

SECONDARY MUNICIPAL BONDS

Today: 22-Feb-18

Settlement: 26-Feb-18

*Prices and quantity are subject to change without notice

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD
62627XAH3	25,000	MUNICIPALITY ST PROSPER	1.60	5/19/2018	100.24	0.53
62628RAE2	35,000	TOWN OF BEAUMONT	2.10	5/22/2018	100.37	0.52
62626RCX0	15,000	ILES DE LA MADELEINE	2.25	5/29/2018	100.42	0.60
79079CAS2	20,000	ST JOSEPH DE BEAUCE	2.20	5/29/2018	100.40	0.63
51938CWX7	36,000	VILLE DE LAVAL	1.80	6/18/2018	100.38	0.55
891288DA7	557,000	CITY OF TORONTO CANADA	4.95	6/27/2018	101.43	0.61
747874KB0	7,000	QUEBEC CITY	2.25	6/27/2018	100.51	0.70
79372PCU0	3,000	ST AGATHE-DES-MONTS	2.25	7/3/2018	100.45	0.97
50509HBU6	20,000	VILLE DE LA SARRE	2.40	7/16/2018	100.52	1.05
38519HC53	20,000	GRANBY	2.00	7/22/2018	100.36	1.10
11481CYQ5	3,000	VILLE DE BROSSARD	2.35	7/31/2018	100.51	1.16
60459CHX4	5,000	CITY OF MIRABEL	2.35	7/31/2018	100.51	1.16
15807HQX6	8,000	CHAMBLY VILLE	1.95	8/19/2018	100.33	1.26
09738PDU5	20,000	BOIS-DES-FILION	2.50	8/27/2018	100.60	1.29
88135BLC0	27,000	TERREBONNE (VILLE)	2.80	9/11/2018	100.77	1.35
281173DM3	20,000	EDMONTON ALBERTA CANADA	8.50	9/14/2018	103.98	1.11
68919FRX3	10,000	OTTAWA-CARLETON REG MUNI	5.88	9/14/2018	102.56	1.12
79377ARR9	20,000	SALABERRY DE VALLEYFIELD	3.00	10/2/2018	100.93	1.42
08056CVQ9	41,000	BELOEIL VILLE	2.85	10/15/2018	100.86	1.47
16342RCB7	17,000	MUNI OF CHELSEA CANADA	2.90	10/22/2018	100.90	1.50
89689HZM8	50,000	CITY OF TROIS-RIVIERES	2.85	10/23/2018	100.87	1.50
582294BA1	13,000	MUNI DE MCMASTERVILLE	2.75	11/5/2018	100.83	1.53
79014DD55	40,000	VILLE DE SAINT JEROME	2.75	11/6/2018	100.83	1.54
48590ESR6	16,000	ADMIN REGIONALE KATIVIK	2.70	11/6/2018	100.79	1.54
16179ARS9	11,000	CITY OF CHATEAUGUAY	2.60	11/8/2018	100.73	1.54
835829FQ0	48,000	VILLE DE SOREL-TRACY	2.65	11/20/2018	100.77	1.58
61483ZBD1	37,000	CITY OF MONTREAL PACKAGE	6.00	12/1/2018	103.59	1.24
747874MZ5	20,000	QUEBEC CITY	1.55	12/8/2018	100.12	1.39
79287BAK9	41,000	ST PAUL DE MONTMINY MUNI	2.70	12/10/2018	100.78	1.69
36786BAL3	20,000	VILLE DE GATINEAU	2.55	12/11/2018	100.71	1.64
38519HB47	11,000	GRANBY	2.65	12/18/2018	100.80	1.65
79015KQL9	23,000	SAINT-JEAN-SUR-RICHELIEU	2.60	12/18/2018	100.76	1.65
792164BU8	15,000	ST MARC DES CARRIERES	1.75	1/25/2019	100.03	1.72
54418CDX1	15,000	VILLE DE LORRAINE	2.55	1/28/2019	100.75	1.72
747874FC4	83,000	QUEBEC CITY	5.15	2/19/2019	103.48	1.56
03182BKC2	5,000	AMOS VILLE	2.50	2/19/2019	100.72	1.76
61458TDH5	50,000	MONTMAGNY VILLE	2.50	2/19/2019	100.72	1.76
75902MAE2	1,000	INT D'AQUEDUC CHATEAUGAU	2.60	2/25/2019	101.07	1.51
78931BAQ8	50,000	ST EPHREM DE BEAUCE	2.60	2/25/2019	101.07	1.51
92716VAQ6	41,000	TEMISCOUATA SUR LE LAC	2.50	3/18/2019	100.96	1.58
747874LB9	10,000	QUEBEC CITY	2.25	4/8/2019	100.93	1.40
732636BA2	24,000	MUNI OF PONTIAC CANADA	2.45	4/22/2019	100.92	1.64

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD
89689HZT3	20,000	CITY OF TROIS-RIVIERES	2.45	4/23/2019	100.92	1.64
98704CQD1	20,000	REGIONAL MUNI OF YORK	5.00	4/29/2019	104.22	1.35
747874FJ9	80,000	QUEBEC CITY	5.00	5/6/2019	104.14	1.48
761032FA4	33,000	RESEAU DE TRANSPORT CAPI	5.05	5/13/2019	104.00	1.69
626209JG6	140,000	BRIT COL MUNI FIN AUTH	4.88	6/3/2019	104.45	1.32
747874LH6	3,000	QUEBEC CITY	2.10	6/10/2019	100.72	1.53
51938CWY5	28,000	VILLE DE LAVAL	2.10	6/18/2019	100.79	1.49
50354CGE4	7,000	LA MALBAIE	2.35	9/23/2019	100.70	1.89
51938CTT0	24,000	VILLE DE LAVAL	4.35	11/4/2019	104.42	1.68
787078HH0	10,000	SAGUENAY VILLE	4.25	11/18/2019	103.86	1.96
266717AA5	51,000	DURHAM DISTR SCH BOARD	6.75	11/19/2019	108.33	1.82
793730BR2	6,000	ST ANSELME CANADA	2.40	11/19/2019	100.75	1.96
94180CPP7	70,000	REG MUNI OF WATERLOO	3.75	11/30/2019	103.51	1.71
614853CJ6	187,000	CITY OF MONTREAL	5.45	12/1/2019	106.66	1.60
833659BL8	20,000	SOCIETE TRANS MONTREAL	5.00	12/1/2019	105.20	1.98
921577RC8	27,000	CITY OF VANCOUVER	4.90	12/2/2019	105.63	1.65
891288DB5	10,000	CITY OF TORONTO CANADA	4.50	12/2/2019	104.90	1.67
36786B5R6	77,000	VILLE DE GATINEAU	4.25	12/2/2019	103.91	1.98
82349E5S2	15,000	VILLE DE SHERBROOKE	2.20	12/10/2019	100.38	1.98
747874FW0	159,000	QUEBEC CITY	4.35	12/16/2019	104.57	1.76
47983BTK3	3,000	VILLE DE JOLIETTE	2.20	12/16/2019	100.37	1.99
88135BJN9	30,000	TERREBONNE (VILLE)	4.35	12/16/2019	104.14	2.00
792164BV6	15,000	ST MARC DES CARRIERES	2.00	1/25/2020	99.92	2.04
08585CBP3	29,000	VILLE DE BERTHIERVILLE	1.65	2/18/2020	99.22	2.05
66975PFA9	7,000	NOTRE DAME DES PRAIRIES	1.85	5/12/2020	99.62	2.03
62620DAA9	15,000	BRIT COL MUNI FIN AUTH	4.45	6/1/2020	106.05	1.71
921577RD6	45,000	CITY OF VANCOUVER	4.50	6/1/2020	106.03	1.77
10139EQH8	10,000	BOUCHERVILLE MUNICIPALTY	4.50	7/8/2020	105.51	2.10
09281BLV6	8,000	CITY OF BLAINVILLE	4.25	7/20/2020	104.99	2.10
26230BUD2	1,000	CITY OF DRUMMONDVILLE	2.10	7/28/2020	99.99	2.10
78764KBF3	9,000	MUNI OF ST BRUNO CANADA	2.15	7/28/2020	100.10	2.11
36786B6D6	3,000	VILLE DE GATINEAU	4.00	9/8/2020	104.54	2.14
75889PDL3	130,000	LA RAIM	2.35	10/14/2020	100.44	2.18
83740TAA5	23,000	SOUTH COAST BRIT COL TRA	3.80	11/2/2020	104.83	1.94
94180CQE1	99,000	REG MUNI OF WATERLOO	3.25	11/21/2020	103.26	2.02
763299BF0	5,000	CITY OF RICHELIEU CANADA	2.20	12/21/2020	99.92	2.23
68956CFA7	5,000	OTTERBURN PARK (VILLE)	2.20	12/21/2020	99.92	2.23
648862CV0	40,000	NEW TECUMSETH CAN	4.40	3/23/2021	106.58	2.17
82349E3U9	3,000	VILLE DE SHERBROOKE	4.15	4/13/2021	105.55	2.30
98704CQR0	26,000	REGIONAL MUNI OF YORK	4.00	6/30/2021	106.11	2.10
891288AE2	23,000	CITY OF TORONTO CANADA	6.80	7/26/2021	115.29	2.13
89689HYH0	4,000	CITY OF TROIS-RIVIERES	4.00	10/4/2021	105.47	2.40
79377AQS8	3,000	SALABERRY DE VALLEYFIELD	4.00	10/4/2021	105.47	2.40
921577RE4	474,000	CITY OF VANCOUVER	3.45	12/2/2021	104.54	2.19
626209JK7	10,000	BRIT COL MUNI FIN AUTH	3.35	6/1/2022	104.84	2.15
642813ED7	14,000	NEW BRUNS MUNI FIN CORP	3.10	6/14/2022	102.81	2.41
51938CWF6	5,000	VILLE DE LAVAL	3.30	6/27/2022	103.99	2.33
11481CYR3	15,000	VILLE DE BROSSARD	3.50	7/31/2023	104.26	2.65
05675AMX5	13,000	VILLE DE BAIE-COMEAU	3.60	8/28/2023	104.77	2.66
626209JL5	29,000	BRIT COL MUNI FIN AUTH	3.75	9/26/2023	107.00	2.40
79014DE47	10,000	VILLE DE SAINT JEROME	3.65	2/5/2024	104.92	2.75
36786BAU3	5,000	VILLE DE GATINEAU	3.25	7/8/2024	102.63	2.80
79014DF20	7,000	VILLE DE SAINT JEROME	3.35	9/30/2024	103.14	2.82
626209HG8	3,000	BRIT COL MUNI FIN AUTH	5.35	12/2/2024	116.80	2.62
48590ETL8	6,000	ADMIN REGIONALE KATIVIK	3.25	12/3/2024	102.35	2.87
614852PH8	69,000	CITY OF MONTREAL	3.00	9/1/2025	101.75	2.74
626209JC5	22,000	BRIT COL MUNI FIN AUTH	4.95	12/1/2027	117.86	2.84
914764AA3	3,000	UNIV OF ONT INST OF TECH	6.35	10/15/2034	125.96	3.16

CORPORATE STRIPS

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CUSIP	FACE VALUE	ISSUER	MATURITY	PRICE	YIELD
53948ZFN1	11,000	LOBLAW CPN STRIP	5/23/2019	97.52	2.04
68308ZYS1	81,000	OHYD 11/2 20-STRIP	5/27/2019	98.15	1.50
74815ZF64	54,000	Q GENERIC STRIP	6/1/2019	98.26	1.40
077906HC2	9,000	BCE COUPON STRIP	6/1/2019	97.62	1.92
68323ZUJ0	114,000	ONTARIO PROV GEN STRIP	6/2/2019	98.23	1.42
077906MP7	6,000	BCE COUPON STRIP	6/15/2019	97.52	1.94
78460ZAU5	7,000	SNC-LAVALIN PRIN STRIP	7/3/2019	97.35	2.00
68323ZGG8	23,000	ONT 91/2 22-STRIP	7/13/2019	97.82	1.61
44882ZTB9	74,000	QHEL INT STRIP	7/16/2019	97.90	1.54
74810ZCE5	12,000	Q GENERIC STRIP	7/16/2019	97.78	1.63
66990ZAY1	8,000	NS POWER INC CPN STRIP	7/25/2019	97.64	1.70
39192ZFM5	30,000	GREATER TORONTO CPN STRP	8/2/2019	97.60	1.70
68309ZFH5	121,000	OHYD GENERIC STRIP	8/6/2019	97.68	1.63
68325ZGF8	26,000	ONTARIO PROV GEN STRIP	8/7/2019	97.67	1.64
44881ZLN2	112,000	QHEL 11 20-STRIP	8/15/2019	97.76	1.55
44882ZQX4	12,000	QHEL INT STRIP	8/26/2019	97.64	1.60
65130ZHR2	14,000	NFLAB COUPON STRIP	8/27/2019	97.40	1.76
53946ZBS6	5,000	LOBLAWS COS CPN STRIP	9/1/2019	96.92	2.08
11069ZCZ8	16,000	BRCOL 10.6 20-STRIP	9/5/2019	97.61	1.60
56346ZKX4	64,000	MP GENERIC STRIP	9/5/2019	97.56	1.63
74815Z3V2	12,000	QUEBEC PROVINCE STRIP	9/21/2019	97.40	1.69
68308ZF78	56,000	OHYD GENERIC STRIP	10/1/2019	97.36	1.69
74812ZYN9	14,000	Q GENERIC STRIP	10/1/2019	97.33	1.71
82028ZBH0	154,000	SHAW COMM RESID STRIP	10/1/2019	96.92	1.97
68323ZWY1	27,000	ONTARIO PROV GEN STRIP	11/3/2019	97.16	1.72
89348ZBY1	1,000,000	TRANSALTA CORP PRIN STRP	11/18/2019	95.25	2.84
74815ZF72	39,000	Q GENERIC STRIP	12/1/2019	97.16	1.64
61484ZTG4	106,000	MONTREAL CITY PRIN STRIP	12/1/2019	97.10	1.68
61484ZLM9	13,000	MONTREAL QUE CPN STRIP	12/1/2019	97.01	1.73
68323ZUJ6	129,000	ONTARIO PROV GEN STRIP	12/2/2019	97.16	1.64
78007ZGB1	136,000	ROYAL BANK RESIDUAL STRP	12/6/2019	96.55	1.99
66980ZGR2	154,000	NS POWER FINAN CPN STRIP	1/10/2020	96.56	1.88
66980ZGS0	16,000	NOVA SCOTIA PRIN STRIP	1/10/2020	96.34	2.00
68323ZGH6	37,000	ONT 91/2 22-STRIP	1/13/2020	96.54	1.88
80386ZFU6	10,000	SASKATCHEWAN CPN STRIP	2/4/2020	96.55	1.82
68325ZGG6	56,000	ONTARIO PROV GEN STRIP	2/7/2020	96.38	1.90
44881ZLP7	85,000	QHEL COUPON STRIP	2/15/2020	96.50	1.82
40392ZBF0	15,000	H&R REAL EST PRIN STRIP	3/2/2020	95.44	2.33
40392ZBE3	5,000	H&R REIT CPN STRIP	3/2/2020	95.44	2.33
11069ZDA2	48,000	BRCOL 10.6 20-STRIP	3/5/2020	96.62	1.71
56346ZKY2	50,000	MP GENERIC STRIP	3/5/2020	96.52	1.76
68323ZKN8	49,000	ONTARIO PROV GEN STRIP	3/8/2020	96.44	1.80
683078FC8	43,000	ONTARIO ELECTRICITY FIN	4/11/2020	96.21	1.83
65134ZRW6	96,000	NF PROV GEN STRIP	4/17/2020	96.04	1.90
44811ZDX4	17,000	HYDRO ONE STRIP	4/22/2020	96.03	1.89
11066ZQG8	5,000	BRCOL GENERIC STRIP	5/15/2020	96.08	1.81
89352ZGJ2	7,000	TRANS-CANADA PIPE STRIP	5/20/2020	94.95	2.34
68308ZYU6	94,000	ONTARIO HYDRO CPN STRIP	5/27/2020	95.87	1.88
74815ZF80	177,000	Q GENERIC STRIP	6/1/2020	96.14	1.75
68323ZUK3	974,000	ONTARIO PROV GEN STRIP	6/2/2020	96.14	1.75
11066ZSJ0	15,000	BRCOL GENERIC STRIP	6/4/2020	95.94	1.83
11069ZMJ3	206,000	BRCOL GENERIC STRIP	6/9/2020	96.02	1.79
37252ZAV1	52,000	GENWORTH CAN PRN STP	6/15/2020	94.10	2.66
06414ZCU1	101,000	BANK OF NOVA SCOTIA	6/20/2020	95.81	1.86
30390ZAV9	248,000	FAIRFAX FINANCIAL HLDGS	6/22/2020	94.39	2.51
68323ZGJ2	8,000	ONT 91/2 22-STRIP	7/13/2020	95.55	1.92
66983ZHF4	45,000	NOVA SCOTIA CPN STRIP	7/30/2020	95.56	1.88
68325ZGH4	46,000	ONTARIO PROV GEN STRIP	8/7/2020	95.38	1.94
44881ZLQ5	261,000	QHEL COUPON STRIP	8/15/2020	95.60	1.83
65130ZHT8	21,000	NFLAB HYDRO GEN STRIP	8/27/2020	95.04	2.04
11069ZDB0	36,000	BRCOL 10.6 20-STRIP	9/5/2020	95.35	1.90
56346ZKZ9	36,000	MP GENERIC STRIP	9/5/2020	95.28	1.93
68323ZKP3	77,000	ONTARIO PROV GEN STRIP	9/8/2020	95.18	1.96
64285ZWP5	53,000	NEW BRUN GENERIC CPN STP	9/26/2020	95.06	1.98
05571ZAU4	32,000	BROOKFIELD RENEW PRIN ST	10/13/2020	93.97	2.38
44884ZCG4	37,000	HYD-QUEBEC COUPON STRIP	10/15/2020	95.00	1.96
68304ZCZ3	34,000	ONT HYDRO GENERIC STRIP	10/15/2020	94.93	1.99
44811ZDY2	9,000	HYDRO ONE STRIP	10/22/2020	94.84	2.01
19238ZAV8	64,000	COGECO CABLE PRN STRP	11/16/2020	93.22	2.60
53948ZFR2	13,000	LOBLAWS COS CPN STRIP	11/23/2020	92.96	2.68
89348ZEL6	500,000	TRANSALTA CORP PRIN STRP	11/25/2020	91.86	3.12

