA	\$177.00	-1.60%	13,000	N	\$85.71	20.7254	48.25	177.64	-0.36%	12/11/1996	Maturity	1/22/2007	\$100.00
TD MORTGAGE INVST CORP	-	6.46	10/31/2049	SA	\$101.40	6.36%	245,000	TD	\$68.07	-	-	-	#VALUE!	10/31/2007	#N/A N Ap	10/31/2007	\$100.00
THUNDER ENERGY TRUST	THY.DB	7.25	4/30/2011	SA	\$93.76	9.01%	18,000	THY-U	\$6.14	85.47	11.7	52.48	78.66%	4/5/2006	Maturity	4/30/2009	\$105.00
TRUE ENERGY TRUST	TUI.DB	7.5	6/30/2011	SA	\$94.50	9.01%	100,000	TUI-U	\$7.74	62.5	16	48.38	95.33%	6/15/2006	Maturity	6/30/2009	\$105.00
VAULT ENERGY TRUST	VNG.DB	8	6/30/2010	SA	\$101.00	7.67%	40,000	VNG-U	\$5.53	86.9566	11.5	48.09	110.02%	6/27/2005	Maturity	-	-
VAULT ENERGY TRUST	VNG.DB.A	7.2	5/31/2011	SA	\$94.50	8.72%	25,000	VNG-U	\$5.53	95.2381	10.5	52.67	79.42%	5/2/2006	Maturity	5/31/2009	\$105.00
WELTON ENERGY CORP	WLT.DB	8	1/15/2009	Q	\$98.50	8.81%	30,000	WLT CA	\$0.93	645	1.55	59.99	64.19%	2/27/2006	Maturity	-	-
GEORGE WESTON LTD.	WN.DB	3	6/30/2023	SA	\$87.00	4.09%	10,000	DTC	\$9.25	95.2381	10.5	88.1	-1.25%	10/29/1998	Maturity	2/5/2007	\$100.00
WESTFIELD REAL ESTATE	-	7.75	8/4/2010	SA	\$112.00	4.13%	-	WFD-U	\$16.16	0.7937	12.599	128.26	-12.68%	8/5/2006	12/20/2010	8/4/2007	\$100.00
WESTFIELD REAL ESTATE	-	7.5	11/9/2010	SA	\$100.00	7.50%	-	WFD-U	\$16.16	0.7407	13.501	119.7	-16.46%	11/9/2007	Maturity	-	-
WESTFIELD REAL ESTATE	WFD.DB.C	6.25	5/31/2013	SA	\$101.50	5.96%	10,000	WFD-U	\$16.16	57.971	17.25	93.68	8.35%	5/31/2006	Maturity	5/31/2011	\$100.00
WHITEROCK REIT	-	8	6/29/2010	SA	\$115.00	3.42%	-	WRK-U	\$13.27	98.0392	102	13.01	783.94%	6/29/2005	Maturity	-	-
WHITEROCK REIT	-	6.3	12/31/2011	SA	\$110.00	4.07%	40,000	WRK-U	\$13.27	72.7	13.755	96.47	14.03%	12/8/2006	Maturity	12/31/2010	\$100.00
WESTERN CANADIAN COAL	WTN.DB	7.5	3/24/2011	SA	\$88.00	11.12%	95,000	WTN	\$2.08	250	4	52	69.23%	3/23/2006	Maturity	-	-
YPG HOLDINGS INC	YPG.DB	5.5	8/1/2011	SA	\$100.50	5.37%	140,000	YLO-U	\$12.96	50	20	64.8	55.09%	7/7/2006	Maturity	8/1/2010	\$100.00

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