CUSIP	FACE VALUE	ISSUER	MATURITY	PRICE	YIELD
89117ZBR5	6,000	TORONTO DOMINION STRIP	11/26/2020	93.77	2.36
11068ZBL1	31,000	BRCOL GENERIC STRIP	11/30/2020	94.75	1.97
74815ZF98	69,000	Q GENERIC STRIP	12/1/2020	94.85	1.92
68323ZUL1	28,000	ONTARIO PROV GEN STRIP	12/2/2020	94.85	1.92
11066ZMU1	18,000	BRITISH COLUMBIA PROV CT	12/18/2020	94.73	1.94
13606ZCM3	16,000	CM GENERIC STRIP	1/7/2021	93.22	2.47
68323ZGK9	23,000	ONT 91/2 22-STRIP	1/13/2021	94.31	2.05
74810ZCH8	18,000	Q GENERIC STRIP	1/16/2021	94.24	2.07
68309ZFL6	32,000	OHYD GENERIC STRIP	2/6/2021	94.14	2.06
44882ZVA8	85,000	QHEL GENERIC STRIP	2/15/2021	94.34	1.97
68309ZTY3	18,000	OHYD GENERIC STRIP	2/18/2021	94.05	2.07
66980ZKL0	6,000	NS POWER FINAN CPN STRIP	2/26/2021	93.75	2.16
13508ZH28	100,000	CANADA GENERIC RESIDUAL	3/15/2021	94.95	1.71
74812ZYR0	19,000	Q GENERIC STRIP	4/1/2021	93.70	2.11
683078FD6	191,000	ONTARIO ELECTRICITY FIN	4/11/2021	93.63	2.12
07814ZCN1	103,000	BCE RESIDUAL STRIP	4/15/2021	92.82	2.39
65134ZRY2	6,000	NF PROV GEN STRIP	4/17/2021	93.40	2.19
68323ZXB0	17,000	ONTARIO PROV GEN STRIP	5/3/2021	93.51	2.12
30390ZCK1	45,000	FAIRFAX FINANCIAL HLDGS	5/25/2021	90.64	3.05
68309ZB71	7,000	ONTARIO HYDRO GEN STRIP	5/26/2021	93.36	2.13
74815ZG22	5,000	Q GENERIC STRIP	6/1/2021	93.62	2.03

CUSIP	FACE VALUE	ISSUER	MATURITY	PRICE	YIELD
68323ZUM9	161,000	ONTARIO PROV GEN STRIP	6/2/2021	93.61	2.03
11069ZML8	28,000	BRITISH COLUMBIA PROV CT	6/9/2021	93.44	2.08
11071ZDG5	13,000	TELUS COMM RESIDUAL STRI	6/19/2021	91.86	2.58
68323ZGL7	5,000	ONT 91/2 22-STRIP	7/13/2021	92.99	2.16
44884ZFN6	8,000	HYD-QUEBEC COUPON STRIP	7/15/2021	93.06	2.14
74167ZXQ4	13,000	PRINCE EDW ISL GEN STRIP	7/29/2021	93.02	2.13
68309ZFM4	8,000	OHYD GENERIC STRIP	8/6/2021	92.83	2.17
65130ZHV3	80,000	NFLAB COUPON STRIP	8/27/2021	92.39	2.27
56346ZLB1	34,000	MP GENERIC STRIP	9/5/2021	92.73	2.16
68323ZKR9	7,000	ONTARIO PROV GEN STRIP	9/8/2021	92.58	2.20
74815Z3Z3	21,000	QUEBEC PROVINCE STRIP	9/21/2021	92.44	2.22
00126ZAW1	10,000	AGT LTD COUPON STRIP	9/22/2021	91.10	2.63
68304ZDB5	30,000	ONT HYDRO GENERIC STRIP	10/15/2021	92.30	2.22
68309ZB89	19,000	ONTARIO HYDRO GEN STRIP	11/26/2021	91.98	2.24
11068ZBM9	5,000	BRCOL GENERIC STRIP	11/30/2021	92.16	2.19
74815ZG30	38,000	Q GENERIC STRIP	12/1/2021	92.28	2.15
66983ZLN2	88,000	NOVA SCOTIA CPN STRIP	12/1/2021	92.12	2.19
61484ZLR8	81,000	MONTREAL QUE CPN STRIP	12/1/2021	91.55	2.36
14007ZCP9	120,000	CAPTL DESJ PRN STRP	12/15/2021	90.74	2.57
11066ZMW7	40,000	BRCOL GENERIC STRIP	12/18/2021	92.15	2.16
68308ZN61	15,000	ONTARIO HYDRO GEN STRIP	12/22/2021	91.82	2.25
68323ZGM5	10,000	ONT 91/2 22-STRIP	1/13/2022	91.54	2.29
44882ZTG8	19,000	QHEL GENERIC STRIP	1/16/2022	91.64	2.26
74810ZCK1	28,000	Q GENERIC STRIP	1/16/2022	91.47	2.31
74167ZXR2	20,000	PRINCE EDW ISL GEN STRIP	1/29/2022	91.05	2.40
68325ZGL5	20,000	ONTARIO PROV GEN STRIP	2/7/2022	91.34	2.31
19238ZBQ8	17,000	COGECO CABLE PRN STRP	2/14/2022	89.20	2.90
44882ZVC4	17,000	QHEL GENERIC STRIP	2/15/2022	91.65	2.21
00126ZAX9	23,000	AGT LTD COUPON STRIP	3/22/2022	90.07	2.59
06414ZJB6	93,000	BANK NOVA SCOT PRIN STRP	3/30/2022	89.30	2.79
53948ZFU5	36,000	LOBLAWS COS CPN STRIP	5/23/2022	89.12	2.74
74815ZG48	92,000	Q GENERIC STRIP	6/1/2022	91.08	2.20
68323ZUP2	33,000	ONTARIO PROV GEN STRIP	6/2/2022	91.07	2.21
11066ZSN1	6,000	BRITISH COLUMBIA	6/4/2022	90.94	2.24
44882ZTH6	7,000	QHEL GENERIC STRIP	7/16/2022	90.44	2.30
74810ZCL9	19,000	Q CPN STRIP	7/16/2022	90.24	2.35
64285ZSS4	9,000	NEW BRUN GENERIC CPN STP	7/27/2022	90.19	2.35
44882ZVD2	38,000	QHEL GENERIC STRIP	8/15/2022	90.42	2.27
68309ZUB1	18,000	ONTARIO HYDRO CPN STRIP	8/18/2022	90.03	2.36
11069ZQN0	8,000	BRITISH COLUMBIA PROV	8/19/2022	90.42	2.26
64285ZW77	22,000	NEW BRUN GENERIC CPN STP	9/26/2022	89.78	2.37
30390ZDG9	9,000	FAIRFAX FINANCIAL HLDGS	10/14/2022	85.67	3.37
01626ZBF0	5,000	ALI COUCHE TARD PRIN STP	11/1/2022	87.37	2.91
53948ZV3	10,000	LOBLAWS COS CPN STRIP	11/23/2022	87.45	2.85
74815ZG55	213,000	Q GENERIC STRIP	12/1/2022	89.70	2.30
68323ZUQ0	33,000	ONTARIO PROV GEN STRIP	12/2/2022	89.60	2.32
74810ZCM7	62,000	Q GENERIC STRIP	1/16/2023	88.85	2.43
68325ZGN1	5,000	ONTARIO PROV GEN STRIP	2/7/2023	88.72	2.43
68323ZKU2	5,000	ONTARIO PROV GEN STRIP	3/8/2023	88.44	2.46
30390ZEU7	6,000	FAIRFAX FINANCIAL HLDGS	3/22/2023	83.94	3.49
11258ZDE5	10,000	BRKFLD ASSET MAN PRIN ST	3/31/2023	85.84	3.02
11066ZGT1	15,000	BRCOL GENERIC STRIP	5/19/2023	88.22	2.41
74815ZG63	25,000	Q GENERIC STRIP	6/1/2023	88.14	2.41
66983ZLR3	17,000	NOVA SCOTIA CPN STRIP	6/1/2023	87.93	2.46
68323ZUR8	990,000	ONTARIO PROV GEN STRIP	6/2/2023	88.33	2.37
06414ZDA4	15,000	BANK OF NOVA SCOTIA	6/20/2023	88.24	2.37

CUSIP	FACE VALUE	ISSUER	MATURITY	PRICE	YIELD
44882ZVF7	132,000	QHEL GENERIC STRIP	8/15/2023	87.52	2.45
11069ZA31	21,000	BRITISH COLUMBIA PROV CT	8/23/2023	87.47	2.45
68323ZKV0	13,000	ONTARIO PROV GEN STRIP	9/8/2023	86.88	2.56
74815Z4D1	9,000	QUEBEC PROVINCE STRIP	9/21/2023	86.71	2.58
65134ZSD7	11,000	NF PROV GEN STRIP	10/17/2023	86.18	2.66
53948ZCS3	7,000	LOBLAWS COS CPN STRIP	11/23/2023	84.60	2.94
74815ZG71	57,000	Q GENERIC STRIP	12/1/2023	86.72	2.49
68323ZUS6	111,000	ONTARIO PROV GEN STRIP	12/2/2023	86.70	2.49
11066ZSR2	5,000	BRCOL GENERIC STRIP	12/4/2023	86.67	2.50
68323ZYP8	21,000	ONTARIO PROV GEN STRIP	1/13/2024	85.81	2.62
44882ZVG5	57,000	QHEL GENERIC STRIP	2/15/2024	86.04	2.53
37252ZBQ1	40,000	GENWORTH CAN PRN STP	4/1/2024	78.97	3.91
683078FG9	6,000	ONTARIO ELECTRICITY FIN	4/11/2024	85.11	2.65
68323ZUT4	30,000	ONTARIO PROV GEN STRIP	6/2/2024	85.26	2.56
44882ZVH3	86,000	QHEL GENERIC STRIP	8/15/2024	84.62	2.60
00126ZBC4	15,000	AGT LTD COUPON STRIP	9/22/2024	82.26	3.00
74815ZG97	13,000	Q GENERIC STRIP	12/1/2024	83.79	2.63
68323ZUU1	110,000	ONTARIO PROV GEN STRIP	12/2/2024	83.78	2.63
68323ZYR4	9,000	ONTARIO PROV GEN STRIP	1/13/2025	82.84	2.76
44882ZVJ9	136,000	QHEL GENERIC STRIP	2/15/2025	83.11	2.67
56346ZLJ4	5,000	MP GENERIC STRIP	3/5/2025	82.53	2.75
89348ZDK9	20,000	TRANSALTA CORP CPN STRIP	4/22/2025	74.20	4.22
68323ZKK0	5,000	ONTARIO PROV GEN STRIP	5/3/2025	81.85	2.81
89117ZCB9	250,000	TD PRINCIPAL STRIP	5/26/2025	80.11	3.08
89117ZCA1	6,000	TORONTO DOMINION STRIP	5/26/2025	79.82	3.14
13508ZB50	6,000	CANADA GENERIC RESIDUAL	6/1/2025	85.63	2.15
68323ZUV9	46,000	ONTARIO PROV GEN STRIP	6/2/2025	82.20	2.72
65134ZPD0	17,000	NF PROV GEN STRIP	7/7/2025	80.82	2.91
44882ZTP8	13,000	QHEL GENERIC STRIP	7/16/2025	81.45	2.80
39192ZF26	36,000	GREATER TORONTO CPN STRP	8/2/2025	81.34	2.80
44882ZVK6	62,000	QHEL GENERIC STRIP	8/15/2025	81.60	2.74
89349ZBD6	55,000	TRANSALTA CORP CPN STRIP	11/15/2025	72.42	4.23
68323ZFF9	78,000	ONTARIO PROV GEN STRIP	12/2/2025	80.80	2.76
29252ZCE4	389,000	ENBRIDGE CPN STRIP	12/11/2025	78.02	3.21
68323ZYT0	5,000	ONTARIO PROV GEN STRIP	1/13/2026	79.78	2.89
11258ZEF1	5,000	BRKFLD ASSET MAN PRIN ST	1/28/2026	75.45	3.59
44882ZVL4	17,000	QHEL GENERIC STRIP	2/15/2026	80.12	2.80
64285ZXA7	23,000	NEW BRUN GENERIC CPN STP	3/26/2026	78.98	2.94
683078FJ3	6,000	ONTARIO ELECTRICITY FIN	4/11/2026	79.10	2.91
68323ZXM6	7,000	ONTARIO PROV GEN STRIP	5/3/2026	78.88	2.92
68323ZA74	16,000	ONTARIO PROV GEN STRIP	6/2/2026	79.31	2.82
44882ZVM2	138,000	QHEL GENERIC STRIP	8/15/2026	78.77	2.84
68323ZK81	13,000	ONTARIO PROV GEN STRIP	6/2/2027	76.53	2.91
68323ZYW3	6,000	ONTARIO PROV GEN STRIP	7/13/2027	75.52	3.02
68323Z4W6	41,000	ONTARIO PROV GEN STRIP	12/2/2027	75.32	2.92
13606ZDB6	8,000	CANADIAN IMPERIAL BANK	1/7/2028	69.91	3.66
53946ZNZ7	178,000	LOBLAW-RES STRIP	2/9/2028	66.88	4.08
44882ZVQ3	10,000	QHEL GENERIC STRIP	2/15/2028	74.66	2.95
683078FL8	30,000	ONTARIO ELECTRICITY FIN	4/11/2028	74.63	2.91
89348ZDR4	37,000	TRANSALTA CORP CPN STRIP	4/22/2028	59.47	5.19
68323Z4X4	1,000,000	ONTARIO PROV GEN STRIP	6/2/2028	74.83	2.85
74815ZH96	59,000	Q GENERIC STRIP	12/1/2028	73.72	2.85
68323Z4Y2	12,000	ONTARIO PROV GEN STRIP	12/2/2028	73.72	2.85
65130ZJX7	19,000	NFLAB COUPON STRIP	2/27/2029	71.56	3.06
077906YC3	24,000	BCE COUPON STRIP	5/1/2029	64.24	4.00
89348ZDV5	70,000	TRANSALTA CORP PRIN STRP	10/22/2029	50.14	6.01
68323Z2B8	5,000	ONTARIO PROV GEN STRIP	1/13/2030	69.98	3.03
56346ZLU9	44,000	MP GENERIC STRIP	3/5/2030	69.86	3.01
68323Z5C9	52,000	ONTARIO PROV GEN STRIP	12/2/2030	69.03	2.92
13607ZDK5	8,000	CM GENERIC RESIDUAL	5/15/2031	62.02	3.65
74815ZJ60	79,000	Q GENERIC STRIP	6/1/2031	67.91	2.94
45824ZCH2	10,000	INTACT FINL CPN STRIP	11/23/2031	56.38	4.22
74815ZJ78	18,000	Q GENERIC STRIP	12/1/2031	66.86	2.95
077906ZY4	50,000	BCE Residual Strip	2/23/2032	55.81	4.21
56346ZVS3	23,000	MP GENERIC STRIP	9/5/2032	64.36	3.06
74815ZV58	18,000	Q GEN STRIP	12/1/2032	64.88	2.95
077906NT8	250,000	BCE RESIDUAL STRIP	12/15/2032	54.06	4.20
11066ZVP2	21,000	BRCOL GENERIC STRIP	12/18/2032	64.87	2.94
44882ZWB5	23,000	QHEL GENERIC STRIP	2/15/2033	63.66	3.04
73927ZBV0	7,000	POWER FINL PRIN STRIP	3/11/2033	54.13	4.12
68323Z5H8	54,000	ONTARIO PROV GEN STRIP	6/2/2033	62.99	3.05
68323Z5J4	5,000	ONTARIO PROV GEN STRIP	12/2/2033	62.01	3.05
11066ZVS6	16,000	BRCOL GENERIC STRIP	6/18/2034	61.04	3.05
44882ZWF6	107,000	QHEL GENERIC STRIP	2/15/2035	59.71	3.06
74815ZW24	10,000	Q GEN STRIP	6/1/2035	59.07	3.07
68323Z5M7	9,000	ONTARIO PROV GEN STRIP	6/2/2035	58.97	3.08
10549ZBV0	170,000	BRKFLD ASSET MAN PRIN ST	6/14/2035	46.85	4.43
82028ZDH8	15,000	SHAW COMM COUPON STRIP	11/9/2035	42.65	4.87
74815ZW32	8,000	Q GEN STRIP	12/1/2035	58.15	3.08
68323Z5N5	15,000	ONTARIO PROV GEN STRIP	12/2/2035	58.05	3.09
68323Z5P0	28,000	ONTARIO PROV GEN STRIP	6/2/2036	57.14	3.09
74815ZW57	8,000	Q GEN STRIP	12/1/2036	56.35	3.08
68323Z5Q8	25,000	ONTARIO PROV GEN STRIP	12/2/2036	56.25	3.09
68323Z5S4	15,000	ONTARIO PROV GEN STRIP	12/2/2037	54.41	3.10
82028ZDS4	300,000	SHAW COMM RESID STRIP	11/9/2039	33.81	5.06
07814ZGT4	31,000	BCE RESIDUAL STRIP	11/15/2041	31.67	4.91
13508ZZ70	100,000	CANADA GENERIC STRIP	12/1/2046	50.54	2.39
077906LC7	113,000	BCE RESIDUAL STRIP	12/1/2054	17.21	4.84

CORPORATE BONDS

Today: 22-Feb-18

Settlement: 26-Feb-18

*Prices and quantity are subject to change without notice

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
05590HAH0	38000	BMW CANADA INC	2.33	5/23/2018	100.44	0.50	31.00	CAN 4 1/4 18	A+	AH			
82509ZAF3	500000	SHOPPERS DRUG MART CORP	2.36	5/24/2018	100.42	0.63	45.00	CAN 4 1/4 18	BBB	BBB			
36158ZCA2	58000	GENERAL ELEC CAP CANADA	2.42	5/31/2018	100.46	0.64	40.00	CAN 4 1/4 18	A	N.A.			
14911ZAP6	4000	CATERPILLAR FIN SERV LTD	2.29	6/1/2018	100.44	0.61	34.00	CAN 4 1/4 18	A	A			
68214WAD0	1000	OMERS REALTY CORP	4.74	6/4/2018	101.1	0.65	33.00	CAN 4 1/4 18	AA+	AAA			
438121AB1	221000	HONDA CANADA FINANCE INC	2.35	6/4/2018	100.45	0.68	38.00	CAN 4 1/4 18	N.A.	AH			
68214WAG3	24000	OMERS REALTY CORP	2.498	6/5/2018	100.49	0.70	38.00	CAN 4 1/4 18	N.A.	AAL			
26153PAA2	120000	DREAM OFFICE REIT	3.424	6/13/2018	100.66	1.17	80.00	CAN 4 1/4 18	N.A.	BBBL			
293365AA0	103000	ENMAX CORP	6.15	6/19/2018	101.54	1.17	73.00	CAN 4 1/4 18	BBB+	AL			
56502ZAC1	300000	MANULIFE FINANCIAL CORP	5.505	6/26/2018	101.51	0.91	44.00	CAN 4 1/4 18	A	A			
47787ZAE2	100000	JOHN DEERE CANADA FND IN	2.65	7/16/2018	100.65	0.97	39.00	CAN 4 1/4 18	A	A			
13650JAE4	141000	CANADIAN REAL ESTATE INV	3.676	7/24/2018	101.06	1.08	48.00	CAN 4 1/4 18	N.A.	BBB /*			
01585PAA3	88000	ALGONQUIN POWER CO	5.5	7/25/2018	101.76	1.22	60.00	CAN 4 1/4 18	BBB	BBBL			
45834ZAB5	245000	INTER PIPELINE LTD	3.839	7/30/2018	101.11	1.23	59.00	CAN 4 1/4 18	BBB+	BBBH *			
07329VAL4	500000	BCIMC REALTY CORP	2.79	8/2/2018	100.82	0.90	25.00	CAN 4 1/4 18	N.A.	AA			
34527ABD1	500000	FORD CREDIT CANADA CO	3.7	8/2/2018	101.04	1.30	50.00	CAN 1 1/4 18	BBB	BBB			
833577AF6	250000	SOBEYS INC	3.52	8/8/2018	100.88	1.57	-		BB+	BBH			
633067XJ7	282000	NATIONAL BANK OF CANADA	2.794	8/9/2018	100.75	1.14	47.00	CAN 4 1/4 18	N.A.	AAL			Dep. Note
064149W37	83000	BANK OF NOVA SCOTIA	2.75	8/13/2018	100.72	1.20	36.00	CAN 1 1/4 18	N.A.	AA			Dep. Note
918423AG9	500000	VW CREDIT CANADA INC	2.8	8/20/2018	100.75	1.25	54.00	CAN 4 1/4 18	BBB+	BBBH			
07813ZBE3	500000	BELL CANADA	3.5	9/10/2018	101.11	1.40	49.00	CAN 1 1/4 18	BBB+	BBBH			
17310ZET4	514000	CITIGROUP FIN CANADA INC	6.25	9/12/2018	102.68	1.31	50.00	CAN 4 1/4 18	BBB+	A			MAPLE
06367VHF5	42000	BANK OF MONTREAL	3.21	9/13/2018	101.03	1.29	37.00	CAN 1 1/4 18	A+	AA			Dep. Note
UV8667007	1000000	MOLSON COORS INTL LP	2.25	9/18/2018	100.42	1.49	55.00	CAN 1 1/4 18	BBB-	BBBL			
05590HAK3	500000	BMW CANADA INC	2.33	9/26/2018	100.59	1.30	35.00	CAN 1 1/4 18	A+	AH			
56348ZAV7	500000	MANITOBA TELECOM SERVICE	4.59	10/1/2018	101.78	1.56	60.00	CAN 1 1/4 18	BBB+	BBBH			
87262KAA3	500000	TMX GROUP LTD	3.253	10/3/2018	101.09	1.42	46.00	CAN 1 1/4 18	N.A.	AH			
44810ZBJ8	1000000	HYDRO ONE INC	2.78	10/9/2018	100.9	1.31	33.00	CAN 1 1/4 18	A	AH			
13595Z4F0	1000000	CANADIAN IMPERIAL BANK	1.7	10/9/2018	100.19	1.39	41.00	CAN 1 1/4 18	A+	AA			Dep. Note
780086FX7	1000000	ROYAL BANK OF CANADA	2.89	10/11/2018	100.92	1.40	41.00	CAN 1 1/4 18	AA-	AA			Dep. Note
51925DAZ9	1000000	LAURENTIAN BANK OF CDA	3.278	10/15/2018	101.05	1.60	62.00	CAN 1 1/4 18	BBB /*	AL			Dep. Note
05573YAA9	318000	BROOKFIELD RENEWABLE PAR	5.25	11/5/2018	102.51	1.56	54.00	CAN 1 1/4 18	BBB+	BBBH			
25675TAA5	382000	DOLLARAMA INC	3.095	11/5/2018	101.03	1.58	57.00	CAN 1 1/4 18	N.A.	BBB			
94975ZBS4	1000000	WELLS FARGO CANADA CORP	2.78	11/15/2018	100.86	1.56	53.00	CAN 1 1/4 18	A-	AAL			
12801ZCJ5	500000	FEDERATION DES CAISSES	2.795	11/19/2018	100.95	1.47	44.00	CAN 1 1/4 18	A+	AA			Dep. Note
29250ZAH1	250000	ENBRIDGE PIPELINES INC	6.62	11/19/2018	103.6	1.61	57.00	CAN 1 1/4 18	BBB+	A			
892329AN3	1000000	TOYOTA CREDIT CANADA INC	2.8	11/21/2018	100.95	1.49	45.00	CAN 1 1/4 18	AA-	AAL			
92343ZAA3	1000	PEMBINA PIPELINE CORP	4	11/22/2018	101.71	1.65	61.00	CAN 1 1/4 18	BBB	BBB			
05590HAN7	500000	BMW CANADA INC	2.27	11/26/2018	100.58	1.48	44.00	CAN 1 1/4 18	A+	AH			
31943BBD1	250000	FIRST CAP REALTY INC	4.95	11/30/2018	102.43	1.70	65.00	CAN 1 1/4 18	N.A.	BBBH			
403925AG5	115000	H&R REAL ESTATE INVESTME	5	12/1/2018	102.4	1.81	75.00	CAN 1 1/4 18	N.A.	BBBH			
617577AA9	68000	MORGUARD CORPORATION	4.099	12/10/2018	101.69	1.92	85.00	CAN 1 1/4 18	N.A.	BBBL			
437376AA4	450000	HOME TRUST CO	3.4	12/10/2018	100.05	3.33	-		B+	BBL			
780086GH1	965000	ROYAL BANK OF CANADA	2.77	12/11/2018	100.95	1.55	49.00	CAN 1 1/4 18	AA-	AA			Dep. Note
136765AS3	1000000	CANADIAN WESTERN BANK	3.077	1/14/2019	101.17	1.73	64.00	CAN 1 1/4 18	N.A.	AL			Dep. Note

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
95751ZAJ2	162000	WESTCOAST ENERGY INC	5.6	1/16/2019	103.32		1.81	51.00	CAN 1 3/4 19	BBB+	AL		
02138ZAC7	500000	ALTAGAS LTD	4.55	1/17/2019	102.33		1.89	62.00	CAN 0 1/2 19	BBB	BBB *		
12657ZAG8	267000	CU INC	5.432	1/23/2019	103.36		1.68	38.00	CAN 1 3/4 19	A-	AH		
47787ZAY8	480000	JOHN DEERE CANADA FND IN	1.75	1/28/2019	100.1		1.64	34.00	CAN 1 3/4 19	A	A		
34527ABF6	500000	FORD CREDIT CANADA CO	2.939	2/19/2019	100.91		2.00	68.00	CAN 1 3/4 19	BBB	BBB		
14046ZAA7	184000	CAPITAL POWER CORP	4.85	2/21/2019	102.67		2.10	78.00	CAN 1 3/4 19	BBB-	BBBL		
14048ZAA5	99000	CAPITAL POWER PACKAGE BD	3.8	2/21/2019	101.46		2.29	20.00	CPXCN4.85 19	N.A.	N.A.		
29254ZAF1	153000	ENBRIDGE INCOME FUND	4.1	2/22/2019	102.09		1.96	64.00	CAN 1 3/4 19	BBB	BBBH		
07813ZBK9	500000	BELL CANADA	5.52	2/26/2019	103.91		1.56	49.00	CAN 1 3/4 19	BBB+	BBBH		
06367VQU2	800000	BANK OF MONTREAL	2.43	3/4/2019	100.95		1.48	41.00	CAN 1 3/4 19	A+	AA		Dep. Note
07329VAH3	500000	BCIMC REALTY CORP	2.96	3/7/2019	101.54		1.44	36.00	CAN 1 3/4 19	N.A.	AA		
55279QAA8	500000	MCAP COMMERCIAL LP	3.955	3/11/2019	101.55		2.43	135.00	CAN 1 3/4 19	N.A.	BBBL		
539481AH4	250000	LOBLAW COS LTD	3.748	3/12/2019	102.19		1.61	52.00	CAN 1 3/4 19	BBB	BBB		
775109BD2	500000	ROGERS COMMUNICATIONS IN	2.8	3/13/2019	101.25		1.58	50.00	CAN 1 3/4 19	BBB+	BBBu		
0641493J4	1000000	BANK OF NOVA SCOTIA	2.462	3/14/2019	100.98		1.51	42.00	CAN 1 3/4 19	N.A.	AA		Dep. Note
759480AF3	213000	RELIANCE LP	5.187	3/15/2019	103.34		1.95	85.00	CAN 1 3/4 19	BBB-	BBBL		
04315LAH8	392000	ARTIS REAL ESTATE	3.753	3/27/2019	101.75		2.10	100.00	CAN 1 3/4 19	N.A.	BBBL		
891145N42	1000000	TORONTO-DOMINION BANK	2.447	4/2/2019	101.01		1.51	40.00	CAN 1 3/4 19	AA-	AA		Dep. Note
449586AA4	480000	IGM FINANCIAL INC	7.35	4/8/2019	105.92		1.94	73.00	CAN 3 3/4 19	A	AH		
11257ZAB5	989000	BROOKFIELD ASSET MAN INC	3.95	4/9/2019	102.43		1.75	54.00	CAN 3 3/4 19	A-	AL		
62895ZAJ9	272000	NAV CANADA	5.304	4/17/2019	103.97		1.76	54.00	CAN 3 3/4 19	AA-	AAL		
739239AB7	500000	POWER CORPORATION CANADA	7.57	4/22/2019	106.42		1.90	75.00	CAN 1 3/4 19	A	A		
780086MN1	980000	ROYAL BANK OF CANADA	1.4	4/26/2019	99.93		1.46	33.00	CAN 1 3/4 19	N.A.	AAA		Dep. Note
7800858C3	1000000	ROYAL BANK OF CANADA	2.98	5/7/2019	101.6		1.62	39.00	CAN 3 3/4 19	AA-	AA		Dep. Note
40427HST1	1000000	HSBC BANK CANADA	2.491	5/13/2019	100.92		1.72	48.00	CAN 3 3/4 19	AA-	AH		Dep. Note
893578AA2	100000	TRANSCONTINENTAL INC	3.897	5/13/2019	101.92		2.28	112.00	CAN 1 3/4 19	BBB-	BBBL		
00900QAC7	500000	AIMIA INC	5.6	5/17/2019	99.25		7.49	-		BB	BBL		HY
884903BR5	500000	THOMSON REUTERS CORP	3.369	5/23/2019	102		1.73	48.00	CAN 3 3/4 19	BBB+ /-	BBBH		
14911ZAR2	500000	CATERPILLAR FIN SERV LTD	1.75	6/3/2019	100.13		1.65	39.00	CAN 3 3/4 19	A	A		
02137PAC0	500000	ALTALINK INVESTMENTS LP	3.674	6/5/2019	102.06		1.63	46.00	CAN 3 3/4 19	A-	BBB	3/5/2019	100
36158ZBX3	141000	GENERAL ELEC CAP CANADA	3.55	6/11/2019	102.2		1.81	55.00	CAN 3 3/4 19	A	N.A.		
92343ZAD7	1000	PEMBINA PIPELINE CORP	3.06	6/13/2019	101.48		1.90	63.00	CAN 3 3/4 19	BBB	BBB		
51925DBA3	1000000	LAURENTIAN BANK OF CDA	2.81	6/13/2019	100.95		2.06	80.00	CAN 3 3/4 19	BBB /-	AL		Dep. Note
07813ZBB9	1000000	BELL CANADA	3.35	6/18/2019	101.98		1.81	54.00	CAN 3 3/4 19	BBB+	BBBH		
13638ZCD5	395000	CANADIAN NATL RESOURCES	3.05	6/19/2019	101.57		1.83	56.00	CAN 3 3/4 19	BBB+	BBBH		
199910AP5	250000	COMINAR REIT	3.62	6/21/2019	101.3		2.61	-		N.A.	BBH		
47787ZAG7	500000	JOHN DEERE CANADA FND IN	2.35	6/24/2019	100.9		1.66	47.00	CAN 1 3/4 19	A	A		
13595ZWG7	1000000	CANADIAN IMPERIAL BANK	2.35	6/24/2019	100.84		1.70	43.00	CAN 3 3/4 19	A+	AA		Dep. Note
86682ZAC0	500000	SUN LIFE FINANCIAL INC	5.7	7/2/2019	105.21		1.77	48.00	CAN 3 3/4 19	A	A		
12801ZCK2	500000	FEDERATION DES CAISSES	2.443	7/17/2019	100.93		1.76	47.00	CAN 3 3/4 19	A+	AA		Dep. Note
960410AA6	500000	WESTJET AIRLINES LTD	3.287	7/23/2019	101.8		1.98	77.00	CAN 1 3/4 19	BBB-	N.A.		
94975ZBM7	1000000	WELLS FARGO CANADA CORP	2.944	7/25/2019	101.58		1.80	51.00	CAN 3 3/4 19	A-	AAL		
31943BBE9	250000	FIRST CAP REALTY INC	5.48	7/30/2019	104.94		1.95	64.00	CAN 3 3/4 19	N.A.	BBBH		
438121AF2	960000	HONDA CANADA FINANCE INC	1.631	8/12/2019	99.85		1.74	37.00	CAN 1 3/4 19	N.A.	AH		
12657ZAA1	250000	CU INC	6.8	8/13/2019	107.26		1.75	43.00	CAN 3 3/4 19	A-	AH		
23384NAR8	500000	DAIMLER CANADA FINANCE	1.78	8/19/2019	99.9		1.85	48.00	CAN 1 3/4 19	A	A		
29251ZAU1	517000	ENBRIDGE INC	4.77	9/2/2019	104.12		2.00	61.00	CAN 1 3/4 19	BBB+	BBBH		
29251ZAU1	517000	ENBRIDGE INC	4.77	9/2/2019	104.12		2.00	61.00	CAN 1 3/4 19	BBB+	BBBH		
13321LAG3	420000	CAMECO CORPORATION	5.67	9/2/2019	104.62		2.53	115.00	CAN 1 3/4 19	BBB	BBBH		
45823ZAA0	250000	INTACT FINANCIAL CORP	5.41	9/3/2019	105.34		1.82	43.00	CAN 1 3/4 19	N.A.	A		
36158ZBN5	4000	GENERAL ELEC CAP CANADA	5.68	9/10/2019	105.56		1.98	59.00	CAN 1 3/4 19	A	N.A.		
17039BAC8	250000	CHOICE PROPERTIES LP	3	9/20/2019	101.25		2.03	70.00	CAN 1 3/4 19	N.A.	BBB	6/20/2019	100
92277LAA4	41000	VENTAS CANADA FIN LTD	3	9/30/2019	101.64		1.95	55.00	CAN 1 3/4 19	BBB+	N.A.		
918423AK0	500000	VW CREDIT CANADA INC	2.5	10/1/2019	100.91		1.92	52.00	CAN 1 3/4 19	BBB+	BBBH		
82028KAP6	420000	SHAW COMMUNICATIONS INC	5.65	10/1/2019	105.73		1.98	57.00	CAN 1 3/4 19	BBB-	BBBL		

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
65478FAA0	1000000	NISSAN CANADA FIN SERVIC	1.584	10/7/2019	99.52		1.89 49.00	CAN 1 3/4 19	N.A.	AL			
0641496N2	1000000	BANK OF NOVA SCOTIA	2.4	10/28/2019	100.88		1.86 45.00	CAN 1 3/4 19	N.A.	AA			Dep. Note
633067ZK2	1000000	NATIONAL BANK OF CANADA	2.404	10/28/2019	100.87		1.87 46.00	CAN 1 3/4 19	A	AAL			Dep. Note
01626PAB2	500000	ALIMENTATION COUCHE-TARD	3.319	11/1/2019	102.21		1.97 56.00	CAN 1 3/4 19	BBB	N.A.			
775109AN1	500000	ROGERS COMMUNICATIONS IN	5.38	11/4/2019	105.62		1.97 55.00	CAN 1 3/4 19	BBB+	BBBu			
89119ZAB9	500000	TORONTO HYDRO CORP	4.49	11/12/2019	104.46		1.82 40.00	CAN 1 3/4 19	A	A			
29250ZAK4	1000000	ENBRIDGE PIPELINES INC	4.49	11/12/2019	104.39		1.86 44.00	CAN 1 3/4 19	BBB+	A			
65020PAC7	100000	NEWALTA CORP	7.75	11/14/2019	99.5		8.06 -		N.A.	CCCL	3/26/2018	100	HY
44810ZBT6	1000000	HYDRO ONE INC	1.48	11/18/2019	99.51		1.77 35.00	CAN 1 3/4 19	A	AH			
89347ZAK3	250000	TRANSALTA CORP	6.4	11/18/2019	106.25		2.66 -		BBB-	BBBL			
892329AQ6	1000000	TOYOTA CREDIT CANADA INC	2.48	11/19/2019	101.03		1.87 45.00	CAN 1 3/4 19	AA-	AAL			
636273AB0	31000	NATL GRID ELECT TRANS	2.9	11/26/2019	101.67		1.92 50.00	CAN 1 3/4 19	A-	N.A.			Maple
80310ZAA7	990000	SAPUTO INC	2.654	11/26/2019	101.2		1.95 53.00	CAN 1 3/4 19	N.A.	AL			
29087ZAC1	500000	EMERA INC	4.83	12/2/2019	104.68		2.11 68.00	CAN 1 3/4 19	BBB	NR			
13638ZCQ6	970000	CANADIAN NATL RESOURCES	2.6	12/3/2019	100.92		2.07 64.00	CAN 1 3/4 19	BBB+	BBBH			
87971MAK9	1000000	TELUS CORP	5.05	12/4/2019	105.34		1.96 53.00	CAN 1 3/4 19	BBB+	BBBH			
199910AJ9	250000	COMINAR REIT	4.23	12/4/2019	102.5		2.77 -		N.A.	BBH			
780086JX3	1000000	ROYAL BANK OF CANADA	2.35	12/9/2019	100.77		1.91 48.00	CAN 1 3/4 19	AA-	AA			Dep. Note
56348ZAU9	500000	MANITOBA TELECOM SERVICE	5.625	12/16/2019	106.31		2.04 60.00	CAN 1 3/4 19	BBB+	BBBH			

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
064149715	1000000	BANK OF NOVA SCOTIA	2.27	1/13/2020	100.58		1.95	51.00	CAN 1 3/4 19	N.A.	AA		Dep. Note
40427HSQ7	984000	HSBC BANK CANADA	2.938	1/14/2020	101.6		2.07	62.00	CAN 1 3/4 19	AA-	AH		Dep. Note
13596ZLB9	1000000	CANADIAN IMPERIAL BANK	1.66	1/20/2020	99.42		1.97	45.00	CAN 1 1/2 20	A+	AA		Dep. Note
136765AX2	500000	CANADIAN WESTERN BANK	2.377	1/23/2020	100.49		2.11	59.00	CAN 1 1/2 20	N.A.	AL		Dep. Note
51925DB07	1000000	LAURENTIAN BANK OF CDA	2.5	1/23/2020	100.24		2.37	85.00	CAN 1 1/2 20	BBB /-	AL		Dep. Note
29270PAB2	125000	ENERCARE SOLUTIONS INC	4.6	2/3/2020	104.03		2.46	100.00	CAN 1 3/4 19	BBB	BBB		
227107AH2	299000	CROMBIE REAL ESTATE INV	2.775	2/10/2020	99.73		2.92	147.00	CAN 1 3/4 19	N.A.	BBBL		
12801ZCL0	500000	FEDERATION DES CAISSES	1.748	3/2/2020	99.69		1.91	50.00	CAN 1 1/2 20	A+	AA		Dep. Note
633067B28	1000000	NATIONAL BANK OF CANADA	1.742	3/3/2020	99.69		1.90	49.00	CAN 1 1/2 20	A	AAL		Dep. Note
29251ZAW7	1000000	ENBRIDGE INC	4.53	3/9/2020	104.78		2.11	69.00	CAN 1 1/2 20	BBB+	BBBH		
18976JAB6	500000	CO-OPERATORS FINANCIAL S	5.778	3/10/2020	106.47		2.49	103.00	CAN 3 1/2 20	BBB	BBB		
448055AH6	1000000	HUSKY ENERGY INC	5	3/12/2020	105.8		2.08	61.00	CAN 3 1/2 20	BBB+	AL		
154728AM1	1000000	CENTRAL 1 CREDIT UNION	1.87	3/16/2020	99.55		2.10	68.00	CAN 1 1/2 20	A-	AH		Dep. Note
8911454A9	1000000	TORONTO-DOMINION BANK	1.693	4/2/2020	99.57		1.90	48.00	CAN 1 1/2 20	N.A.	AA		Dep. Note
29250ZAL2	1000000	ENBRIDGE PIPELINES INC	4.45	4/6/2020	105.18		1.93	49.00	CAN 1 1/2 20	BBB+	A		
65478FAC6	1000000	NISSAN CANADA FIN SERVIC	1.75	4/9/2020	99.49		2.00	57.00	CAN 1 1/2 20	N.A.	AL		
33564PAB9	940000	FIRST NATIONAL FINANCIAL	4.01	4/9/2020	101.82		3.11	169.00	CAN 1 1/2 20	N.A.	BBBL		
17039BAD6	250000	CHOICE PROPERTIES LP	3.6	4/20/2020	102.75		2.11	68.00	CAN 3 1/2 20	N.A.	BBB	1/20/2020	100
44810ZBP4	1000000	HYDRO ONE INC	1.62	4/30/2020	99.58		1.82	38.00	CAN 1 1/2 20	A	AH		
31943BBF6	250000	FIRST CAP REALTY INC	5.6	4/30/2020	107.19		2.19	70.00	CAN 3 1/2 20	N.A.	BBBH		
14006ZAD9	500000	CAPITAL DESJARDINS INC	5.187	5/5/2020	106.62		2.07	58.00	CAN 3 1/2 20	A	AAL		Dep. Note
34527ABL3	500000	FORD CREDIT CANADA CO	2.45	5/7/2020	100.24		2.34	90.00	CAN 1 1/2 20	BBB	BBB		
019456AA0	439000	ALLIED PROPERTIES REIT	3.748	5/13/2020	102.83		2.42	98.00	CAN 1 1/2 20	N.A.	BBBL		
892329AT0	968000	TOYOTA CREDIT CANADA INC	2.05	5/20/2020	100.18		1.97	52.00	CAN 1 1/2 20	AA-	N.A.		
37045YAB0	500000	GM FINANCIAL CAD	3.08	5/22/2020	101.74		2.28	83.00	CAN 1 1/2 20	BBB	BBB		
23384NBA4	500000	DAIMLER CANADA FINANCE	1.57	5/25/2020	98.92		2.06	58.00	CAN 3 1/2 20	A	A		
44810ZBA7	1000000	HYDRO ONE INC	4.4	6/1/2020	105.54		1.88	38.00	CAN 3 1/2 20	A	AH		
766910AX1	238000	RIOCAN REAL ESTATE INVST	3.62	6/1/2020	103.19		2.17	67.00	CAN 3 1/2 20	BBB	BBBH		
02138ZAD5	502000	ALTAGAS LTD	4.07	6/1/2020	104.04		2.23	73.00	CAN 3 1/2 20	BBB	BBB /*		
06367VCT0	1000000	BANK OF MONTREAL	2.84	6/4/2020	101.86		2.00	50.00	CAN 3 1/2 20	A+	AA		Dep. Note
02137PAD8	500000	ALTALINK INVESTMENTS LP	3.265	6/5/2020	102.67		1.91	56.00	CAN 3 1/2 20	A-	BBB	3/5/2020	100
14911ZAS0	490000	CATERPILLAR FIN SERV LTD	1.5	6/8/2020	98.93		1.98	49.00	CAN 3 1/2 20	A	A		
592179JP1	500000	MET LIFE GLOB FUNDING I	3.027	6/11/2020	102.2		2.04	54.00	CAN 3 1/2 20	AA-	N.A.		
07813ZBP8	500000	BELL CANADA	3.54	6/12/2020	103.16		2.12	62.00	CAN 3 1/2 20	BBB+	BBBH		
70960aab4	250000	PENSKE TRUCK LEASING CAN	2.95	6/12/2020	101.63		2.22	72.00	CAN 3 1/2 20	BBB	N.A.		
064151b16	1000000	BANK OF NOVA SCOTIA	2.13	6/15/2020	100.23		2.03	53.00	CAN 3 1/2 20	N.A.	AA		Dep. Note
37252BAA0	500000	GENWORTH MI CANADA INC	5.68	6/15/2020	106.97		2.54	103.00	CAN 3 1/2 20	BBB+	AH		
35085ZBB1	500000	407 INTERNATIONAL INC	4.99	6/16/2020	106.88		1.92	41.00	CAN 3 1/2 20	A	A		
07813ZBD5	1000000	BELL CANADA	3.25	6/17/2020	102.52		2.12	62.00	CAN 3 1/2 20	BBB+	BBBH		
53947ZBT3	500000	LOBLAW COS LTD	5.22	6/18/2020	106.85		2.16	65.00	CAN 3 1/2 20	BBB	BBB		
303901AR3	500000	FAIRFAX FINL HLDGS LTD	7.25	6/22/2020	110.66		2.49	97.00	CAN 3 1/2 20	BBB-	BBBH		
891145547	941000	TORONTO-DOMINION BANK	2.563	6/24/2020	101.29		1.99	49.00	CAN 3 1/2 20	AA-	AA		Dep. Note
918423AN4	500000	VW CREDIT CANADA INC	2.15	6/24/2020	100.18		2.07	57.00	CAN 3 1/2 20	BBB+	BBBH		
136765AV6	1000000	CANADIAN WESTERN BANK	2.751	6/29/2020	101.26		2.19	69.00	CAN 3 1/2 20	N.A.	AL		Dep. Note
95751ZAL7	249000	WESTCOAST ENERGY INC	4.57	7/2/2020	105.48		2.16	65.00	CAN 3 1/2 20	BBB+	AL		
47787ZAZ5	500000	JOHN DEERE CANADA FND IN	1.6	7/13/2020	99.13		1.98	47.00	CAN 3 1/2 20	A	A		
13595Z266	1000000	CANADIAN IMPERIAL BANK	1.85	7/14/2020	99.59		2.03	52.00	CAN 3 1/2 20	A+	AA		Dep. Note
125094AF9	500000	SERVICES FINANCIERS CDPQ	4.6	7/15/2020	106.48		1.81	29.00	CAN 3 1/2 20	AAA	AAA		
780086KY9	1000000	ROYAL BANK OF CANADA	1.92	7/17/2020	99.73		2.04	53.00	CAN 3 1/2 20	AA-	AA		Dep. Note
45834ZAD1	1000000	INTER PIPELINE LTD	3.448	7/20/2020	102.86		2.22	70.00	CAN 3 1/2 20	BBB+	BBB /-		
87971MAM5	1000000	TELUS CORP	5.05	7/23/2020	106.8		2.13	61.00	CAN 3 1/2 20	BBB+	BBBH		
68214WAJ7	500000	OMERS REALTY CORP	3.203	7/24/2020	102.82		2.00	48.00	CAN 3 1/2 20	N.A.	AAL		
131253AL0	97000	SMARTCENTRES REIT	4.05	7/27/2020	104.09		2.30	78.00	CAN 3 1/2 20	N.A.	BBB		
199910AL4	250000	COMINAR REIT	4.941	7/27/2020	104		3.21	-		N.A.	BBH		
39138CAG1	1000000	GREAT-WEST LIFECO INC	4.65	8/13/2020	106.07		2.11	58.00	CAN 3 1/2 20	A+	AH		

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
13638ZCE3	1000000	CANADIAN NATL RESOURCES	2.89	8/14/2020	101.56		2.24	70.00	CAN 0 3/4 20	BBB+	BBBH		
01626PAD8	500000	ALIMENTATION COUCHE-TARD	4.214	8/21/2020	104.82		2.21	68.00	CAN 3 1/2 20	BBB	N.A.		
766910BA0	1000000	RIOCAN REAL ESTATE INVST	2.185	8/26/2020	99.85		2.25	71.00	CAN 0 3/4 20	BBB	BBBH		
17039AAE6	250000	CHOICE PROPERTIES REIT	2.297	9/14/2020	99.96		2.31	77.00	CAN 0 3/4 20	BBB	BBB		
34527ABN9	500000	FORD CREDIT CANADA CO	2.923	9/16/2020	101.15		2.45	91.00	CAN 0 3/4 20	BBB	BBB		
02135ZAJ5	474000	ALTALINK LP	3.621	9/17/2020	104.12		1.96	42.00	CAN 3 1/2 20	A	A		
47787ZAX0	500000	JOHN DEERE CANADA FND IN	2.05	9/17/2020	99.98		2.06	51.00	CAN 0 3/4 20	A	A		
UV8667015	1000000	MOLSON COORS INTL LP	2.75	9/18/2020	101.18		2.26	72.00	CAN 0 3/4 20	BBB-	BBBL	8/18/2020	100
775109AR2	500000	ROGERS COMMUNICATIONS IN	4.7	9/29/2020	106.38		2.15	59.00	CAN 0 3/4 20	BBB+	BBBu		
884903BJ3	500000	THOMSON REUTERS CORP	4.35	9/30/2020	105.41		2.19	63.00	CAN 0 3/4 20	BBB+ /*	BBBH		
05573YAD3	430000	BROOKFIELD RENEWABLE PAR	5.14	10/13/2020	107.18		2.31	74.00	CAN 0 3/4 20	BBB+	BBBH		
05590HAR8	500000	BMW CANADA INC	1.78	10/19/2020	99.17		2.10	55.00	CAN 0 3/4 20	A+	AH		
69363TAF9	495000	PSP CAPITAL INC	3.03	10/22/2020	103.13		1.81	25.00	CAN 0 3/4 20	AAA	AAA		
11291ZAB3	42000	BROOKFIELD INFRA FIN ULC	3.538	10/30/2020	103.23		2.28	72.00	CAN 0 3/4 20	BBB+	N.A.		
199910AK6	250000	COMINAR REIT	4	11/2/2020	101.25		3.51	-		N.A.	BBH		
05565QCK2	500000	BP CAPITAL MARKETS PLC	3.497	11/9/2020	103.39		2.20	63.00	CAN 0 3/4 20	A-	N.A.		MAPLE
29254ZAD6	500000	ENBRIDGE INCOME FUND	4.85	11/12/2020	106.06		2.52	95.00	CAN 0 3/4 20	BBB	BBBH		
19238VAE5	89000	COGECO COMMUNICATIONS	5.15	11/16/2020	106.99		2.47	90.00	CAN 0 3/4 20	BBB-	BBBL		
19237ZAA5	135000	COGECO CABLE PACKAGE	4.2	11/16/2020	103.99		2.67	20.00	CCACN5.15 20	N.A.	N.A.		
14046ZAB5	500000	CAPITAL POWER CORP	5.276	11/16/2020	106.64		2.72	115.00	CAN 0 3/4 20	BBB-	BBBL		
14048ZAB3	90000	CAPITAL POWER PACKAGE BD	4	11/16/2020	102.81		2.92	20.00	CPXCN 5.276	N.A.	N.A.		
617577AB7	9000	MORGUARD CORPORATION	4.013	11/18/2020	102.59		3.01	145.00	CAN 0 3/4 20	N.A.	BBBL		
29290ZAJ9	750000	ENBRIDGE GAS DISTRIBUTIO	4.04	11/23/2020	105.47		1.98	40.00	CAN 0 3/4 20	A-	A		
23384NBD8	500000	DAIMLER CANADA FINANCE	2.3	11/23/2020	100.25		2.20	64.00	CAN 0 3/4 20	A	A		
78460TAD7	50000	SNC-LAVALIN GROUP INC	2.689	11/24/2020	100.77		2.40	83.00	CAN 0 3/4 20	BBB	BBB		
00206RBX9	500000	AT&T INC	3.825	11/25/2020	104.05		2.29	72.00	CAN 0 3/4 20	BBB+ /*	N.A.		Maple
89347ZAL1	250000	TRANSALTA CORP	5	11/25/2020	105.38		2.94	-		BBB-	BBBL		

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
125491AD2	500000	CI FINANCIAL CORP	2.645	12/7/2020	101		2.27	70.00	CAN 0 3/4 20	A-	AL		
82028KAR2	500000	SHAW COMMUNICATIONS INC	5.5	12/7/2020	108.47		2.33	75.00	CAN 0 3/4 20	BBB-	BBBL		
05590HAT4	500000	BMW CANADA INC	1.88	12/11/2020	99.27		2.15	58.00	CAN 0 3/4 20	A+	N.A.		
880789AB8	881000	TERANET HOLDINGS LP	4.807	12/16/2020	105.29		2.83	125.00	CAN 0 3/4 20	BBB	BBB		
0641492L0	1000000	BANK OF NOVA SCOTIA	3.27	1/11/2021	102.95		2.20	62.00	CAN 0 3/4 20	N.A.	AA		Dep. Note
12741RAB5	500000	CADILLAC FAIRVIEW FINANC	4.31	1/25/2021	106.6		1.97	39.00	CAN 3 1/2 20	AA+	AAA		
87971MAT0	1000000	TELUS CORP	3.6	1/26/2021	103.71		2.28	69.00	CAN 0 3/4 20	BBB+	BBBH		
94975ZBU9	1000000	WELLS FARGO CANADA CORP	3.04	1/29/2021	102.18		2.26	68.00	CAN 0 3/4 20	A-	AAL		
40427HSY0	1000000	HSBC BANK CANADA	2.449	1/29/2021	100.41		2.30	72.00	CAN 0 3/4 20	AA-	AH		Dep. Note
29251ZAX5	1000000	ENBRIDGE INC	4.26	2/1/2021	105.02		2.47	83.00	CAN 0 3/4 21	BBB+	BBBH		
45834ZAA7	1000000	INTER PIPELINE LTD	4.967	2/2/2021	107.27		2.39	74.00	CAN 0 3/4 21	BBB+	BBBH /*-		
52541RAC1	72000	LEISUREWORLD SENIOR CARE	3.474	2/3/2021	103.06		2.39	80.00	CAN 0 3/4 20	N.A.	AL		
17039AA0	250000	CHOICE PROPERTIES REIT	3.498	2/8/2021	103		2.44	85.00	CAN 0 3/4 20	BBB	BBB		
131253A09	480000	SMARTCENTRES REIT	3.749	2/11/2021	103.65		2.46	87.00	CAN 0 3/4 20	N.A.	BBB		
38141GVL5	1000000	GOLDMAN SACHS GROUP INC	3.55	2/12/2021	103.23		2.41	77.00	CAN 0 3/4 21	BBB+	AH		MAPLE
01585PAC9	500000	ALGONQUIN POWER CO	4.82	2/15/2021	106.49		2.54	94.00	CAN 0 3/4 20	BBB	BBBL		
39191ZBA6	1000000	GREATER TORONTO AIRPORTS	1.51	2/16/2021	98.57		2.01	37.00	CAN 0 3/4 21	A+	NR		
62895ZAL4	500000	NAV CANADA	4.397	2/18/2021	106.63		2.09	44.00	CAN 0 3/4 21	AA-	AAL		
136375CA8	428000	CANADIAN NATL RAILWAY	2.75	2/18/2021	101.6		2.18	51.00	CAN 3 1/4 21	A	A	1/18/2021	100 MAPLE
438121AG0	1000000	HONDA CANADA FINANCE INC	2.155	2/18/2021	99.9		2.19	55.00	CAN 0 3/4 21	N.A.	AH		
82028KAV3	920000	SHAW COMMUNICATIONS INC	3.15	2/19/2021	102.14		2.40	76.00	CAN 0 3/4 21	BBB-	BBBL		
44810ZBQ2	1000000	HYDRO ONE INC	1.84	2/24/2021	99.22		2.11	47.00	CAN 0 3/4 21	A	AH		
892329AV5	1000000	TOYOTA CREDIT CANADA INC	2.2	2/25/2021	100		2.20	56.00	CAN 0 3/4 21	AA-	AAL		
37045YAD6	500000	GM FINANCIAL CAD	3	2/26/2021	101.09		2.62	98.00	CAN 0 3/4 21	N.A.	BBBe		
136765A27	1000000	CANADIAN WESTERN BANK	2.881	3/1/2021	101.23		2.45	81.00	CAN 0 3/4 21	N.A.	AL		Dep. Note
112585AG9	500000	BROOKFIELD ASSET MAN INC	5.3	3/1/2021	108.16		2.47	82.00	CAN 0 3/4 21	A-	AL		
780086GV0	1000000	ROYAL BANK OF CANADA	2.86	3/4/2021	101.84		2.23	58.00	CAN 0 3/4 21	AA-	AA		Dep. Note
48124BAE5	1000000	JPMORGAN CHASE & CO	3.19	3/5/2021	102.62		2.29	64.00	CAN 0 3/4 21	A-	AALu		MAPLE
8911457U2	1000000	TORONTO-DOMINION BANK	2.045	3/8/2021	99.57		2.19	55.00	CAN 0 3/4 21	AA-	AA		Dep. Note
29251ZBF3	1000000	ENBRIDGE INC	3.16	3/11/2021	101.93		2.48	84.00	CAN 0 3/4 21	BBB+	BBBH	2/11/2021	100
949746RU7	1000000	WELLS FARGO & COMPANY	2.222	3/15/2021	99.59		2.36	72.00	CAN 0 3/4 21	A-	AAL		
775109AS0	500000	ROGERS COMMUNICATIONS IN	5.34	3/22/2021	108.92		2.31	65.00	CAN 0 3/4 21	BBB+	BBBu		
47787Zbs0	500000	JOHN DEERE CANADA FND IN	1.85	3/24/2021	99.01		2.18	54.00	CAN 0 3/4 21	A	A		
70632ZAA9	1000000	PEMBINA PIPELINE CORP	4.89	3/29/2021	107		2.52	86.00	CAN 0 3/4 21	BBB	BBB		
06367XVK4	995000	BANK OF MONTREAL	1.88	3/31/2021	99		2.22	57.00	CAN 0 3/4 21	N.A.	AA		Dep. Note
65020PAD5	100000	NEWALTA CORP	5.875	4/1/2021	83	12.68	-	-	-	N.A.	CCCL	3/26/2018	102.938 HY
68214WAK4	500000	OMERS REALTY CORP	2.971	4/5/2021	102.32		2.19	51.00	CAN 3 1/4 21	N.A.	AAL		
68214WAK4	500000	OMERS REALTY CORP	2.971	4/5/2021	102.32		2.19	51.00	CAN 3 1/4 21	N.A.	AAL		
87971MAV5	1000000	TELUS CORP	3.2	4/5/2021	102.58		2.31	68.00	CAN 0 3/4 21	BBB+	BBBH	3/5/2021	100
766910BC6	500000	RIOCAN REAL ESTATE INVST	2.194	4/9/2021	99.27		2.44	79.00	CAN 0 3/4 21	BBB	BBBH		
592179JR7	500000	MET LIFE GLOB FUNDING I	3.107	4/16/2021	102.4		2.31	62.00	CAN 3 1/4 21	AA-	N.A.		
51925DBH8	1000000	LAURENTIAN BANK OF CDA	2.75	4/22/2021	100.2		2.68	103.00	CAN 0 3/4 21	BBB /*-	AL		Dep. Note
06367VJN6	1000000	BANK OF MONTREAL	3.4	4/23/2021	103.39		2.28	59.00	CAN 3 1/4 21	A+	AA		Dep. Note
13596ZBC8	1000000	CANADIAN IMPERIAL BANK	1.9	4/26/2021	98.96		2.24	59.00	CAN 0 3/4 21	N.A.	AA		Dep. Note
JK9469822	250000	AVIVA PLC	4.5	5/10/2021	105.75		2.61	95.00	CAN 0 3/4 21	BBB	N.A.		
34527ABR0	500000	FORD CREDIT CANADA CO	2.58	5/10/2021	99.59		2.71	106.00	CAN 0 3/4 21	BBB	BBB		
07813ZBA1	500000	BELL CANADA	4.95	5/19/2021	107.8		2.42	72.00	CAN 3 1/4 21	BBB+	BBBH		
05277BAA8	500000	AUTOCANADA INC	5.625	5/25/2021	103.75		1.74	-	-	B	N.A.	3/26/2018	104.219 HY
303901AU6	500000	FAIRFAX FINL HLDGS LTD	6.4	5/25/2021	110.97		2.83	113.00	CAN 3 1/4 21	BBB-	BBBH		
35085ZBC9	175000	407 INTERNATIONAL INC	4.3	5/26/2021	106.27		2.13	45.00	CAN 3 1/4 21	A	A	2/26/2021	100
126462AC4	240000	CT REAL ESTATE INV TRUST	2.159	6/1/2021	98.97		2.49	80.00	CAN 3 1/4 21	BBB+	BBBH	5/1/2021	100
227107AG4	500000	CROMBIE REAL ESTATE INVE	3.962	6/1/2021	101.9		3.34	165.00	CAN 3 1/4 21	N.A.	BBBL		
90664ZAC4	500000	UNION GAS LTD	2.76	6/2/2021	101.83		2.16	47.00	CAN 3 1/4 21	A-	A	5/2/2021	100
07329vaq3	500000	BCIMC REALTY CORP	2.1	6/3/2021	99.64		2.21	52.00	CAN 3 1/4 21	N.A.	AA		
0641494K0	1000000	BANK OF NOVA SCOTIA	2.873	6/4/2021	101.74		2.32	62.00	CAN 3 1/4 21	N.A.	AA		Dep. Note

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
05590HAQ0	500000	BMW CANADA INC	1.83	6/15/2021	98.57		2.28	59.00	CAN 3 1/4 21	A+	AH		
42246QAA6	232000	HEATHROW FUNDING LTD	3	6/17/2021	101.96		2.38	68.00	CAN 3 1/4 21	A-	N.A.		
110727BJ2	52000	TELUS COMM INC	10.65	6/19/2021	125.2		2.65	92.00	CAN 3 1/4 21	BBB+	BBBH		
80310ZAB5	817000	SAPUTO INC	2.196	6/23/2021	99.46		2.37	67.00	CAN 3 1/4 21	N.A.	AL		
116705AA2	100000	BRUCE POWER LP	2.844	6/23/2021	101.1		2.50	80.00	CAN 3 1/4 21	BBB	BBB		MAPLE
34527ABH2	500000	FORD CREDIT CANADA CO	3.279	7/2/2021	101.62		2.77	(3.27)	CAN 3 1/4 21	BBB	BBB		
387427AB3	705000	GRANITE REIT HOLDINGS LP	3.788	7/5/2021	102.5		2.98	130.00	CAN 3 1/4 21	N.A.	BBB	6/5/2021	100
23384NAV9	500000	DAIMLER CANADA FINANCE	1.91	7/8/2021	98.59		2.35	65.00	CAN 3 1/4 21	A	A		
13596ZDN2	1000000	CANADIAN IMPERIAL BANK	1.64	7/12/2021	97.87		2.30	60.00	CAN 3 1/4 21	N.A.	AA		Dep. Note
146900AN5	500000	CASCADES INC	5.5	7/15/2021	104.5		0.58	-		BB-	NR	7/15/2020	100
780086MV3	1000000	ROYAL BANK OF CANADA	1.65	7/15/2021	97.84		2.32	62.00	CAN 3 1/4 21	AA-	AA		HY, Call 2017 at 104.125
892329AW3	800000	TOYOTA CREDIT CANADA INC	1.75	7/21/2021	98.31		2.27	57.00	CAN 3 1/4 21	AA-	N.A.		Dep. Note
25675TAD9	500000	DOLLARAMA INC	2.337	7/22/2021	99.76		2.41	71.00	CAN 3 1/4 21	N.A.	BBB		
633067W90	1000000	NATIONAL BANK OF CANADA	1.809	7/26/2021	98.36		2.31	61.00	CAN 3 1/4 21	N.A.	AAL		Dep. Note
759480AG1	484000	RELIANCE LP	4.075	8/2/2021	103.36		3.04	133.00	CAN 3 1/4 21	BBB-	BBBL		
61746BDT0	1000000	MORGAN STANLEY	3.125	8/5/2021	102.18		2.46	74.00	CAN 0 3/4 21	BBB+	AH		MAPLE
05590HAV9	500000	BMW CANADA INC	2.57	8/6/2021	100.76		2.34	62.00	CAN 0 3/4 21	A+	N.A.		
69363TAJ1	499000	PSP CAPITAL INC	1.34	8/18/2021	97.77		2.01	29.00	CAN 0 3/4 21	AAA	AAA		
45823ZAC6	500000	INTACT FINANCIAL CORP	4.7	8/18/2021	107.64		2.40	68.00	CAN 3 1/4 21	N.A.	A		
86682ZAD8	500000	SUN LIFE FINANCIAL INC	4.57	8/23/2021	107.26		2.39	66.00	CAN 0 3/4 21	A	A		
565018CW6	1000000	MANULIFE BANK OF CANADA	1.915	9/1/2021	98.68		2.31	59.00	CAN 0 3/4 21	A+	AH		
136765AW4	994000	CANADIAN WESTERN BANK	2.788	9/13/2021	100.55		2.62	90.00	CAN 0 3/4 21	N.A.	AL		Dep. Note
17039BAE4	250000	CHOICE PROPERTIES LP	3.6	9/20/2021	103.22		2.58	88.00	CAN 3 1/4 21	N.A.	BBB	6/20/2021	100
02138ZAE3	500000	ALTAGAS LTD	3.72	9/28/2021	103.63		2.65	92.00	CAN 0 3/4 21	BBB	BBB /*		
318071AE7	500000	FINNING INTL INC	2.84	9/29/2021	101.47		2.41	68.00	CAN 0 3/4 21	BBB+	BBBH		
40427HSU8	944000	HSBC BANK CANADA	2.908	9/29/2021	101.53		2.46	73.00	CAN 0 3/4 21	AA-	AH		Dep. Note
07813ZB68	1000000	BELL CANADA	3.15	9/29/2021	102.19		2.49	77.00	CAN 0 3/4 21	BBB+	BBBH	8/29/2021	100
07813ZBU7	1000000	BELL CANADA	2	10/1/2021	98.34		2.49	76.00	CAN 0 3/4 21	BBB+	BBBH		
06367XYL9	1000000	BANK OF MONTREAL	1.61	10/28/2021	97.42		2.35	62.00	CAN 0 3/4 21	A+	AA		Dep. Note
95751ZAP8	172000	WESTCOAST ENERGY INC	3.883	10/28/2021	105.01		2.45	71.00	CAN 0 3/4 21	BBB+	AL		
92343ZAE5	445000	PEMBINA PIPELINE CORP	3.43	11/10/2021	102.6		2.67	94.00	CAN 0 3/4 21	BBB	BBB	10/10/2021	100
884903BS3	500000	THOMSON REUTERS CORP	3.309	11/12/2021	102.87		2.48	77.00	CAN 3 1/4 21	BBB+ /*	BBBH	10/12/2021	100
89353ZBW7	500000	TRANSCANADA PIPELINES	3.65	11/15/2021	104.92		2.26	52.00	CAN 0 3/4 21	A-	AL		
89119ZAD5	500000	TORONTO HYDRO CORP	3.54	11/18/2021	104.88		2.17	44.00	CAN 3 1/4 21	A	A		
172967JB8	1000000	CITIGROUP INC	3.39	11/18/2021	103.12		2.51	77.00	CAN 0 3/4 21	BBB+	A		MAPLE
12657ZAL7	72000	CU INC	4.801	11/22/2021	109.29		2.20	45.00	CAN 0 3/4 21	A-	AH		
125491AF7	500000	CI FINANCIAL CORP	2.775	11/25/2021	100.85		2.53	80.00	CAN 0 3/4 21	A-	AL	10/25/2021	100
86721ZAL3	350000	SUNCOR ENERGY INC	3.1	11/26/2021	102.57		2.36	63.00	CAN 0 3/4 21	A-	AL	10/26/2021	100
59162NAA7	212000	METRO INC	3.2	12/1/2021	102.29		2.54	82.00	CAN 0 3/4 21	BBB	BBB	11/1/2021	100
064151pq0	998000	BANK OF NOVA SCOTIA	1.9	12/2/2021	98.23		2.39	66.00	CAN 0 3/4 21	A+	AA		Dep. Note
438121AK1	1000000	HONDA CANADA FINANCE INC	1.823	12/7/2021	97.98		2.39	65.00	CAN 0 3/4 21	N.A.	AH		
199910AQ3	250000	COMINAR REIT	4.25	12/8/2021	102.25		3.61	-		N.A.	BBH		
766910AU7	450000	RIOCAN REAL ESTATE INVST	3.716	12/13/2021	103.75		2.67	94.00	CAN 3 1/4 21	BBB	BBBH		
29290ZAF7	1000000	ENBRIDGE GAS DISTRIBUTIO	4.77	12/17/2021	109.33		2.20	45.00	CAN 0 3/4 21	A-	A		
8911452R4	999000	TORONTO-DOMINION BANK	2.621	12/22/2021	101.09		2.32	58.00	CAN 0 3/4 21	AA-	AA		Dep. Note
44810ZBF6	1000000	HYDRO ONE INC	3.2	1/13/2022	103.41		2.28	53.00	CAN 0 3/4 21	A	AH		
13644ZAZ0	43000	CANADIAN PACIFIC RR CO	5.1	1/14/2022	109.21		2.59	85.00	CAN 3 1/4 21	BBB+	BBB		MAPLE
31430WAA2	500000	FEDERATION DES CAISSES	2.091	1/17/2022	98.85		2.40	66.00	CAN 0 3/4 21	A+	AA		Dep. Note
36158ZBV7	201000	GENERAL ELEC CAP CANADA	4.6	1/26/2022	107.25		2.64	90.00	CAN 3 1/4 21	A	N.A.		
31943BBQ2	250000	FIRST CAP REALTY INC	4.43	1/31/2022	106.1		2.78	97.00	CAN 2 3/4 22	N.A.	BBBH		
92277LAC0	140000	VENTAS CANADA FIN LTD	3.3	2/1/2022	102.33		2.66	93.00	CAN 3 1/4 21	BBB+	N.A.	1/2/2022	100
05572ZAA7	1000000	BROOKFIELD RENEWABLE PAR	4.79	2/7/2022	107.49		2.77	96.00	CAN 2 3/4 22	BBB+	BBBH		
13638ZDA0	1000000	CANADIAN NATL RESOURCES	3.31	2/11/2022	102.21		2.72	97.00	CAN 0 3/4 21	BBB+	BBBH		
19238VAF2	100000	COGECO COMMUNICATIONS	4.925	2/14/2022	108.03		2.77	102.00	CAN 0 3/4 21	BBB-	BBBL		
01585PAE5	500000	ALGONQUIN POWER CO	4.65	2/15/2022	106.97		2.78	103.00	CAN 0 3/4 21	BBB	BBBL		

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
29270PAC0	42000	ENERCARE SOLUTIONS INC	3.38	2/21/2022	101.69		2.92 113.00	CAN 0 1/2 22	BBB	BBB	1/21/2022	100	
29254ZAG9	500000	ENBRIDGE INCOME FUND	4.85	2/22/2022	107.74		2.79 105.00	CAN 0 1/2 22	BBB	BBBH			
663307AC0	500000	NORTH WEST REDWATER PRT/	2.1	2/23/2022	98.84		2.41 68.00	CAN 0 1/2 22	BBB+	AL	1/23/2022	100	
34527ABT6	500000	FORD CREDIT CANADA CO	2.71	2/23/2022	99.42		2.86 114.00	CAN 0 1/2 22	BBB	BBB			
780086KD5	1000000	ROYAL BANK OF CANADA	1.968	3/2/2022	98.52		2.36 63.00	CAN 0 1/2 22	AA-	AA			Dep. Note
02137PAE6	500000	ALTALINK INVESTMENTS LP	2.244	3/7/2022	99.24		2.44 70.00	CAN 2 3/4 22	A-	BBB	12/7/2021	100	
11291ZAA5	257000	BROOKFIELD INFRA FIN ULC	3.452	3/11/2022	102.65		2.74 100.00	CAN 2 3/4 22	BBB+	N.A.	2/11/2022	100	
06367V6B6	1000000	BANK OF MONTREAL	2.12	3/16/2022	99		2.38 65.00	CAN 0 1/2 22	N.A.	AA			Dep. Note
633067C27	1000000	NATIONAL BANK OF CANADA	2.105	3/18/2022	98.9		2.39 66.00	CAN 0 1/2 22	N.A.	AAL			Dep. Note
13596ZNV4	1000000	CANADIAN IMPERIAL BANK	2.04	3/21/2022	98.76		2.36 63.00	CAN 0 1/2 22	N.A.	AA			Dep. Note
780086NV2	1000000	ROYAL BANK OF CANADA	2	3/21/2022	98.57		2.37 64.00	CAN 0 1/2 22	AA-	AA			Dep. Note
17039AAJ5	250000	CHOICE PROPERTIES REIT	3.01	3/21/2022	101.25		2.68 95.00	CAN 0 1/2 22	BBB	BBB	2/21/2022	100	
83179XAD0	500000	SMARTCENTRES REIT	2.876	3/21/2022	100.17		2.83 110.00	CAN 0 1/2 22	N.A.	BBB			
891160K51	1000000	TORONTO-DOMINION BANK	1.994	3/23/2022	98.66		2.34 61.00	CAN 0 1/2 22	AA-	AA			Dep. Note
87971MBA0	1000000	TELUS CORP	2.35	3/28/2022	99.4		2.51 76.00	CAN 2 3/4 22	BBB+	BBBH	2/28/2022	100	
110727BL7	40000	TELUS COMM INC	9.65	4/8/2022	126.64		2.75 97.00	CAN 2 3/4 22	BBB+	BBBH			
949746SQ5	850000	WELLS FARGO & COMPANY	2.094	4/25/2022	98.12		2.57 84.00	CAN 0 1/2 22	A-	AAL			
064151UU5	1000000	BANK OF NOVA SCOTIA	1.83	4/27/2022	97.77		2.40 66.00	CAN 0 1/2 22	A+	AA			Dep. Note
403925AW0	1000000	H&R REAL ESTATE INVESTME	2.923	5/6/2022	100.13		2.89 120.00	CAN 0 3/4 21	N.A.	BBBH			
68214WAP3	500000	OMERS REALTY CORP	1.823	5/9/2022	97.94		2.34 59.00	CAN 2 3/4 22	N.A.	AAL	4/9/2022	100	
47787ZAW2	500000	JOHN DEERE CANADA FND IN	2.05	5/13/2022	98.83		2.34 59.00	CAN 2 3/4 22	A	A			
45834ZAC3	1000000	INTER PIPELINE LTD	3.776	5/30/2022	104.33		2.69 93.00	CAN 2 3/4 22	BBB+	BBBH /*-			
766910AY9	500000	RIOCAN REAL ESTATE INVST	3.746	5/30/2022	104.13		2.71 95.00	CAN 2 3/4 22	BBB	BBBH			
37045YAC8	500000	GM FINANCIAL CAD	2.6	6/1/2022	98.83		2.89 114.00	CAN 2 3/4 22	BBB	BBB			
199910AR1	250000	COMINAR REIT	4.164	6/1/2022	101.37		3.81 -		N.A.	BBH			
775109AV3	500000	ROGERS COMMUNICATIONS IN	4	6/6/2022	105.98		2.51 75.00	CAN 2 3/4 22	BBB+	BBBu			
126462AA8	250000	CT REAL ESTATE INV TRUST	2.852	6/9/2022	100.66		2.68 93.00	CAN 2 3/4 22	BBB+	BBBH	5/9/2022	100	
80310ZAD1	1000000	SAPUTO INC	1.939	6/13/2022	97.63		2.52 77.00	CAN 2 3/4 22	N.A.	AL	5/13/2022	100	
136765AY0	1000000	CANADIAN WESTERN BANK	2.737	6/16/2022	99.99		2.74 98.00	CAN 2 3/4 22	N.A.	AL			Dep. Note
69363TAL6	500000	PSP CAPITAL INC	1.73	6/21/2022	98.24		2.16 40.00	CAN 2 3/4 22	AAA	AAA			
060505ES9	1000000	BANK OF AMERICA CORP	3.228	6/22/2022	102.53		2.60 84.00	CAN 2 3/4 22	A-	A			MAPLE
34527ABU3	500000	FORD CREDIT CANADA CO	2.766	6/22/2022	99.19		2.97 (4.83)	CAN 2 3/4 22	BBB	BBB			
07329VAK6	462000	BCIMC REALTY CORP	3.51	6/29/2022	104.64		2.38 61.00	CAN 2 3/4 22	N.A.	AA			
40427HTB9	1000000	HSBC BANK CANADA	2.17	6/29/2022	98.53		2.53 77.00	CAN 2 3/4 22	AA-	AH			Dep. Note
6330674V2	1000000	NATIONAL BANK OF CANADA	1.957	6/30/2022	98.07		2.43 67.00	CAN 2 3/4 22	N.A.	AAL			Dep. Note
06367X7W5	1000000	BANK OF MONTREAL	2.27	7/11/2022	99.37		2.42 66.00	CAN 2 3/4 22	N.A.	AA			Dep. Note
13596ZS29	1000000	CANADIAN IMPERIAL BANK	2.3	7/11/2022	99.49		2.42 66.00	CAN 2 3/4 22	N.A.	AA			Dep. Note
438121AM7	1000000	HONDA CANADA FINANCE INC	2.268	7/15/2022	99.19		2.46 70.00	CAN 2 3/4 22	N.A.	AH			
892329BB8	1000000	TOYOTA CREDIT CANADA INC	2.35	7/18/2022	99.61		2.44 68.00	CAN 2 3/4 22	AA-	N.A.			
07317QAE5	250000	BAYTEX ENERGY CORP	6.625	7/19/2022	99.5		6.76 -		BB-	N.A.	3/26/2018	103.313	HY
131253AS5	500000	SMARTCENTRES REIT	3.73	7/22/2022	103.21		2.95 118.00	CAN 2 3/4 22	N.A.	BBB			
07329VAS9	500000	BCIMC REALTY CORP	2.15	8/11/2022	98.92		2.41 64.00	CAN 2 3/4 22	N.A.	AA	7/11/2022	100	
31430WAB0	500000	FED CAISSES DESJARDINS	2.394	8/25/2022	99.62		2.48 68.00	CAN 1 09/22	A+	AA			Dep. Note
35085ZBR6	705000	407 INTERNATIONAL INC	2.47	9/8/2022	99.72		2.54 73.00	CAN 1 09/22	BBB	BBB	8/8/2022	100	
51925DBP0	1000000	LAURENTIAN BANK OF CDA	3	9/12/2022	100.36		2.91 111.00	CAN 1 09/22	BBB *-	AL			Dep. Note
617577AC5	500000	MORGUARD CORPORATION	4.333	9/15/2022	102.79		3.65 185.00	CAN 1 09/22	N.A.	BBBL	8/15/2022	100	
34527ABV1	500000	FORD CREDIT CANADA CO	3.349	9/19/2022	101.24		3.06 125.00	CAN 1 09/22	BBB	BBB			
17039BAF1	250000	CHOICE PROPERTIES LP	3.6	9/20/2022	103.42		2.75 99.00	CAN 2 3/4 22	N.A.	BBB	6/20/2022	100	
39191ZAZ2	1000000	GREATER TORONTO AIRPORTS	3.04	9/21/2022	103.41		2.21 44.00	CAN 2 3/4 22	A+	NR	6/21/2022	100	
07813ZBS2	1000000	BELL CANADA	3	10/3/2022	101.47		2.65 88.00	CAN 2 3/4 22	BBB+	BBBH	9/3/2022	100	
892329BD4	1000000	TOYOTA CREDIT CANADA INC	2.62	10/11/2022	100.56		2.49 68.00	CAN 1 09/22	AA-	N.A.			
303901AV4	500000	FAIRFAX FINL HLDGS LTD	5.84	10/14/2022	111.02		3.26 147.00	CAN 2 3/4 22	BBB-	BBBH			
70632ZAB7	974000	PEMBINA PIPELINE CORP	3.77	10/24/2022	103.78		2.90 108.00	CAN 1 09/22	BBB	BBB			
01626PAC0	418000	ALIMENTATION COUCHE-TARD	3.899	11/1/2022	105.08		2.73 95.00	CAN 2 3/4 22	BBB	N.A.			
154728AN9	995000	CENTRAL 1 CREDIT UNION	2.6	11/7/2022	99.21		2.78 97.00	CAN 1 09/22	A-	AH			Dep. Note

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
064151F24	1000000	BANK OF NOVA SCOTIA	2.36	11/8/2022	99.37		2.50 69.00	CAN 1 09/22	A+	AA			Dep. Note
13671ZAL7	1000000	CANADIAN UTILITIES LTD	3.122	11/9/2022	103.26		2.38 60.00	CAN 2 3/4 22	BBB+	A			
25675TAG2	236000	DOLLARAMA INC	2.203	11/10/2022	98.01		2.66 88.00	CAN 2 3/4 22	N.A.	BBB	10/10/2022	100	
019456AB8	225000	ALLIED PROPERTIES REIT	3.934	11/14/2022	102.75		3.30 152.00	CAN 2 3/4 22	N.A.	BBBL			
13321LAH1	470000	CAMECO CORPORATION	3.75	11/14/2022	100.54		3.62 185.00	CAN 2 3/4 22	BBB	BBBH			
880789AP7	105000	TERANET HOLDINGS LP	3.646	11/18/2022	101.46		3.30 153.00	CAN 2 3/4 22	BBB	BBB	10/18/2022	100	
227107AK5	388000	CROMBIE REAL ESTATE INV	4.066	11/21/2022	101.1		3.80 200.00	CAN 1 09/22	N.A.	BBBL	10/21/2022	100	
23384NBE6	500000	DAIMLER CANADA FINANCE	2.57	11/22/2022	99.89		2.59 78.00	CAN 1 09/22	A	A			
02135ZAG1	406000	ALTALINK LP	2.978	11/28/2022	102.85		2.34 52.00	CAN 1 09/22	A	A			
29250ZQA1	1000000	ENBRIDGE PIPELINES INC	2.93	11/30/2022	101.83		2.52 70.00	CAN 1 09/22	BBB+	A			
95751ZAQ6	338000	WESTCOAST ENERGY INC	3.12	12/5/2022	102.18		2.63 81.00	CAN 1 09/22	BBB+	AL			
59162NAE9	356000	METRO INC	2.68	12/5/2022	99.84		2.72 90.00	CAN 1 09/22	BBB	BBB	11/5/2022	100	
29251ZBC0	1000000	ENBRIDGE INC	3.19	12/5/2022	101.6		2.83 101.00	CAN 1 09/22	BBB+	BBBH			
31943BBR0	135000	FIRST CAP REALTY INC	3.95	12/5/2022	104.62		2.91 112.00	CAN 2 3/4 22	N.A.	BBBH			
70960AAC2	500000	PENSKE TRUCK LEASING CAN	2.85	12/7/2022	100.37		2.77 95.00	CAN 1 09/22	BBB	N.A.	11/7/2022	100	
55279QAB6	402000	MCAP COMMERCIAL LP	5	12/14/2022	100.31		4.92 312.00	CAN 1 09/22	N.A.	BBBL			
559222AT1	1000000	MAGNA INTERNATIONAL INC	3.1	12/15/2022	101.67		2.72 94.00	CAN 2 3/4 22	A-	AL	11/15/2022	100	
136765BA1	1000000	CANADIAN WESTERN BANK	2.924	12/15/2022	100.34		2.85 103.00	CAN 1 09/22	N.A.	AL			Dep. Note
438121AR6	1000000	HONDA CANADA FINANCE INC	2.488	12/19/2022	99.81		2.53 71.00	CAN 1 09/22	N.A.	AHe			
565018DA3	1000000	MANULIFE BANK OF CANADA	2.844	1/12/2023	101.01		2.62 80.00	CAN 1 09/22	A+	AH			
29254ZAK0	500000	ENBRIDGE INCOME FUND	3.94	1/13/2023	104.28		2.99 120.00	CAN 2 3/4 22	BBB	BBBH			
403925AZ3	717000	H&R REAL ESTATE INVESTME	3.416	1/23/2023	101.06		3.18 136.00	CAN 1 09/22	N.A.	BBBH	12/23/2022	100	
94975ZBN5	995000	WELLS FARGO CANADA CORP	3.46	1/24/2023	103.79		2.63 84.00	CAN 2 3/4 22	A-	AAL			
892329BF9	1000000	TOYOTA CREDIT CANADA INC	2.7	1/25/2023	100.71		2.55 72.00	CAN 1 09/22	AA-	N.A.			
1000000	ANHEUSER-BUSCH INBEV FIN	3.375	1/25/2023	103.22		2.67 88.00	CAN 2 3/4 22	A-	N.A.				MAPLE
40427HTC7	995000	HSBC BANK CANADA	2.542	1/31/2023	99.45		2.66 84.00	CAN 1 09/22	AA-	AH			Dep. Note
438121AN5	1000000	HONDA CANADA FINANCE INC	2.537	3/1/2023	99.86		2.57 74.00	CAN 1 09/22	N.A.	AH			
17039AAG1	250000	CHOICE PROPERTIES REIT	3.196	3/7/2023	101.18		2.94 107.00	CAN 1 1/2 23	BBB	BBB	2/7/2023	100	
060505EZ3	1000000	BANK OF AMERICA CORP	2.604	3/15/2023	100.01		2.60 87.00	CAN 0 1/2 22	A-	N.A.	3/15/2022	100	MAPLE
87971MAQ6	1000000	TELUS CORP	3.35	3/15/2023	102.98		2.68 82.00	CAN 1 1/2 23	BBB+	BBBH	12/15/2022	100	
07813ZB7	1000000	BELL CANADA	3.35	3/22/2023	102.71		2.75 88.00	CAN 1 1/2 23	BBB+	BBBH	12/22/2022	100	
303901AX0	500000	FAIRFAX FINL HLDGS LTD	4.5	3/22/2023	105.25		3.36 149.00	CAN 1 1/2 23	BBB-	BBBH			
11257ZAC3	633000	BROOKFIELD ASSET MAN INC	4.54	3/31/2023	107.22		3.00 112.00	CAN 1 1/2 23	A-	AL			
89119ZAE3	250000	TORONTO HYDRO CORP	2.91	4/10/2023	102.57		2.35 48.00	CAN 1 1/2 23	A	A	1/10/2023	100	
766910AW3	500000	RIOCAN REAL ESTATE INVST	3.725	4/18/2023	103.87		2.91 103.00	CAN 1 1/2 23	BBB	BBBH			
38141GVY7	1000000	GOLDMAN SACHS GROUP INC	2.433	4/26/2023	98.74		2.75 102.00	CAN 0 1/2 22	BBB+	AH	4/26/2022	100	MAPLE
05545FAA5	465000	BHP BILLITON FINANCE LTD	3.23	5/15/2023	101.88		2.84 96.00	CAN 1 1/2 23	A	N.A.			MAPLE
EK9018020	500000	BROOKFIELD RESIDENTIAL	6.125	5/15/2023	104.5		4.60 -		B+	N.A.	5/15/2021	100	HY
199910AT7	250000	COMINAR REIT	4.247	5/23/2023	100.63		4.11 -		N.A.	BBH			
19238VAJ4	1000000	COGECO COMMUNICATIONS	4.175	5/26/2023	105.26		3.03 116.00	CAN 1 1/2 23	BBB-	BBBL	2/27/2023	100	
131253AM8	483000	SMARTCENTRES REIT	3.985	5/30/2023	103.81		3.19 131.00	CAN 1 1/2 23	N.A.	BBB			
02138ZAG8	500000	ALTAGAS LTD	3.57	6/12/2023	102.63		3.00 113.00	CAN 1 1/2 23	BBB	BBB /*	3/12/2023	100	
290876AC5	500000	EMERA INC	2.9	6/16/2023	100.38		2.82 94.00	CAN 1 1/2 23	BBB	N.A.			
29251ZBD8	1000000	ENBRIDGE INC	3.94	6/30/2023	104.66		2.95 107.00	CAN 1 1/2 23	BBB+	BBBH	3/30/2023	100	
21053ZAX2	205000	ENBRIDGE GAS DISTRIBUTIO	6.05	7/5/2023	117.3		2.57 67.00	CAN 1 1/2 23	A-	A			
17039AAB2	250000	CHOICE PROPERTIES REIT	4.903	7/5/2023	109.03		2.98 110.00	CAN 1 1/2 23	BBB	BBB	4/5/2023	100	
90664ZAV2	500000	UNION GAS LTD	3.79	7/10/2023	106.2		2.49 61.00	CAN 1 1/2 23	A-	A	4/10/2023	100	
LW6366543	1000000	MOLSON COORS INTL LP	2.84	7/15/2023	99.06		3.03 115.00	CAN 1 1/2 23	BBB-	BBBL	6/15/2023	100	
891160LV3	989000	TORONTO-DOMINION BANK	1.909	7/18/2023	96.78		2.55 67.00	CAN 1 1/2 23	AA-	AA			Dep. Note
89353ZBX5	500000	TRANSCANADA PIPELINES	3.69	7/19/2023	105.4		2.56 68.00	CAN 1 1/2 23	A-	AL	4/19/2023	100	
833577AE9	250000	SOBEYS INC	4.7	8/8/2023	104.63		3.71 -		BB+	BBH	5/8/2023	100	
29250ZAS7	1000000	ENBRIDGE PIPELINES INC	3.79	8/17/2023	105.55		2.65 76.00	CAN 1 1/2 23	BBB+	A	5/17/2023	100	
07813ZBF0	1000000	BELL CANADA	4.7	9/11/2023	109.07		2.84 95.00	CAN 1 1/2 23	BBB+	BBBH	6/11/2023	100	
539481AJ0	250000	LOBLAW COS LTD	4.86	9/12/2023	109.55		2.90 101.00	CAN 1 1/2 23	BBB	BBB	6/12/2023	100	
45834ZAN9	972000	INTER PIPELINE LTD	2.608	9/13/2023	97.94		3.01 113.00	CAN 1 1/2 23	BBB+	BBBH *-	7/13/2023	100	

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
QZ5414391	50000	IRON MOUNTAIN CANADA	5.375	9/15/2023	104.25	4.33	-		BB-	N.A.	9/15/2019	104.031	HY
13751WAG8	50000	CHEMTRADE ELECTROCHEM IN	7.875	9/20/2023	111.75	2.63	-		N.A.	N.A.	9/20/2019	103.938	HY - Accredited inv.
766910BD4	615000	RIOCAN REAL ESTATE INVST	3.209	9/29/2023	101.06	3.00	111.00	CAN 1 1/2 23	BBB	BBBH	8/29/2023	100	
87262KAB1	500000	TMX GROUP LTD	4.461	10/3/2023	108.35	2.79	90.00	CAN 1 1/2 23	N.A.	AH	8/3/2023	100	
008911BC2	500000	AIR CANADA	4.75	10/6/2023	104	3.80	-		BB+	N.A.	10/6/2022	100	
949746SG7	1000000	WELLS FARGO & COMPANY	2.509	10/27/2023	98.02	2.89	100.00	CAN 1 1/2 23	A-	AAL			
31943BBU3	160000	FIRST CAP REALTY INC	3.9	10/30/2023	103.99	3.13	123.00	CAN 1 1/2 23	N.A.	BBBH			
02135ZAL0	481000	ALTALINK LP	3.668	11/6/2023	106.2	2.49	59.00	CAN 1 1/2 23	A	A			
80310ZAC3	1000000	SAPUTO INC	2.827	11/21/2023	100.11	2.81	91.00	CAN 1 1/2 23	N.A.	AL	9/21/2023	100	
564835AF3	1000000	MANUFACTURERS LIFE INSUR	2.926	11/29/2023	101.74	0.61	55.00	CAN 1 1/4 18	A+	AH	11/29/2018	100	Fix Floater
387427AC1	669000	GRANITE REIT HOLDINGS LP	3.873	11/30/2023	101.68	3.54	165.00	CAN 1 1/2 23	N.A.	BBB	9/30/2023	100	
780086NK6	1000000	ROYAL BANK OF CANADA	2.333	12/5/2023	98.39	2.64	74.00	CAN 1 1/2 23	AA-	AA			Dep. Note
404280be8	1000000	HSBC HOLDINGS PLC	3.196	12/5/2023	101.57	2.90	100.00	CAN 1 1/2 23	A	N.A.			Dep. Note
16141AA89	925000	CHARTWELL RETIREMENT RES	3.786	12/11/2023	101.76	3.44	155.00	CAN 1 1/2 23	N.A.	BBBL	10/11/2023	100	
349553AN7	500000	FORTIS INC	2.85	12/12/2023	100.54	2.75	85.00	CAN 1 1/2 23	BBB+	N.A.	10/12/2023	100	
70632ZAH4	912000	PEMBINA PIPELINE CORP	2.99	1/22/2024	99.1	3.16	119.00	CAN 2 1/2 24	BBB	BBB	11/22/2023	100	
403925AY6	495000	H&R REAL ESTATE INVESTME	3.369	1/30/2024	100.06	3.36	146.00	CAN 1 1/2 23	N.A.	BBBH	11/30/2023	100	
82028KAT8	500000	SHAW COMMUNICATIONS INC	4.35	1/31/2024	106.84	3.03	113.00	CAN 1 1/2 23	BBB-	BBBL	10/31/2023	100	
6174468D4	1000000	MORGAN STANLEY	3	2/7/2024	99.95	3.01	111.00	CAN 1 1/2 23	BBB+	AH			MAPLE
17039AAD8	250000	CHOICE PROPERTIES REIT	4.293	2/8/2024	105.99	3.14	124.00	CAN 1 1/2 23	BBB	BBB	11/8/2023	100	
766910AZ6	500000	RIOCAN REAL ESTATE INVST	3.287	2/12/2024	101.27	3.05	115.00	CAN 1 1/2 23	BBB	BBBH			
564835AG1	1000000	MANUFACTURERS LIFE INSUR	2.811	2/21/2024	101.66	1.11	56.00	CAN 1 3/4 19	A+	AH	2/21/2019	100	Fix Floater
29270PAD8	7000	ENERCARE SOLUTIONS INC	3.99	2/21/2024	102.79	3.46	156.00	CAN 1 1/2 23	BBB	BBB	12/21/2023	100	
11291ZAD9	292000	BROOKFIELD INFRA FIN ULC	3.315	2/22/2024	100.3	3.26	136.00	CAN 1 1/2 23	BBB+	N.A.	12/22/2023	100	
11257ZAD1	245000	BROOKFIELD ASSET MAN INC	5.04	3/8/2024	109.89	3.15	125.00	CAN 1 1/2 23	A-	AH	12/8/2023	100	
775109BA8	500000	ROGERS COMMUNICATIONS IN	4	3/13/2024	106.03	2.86	89.00	CAN 2 1/2 24	BBB+	BBBu	12/13/2023	100	
02138ZAH6	500000	ALTAGAS LTD	4.4	3/15/2024	106.67	3.13	120.00	CAN 2 1/2 24	BBB	BBB *	12/15/2023	100	
87971MAR4	1000000	TELUS CORP	3.35	4/1/2024	102.13	2.95	98.00	CAN 2 1/2 24	BBB+	BBBH	1/2/2024	100	
37252BAC6	470000	GENWORTH MI CANADA INC	4.242	4/1/2024	102.69	3.74	177.00	CAN 2 1/2 24	BBB+	AH			
69363TAH5	243000	PSP CAPITAL INC	3.29	4/4/2024	104.77	2.44	46.00	CAN 2 1/2 24	AAA	AAA			
45834ZAQ2	1000000	INTER PIPELINE LTD	2.734	4/18/2024	97.68	3.15	118.00	CAN 2 1/2 24	BBB+	BBBH /*-	2/18/2024	100	
154728AG4	500000	CENTRAL 1 CREDIT UNION	2.89	4/25/2024	101.42	1.65	95.00	CAN 1 3/4 19	BBB+	A	4/25/2019	100	Fix Floater
713448D08	900000	PEPSICO INC	2.15	5/6/2024	97.13	2.66	68.00	CAN 2 1/2 24	A+	N.A.	3/6/2024	100	
86682ZAF3	1000000	SUN LIFE FINANCIAL INC	2.77	5/13/2024	101.5	1.51	69.00	CAN 3 3/4 19	A-	AL	5/13/2019	100	Fix Floater
03524BAG1	1000000	ANHEUSER-BUSCH INBEV FIN	2.6	5/15/2024	98.21	2.92	94.00	CAN 2 1/2 24	A-	N.A.	3/15/2024	100	MAPLE
455870AB1	1000000	INDUSTRIAL ALLIANCE	2.8	5/16/2024	101.43	1.61	78.00	CAN 3 3/4 19	A	A	5/16/2019	100	Fix Floater
35085ZBJ4	1000000	407 INTERNATIONAL INC	3.35	5/16/2024	104.19	2.59	63.00	CAN 2 1/2 24	A	A	2/16/2024	100	
58405LAA0	30000	MEDAVIE INC	6	5/21/2024	103.25	3.28	-		N.A.	N.A.	5/21/2019	100	HY
56348ZAW5	500000	MANITOBA TELECOM SERVICE	4	5/27/2024	105.19	3.05	107.00	CAN 2 1/2 24	BBB+	BBBH	2/27/2024	100	
13638ZCR4	845000	CANADIAN NATL RESOURCES	3.55	6/3/2024	102.26	3.13	116.00	CAN 2 1/2 24	BBB+	BBBH	3/3/2024	100	
02135ZAM8	500000	ALTALINK LP	3.399	6/6/2024	104.54	2.58	60.00	CAN 2 1/2 24	A	A	3/6/2024	100	
9611488Y2	500000	GEORGE WESTON LTD	4.115	6/17/2024	104.79	3.24	126.00	CAN 2 1/2 24	BBB	BBB	3/17/2024	100	
548243AG9	250000	LOWER MATTAGAMI ENERGY	3.416	6/20/2024	104.62	2.62	63.00	CAN 2 1/2 24	N.A.	AH			
116705AD6	100000	BRUCE POWER LP	3	6/21/2024	100.22	2.96	98.00	CAN 2 1/2 24	BBB	BBB	4/21/2024	100	MAPLE
116705AD6	100000	BRUCE POWER LP	3	6/21/2024	100.22	2.96	98.00	CAN 2 1/2 24	BBB	BBB	4/21/2024	100	MAPLE
13321LAK4	220000	CAMECO CORPORATION	4.19	6/24/2024	100.91	4.02	205.00	CAN 2 1/2 24	BBB	BBBH	3/24/2024	100	
00889YAA9	500000	AIMCO REALTY INVESTORS	2.266	6/26/2024	97.32	2.73	75.00	CAN 2 1/2 24	N.A.	AAL	4/26/2024	100	
064151WY5	1000000	BANK OF NOVA SCOTIA	2.29	6/28/2024	97.34	2.75	77.00	CAN 2 1/2 24	A+	AA			Dep. Note
374825AG2	500000	GIBSON ENERGY INC	5.25	7/15/2024	102	4.82	-		BB	N.A.	7/15/2024	100	HY, Call 2020 at 103.94
780086JC9	2000000	ROYAL BANK OF CANADA	3.04	7/17/2024	101.87	1.67	74.00	CAN 3 3/4 19	A-	AL	7/17/2019	100	NVCC
663307AA4	500000	NORTH WEST REDWATER PRT/	3.2	7/22/2024	102.08	2.83	85.00	CAN 2 1/2 24	BBB+	AL	4/23/2024	100	
891145T79	1000000	TORONTO-DOMINION BANK	3.226	7/24/2024	103.03	2.71	72.00	CAN 2 1/2 24	AA-	AA			Dep. Note
01626PAF3	500000	ALIMENTATION COUCHE-TARD	3.056	7/26/2024	99.56	3.13	115.00	CAN 2 1/2 24	BBB	N.A.	5/26/2024	100	
037833CY4	990000	APPLE INC	2.513	8/19/2024	98.87	2.70	72.00	CAN 2 1/2 24	AA+	N.A.	6/19/2024	100	MAPLE
29290ZANO	987000	ENBRIDGE GAS DISTRIBUTIO	3.15	8/22/2024	102.67	2.68	70.00	CAN 2 1/2 24	A-	A	5/22/2024	100	

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
31943BBV1	175000	FIRST CAP REALTY INC	4.79	8/30/2024	108.41		3.34	135.00	CAN 2 1/2 24	N.A.	BBBH		
06368AAD2	1000000	BANK OF MONTREAL	2.7	9/11/2024	99.72		2.75	76.00	CAN 2 1/2 24	N.A.	AA		Dep. Note
95751ZAS2	438000	WESTCOAST ENERGY INC	3.43	9/12/2024	103.07		2.89	91.00	CAN 2 1/2 24	BBB+	AL	6/12/2024	100
14046ZAC3	278000	CAPITAL POWER CORP	4.284	9/18/2024	102.55		3.83	185.00	CAN 2 1/2 24	BBB-	BBBL	7/18/2024	100
06369ZBS2	1500000	BANK OF MONTREAL	3.12	9/19/2024	102.04		1.79	72.00	CAN 1 3/4 19	BBB	AL	9/19/2019	100 NVCC
34957ZAS3	423000	FORTISALBERTA INC	3.3	9/30/2024	103.89		2.63	66.00	CAN 2 1/2 24	A-	AL	6/30/2024	100
92277LAB2	25000	VENTAS CANADA FIN LTD	4.125	9/30/2024	105.65		3.14	115.00	CAN 2 1/2 24	BBB+	N.A.	6/30/2024	100
254687CD6	1000000	WALT DISNEY COMPANY/THE	2.758	10/7/2024	100.11		2.74	75.00	CAN 2 1/2 24	A+ /-	N.A.		Private Placement
064149P27	1000000	BANK OF NOVA SCOTIA	3.036	10/18/2024	102.17		1.69	59.00	CAN 1 3/4 19	A-	AAL	10/18/2019	100 Fix Floater
15713JAA2	500000	CANADIAN ENERGY SERVIC	6.375	10/21/2024	102.45		5.86	-		B	N.A.	10/21/2023	100 HY
136069JJ1	1999000	CANADIAN IMPERIAL BANK	3	10/28/2024	101.9		1.84	73.00	CAN 1 3/4 19	BBB	AL	10/28/2019	100 NVCC
29254ZAM6	500000	ENBRIDGE INCOME FUND	3.95	11/19/2024	103.38		3.36	138.00	CAN 2 1/2 24	BBB	BBBH	8/19/2024	100
780086CW2	1000000	ROYAL BANK OF CANADA	2.99	12/6/2024	102.13		1.76	62.00	CAN 1 3/4 19	A	AAL	12/6/2019	100 Fix Floater
87262KAD7	494000	TMX GROUP LTD	2.997	12/11/2024	100.03		2.99	100.00	CAN 2 1/2 24	N.A.	AH	10/11/2024	100
136765AP9	500000	CANADIAN WESTERN BANK	3.463	12/17/2024	102.48		2.05	90.00	CAN 1 3/4 19	N.A.	BBBH	12/17/2019	100 Fix Floater
17039AAK2	250000	CHOICE PROPERTIES REIT	3.546	1/10/2025	101.24		3.34	135.00	CAN 2 1/2 24	BBB	BBB	11/10/2024	100
564835AH9	1000000	MANUFACTURERS LIFE INSUR	2.64	1/15/2025	101.5		1.83	65.00	CAN 1 3/4 19	A+	AH	1/15/2020	100 Fix Floater
02138ZAM5	500000	ALTAGAS LTD	3.84	1/15/2025	103.3		3.28	125.00	CAN 2 1/4 25	BBB	BBB *	10/15/2024	100
87971MAX1	1000000	TELUS CORP	3.75	1/17/2025	103.63		3.14	115.00	CAN 2 1/2 24	BBB+	BBBH	10/17/2024	100
44882CAD6	100000	HYDRO OTTAWA HOLDING INC	2.614	2/3/2025	98.53		2.85	80.00	CAN 2 1/4 25	BBB+	A	11/3/2024	100 Maple
AQ8605695	500000	LLOYDS BANKING GROUP PLC	3.5	2/3/2025	101.14		3.31	132.00	CAN 2 1/2 24	BBB+	N.A.		MAPLE
70632ZAE1	988000	PEMBINA PIPELINE CORP	3.54	2/3/2025	101.04		3.37	137.00	CAN 2 1/2 24	BBB	BBB	11/3/2024	100
131253AT3	469000	SMARTCENTRES REIT	3.556	2/6/2025	99.78		3.59	160.00	CAN 2 1/2 24	N.A.	BBB		
303901AW2	500000	FAIRFAX FINL HDGS LTD	4.95	3/3/2025	106.72		3.85	185.00	CAN 2 1/2 24	BBB-	BBBH		
580135CD1	1000000	MCDONALD'S CORP	3.125	3/4/2025	101.18		2.93	94.00	CAN 2 1/2 24	BBB+	N.A.	1/4/2025	100 MAPLE for Acc Inv
448055AM5	1000000	HUSKY ENERGY INC	3.55	3/12/2025	101.78		3.26	121.00	CAN 2 1/4 25	BBB+	AL	12/12/2024	100
759480AJ5	49000	RELIANCE LP	3.836	3/15/2025	100.21		3.80	181.00	CAN 2 1/2 24	BBB-	BBBL	1/15/2025	100
45834ZAM1	1000000	INTER PIPELINE LTD	3.173	3/24/2025	98.84		3.36	131.00	CAN 2 1/4 25	BBB+	BBBH /-	12/24/2024	100
019456AC6	831000	ALLIED PROPERTIES REIT	3.636	4/21/2025	98.38		3.90	185.00	CAN 2 1/4 25	N.A.	BBBL	2/21/2025	100
949746RQ6	942000	WELLS FARGO & COMPANY	3.874	5/21/2025	102.4		3.49	144.00	CAN 2 1/4 25	BBB+	AH		
891160EW9	318000	TORONTO DOMINION BANK	9.15	5/26/2025	139.51		3.03	95.00	CAN 2 1/4 25	A	AAL		Dep. Note
66975ZAE4	16000	NOVA GAS TRANSMISSION	8.9	5/27/2025	134.46		3.48	140.00	CAN 2 1/4 25	A-	AL		
564835AJ5	1000000	MANUFACTURERS LIFE INSUR	2.1	6/1/2025	100.25		1.99	61.00	CAN 3 1/2 20	A+	AH	6/1/2020	100 Fix Floater
01626PAE6	956000	ALIMENTATION COUCHE-TARD	3.6	6/2/2025	101.92		3.29	124.00	CAN 2 1/4 25	BBB	N.A.	3/2/2025	100 MAPLE
11282ZAA6	934000	BROOKFIELD RENEWABLE PAR	3.752	6/2/2025	102.8		3.30	125.00	CAN 2 1/4 25	BBB+	BBBH	3/2/2025	100
07329VAp5	425000	BCIMC REALTY CORP	2.84	6/3/2025	100.08		2.83	77.00	CAN 2 1/4 25	N.A.	AA	3/3/2025	100
780086kr4	2000000	ROYAL BANK OF CANADA	2.48	6/4/2025	100.66		2.18	80.00	CAN 3 1/2 20	A-	AL	6/4/2020	100 NVCC
126462Ab6	219000	CT REAL ESTATE INV TRUST	3.527	6/9/2025	101.41		3.30	125.00	CAN 2 1/4 25	BBB+	BBBH	3/9/2025	100
172967js1	1000000	CITIGROUP INC	4.09	6/9/2025	103.78		3.50	144.00	CAN 2 1/4 25	BBB	AL		MAPLE
064149AW7	90000	BANK OF NOVA SCOTIA	8.9	6/20/2025	138.13		3.04	96.00	CAN 2 1/4 25	A-	AAL		Dep. Note
8911454X9	1999000	TORONTO-DOMINION BANK	2.692	6/24/2025	101.13		2.19	80.00	CAN 3 1/2 20	A-	AL	6/24/2020	100 NVCC
780085N93	992000	ROYAL BANK OF CANADA	4.93	7/16/2025	113.98		2.82	75.00	CAN 2 1/4 25	AA-	AA		Dep. Note
89353ZBY3	498000	TRANSCANADA PIPELINES	3.3	7/17/2025	102.72		2.88	82.00	CAN 2 1/4 25	A-	AL	4/17/2025	100
31943BBW9	500000	FIRST CAP REALTY INC	4.323	7/31/2025	105.07		3.54	148.00	CAN 2 1/4 25	N.A.	BBBH		
063679EC4	992000	BANK OF MONTREAL	4.609	9/10/2025	111.98		2.83	76.00	CAN 2 1/4 25	A+	AA		Dep. Note
29290ZAQ3	852000	ENBRIDGE GAS DISTRIBUTIO	3.31	9/11/2025	103.41		2.79	73.00	CAN 2 1/4 25	A-	A	6/11/2025	100
90664ZAE0	500000	UNION GAS LTD	3.19	9/17/2025	102.69		2.78	72.00	CAN 2 1/4 25	A-	A	6/17/2025	100
060505FG4	1000000	BANK OF AMERICA CORP	3.407	9/20/2025	101.82		3.10	111.00	CAN 2 1/2 24	A-	N.A.	9/20/2024	100 MAPLE
136375CF7	495000	CANADIAN NATL RAILWAY	2.8	9/22/2025	100.32		2.75	69.00	CAN 2 1/4 25	A	A	6/22/2025	100 MAPLE
86682ZAG1	1000000	SUN LIFE FINANCIAL INC	2.6	9/25/2025	100.92		2.23	78.00	CAN 0 3/4 20	A-	AL	9/25/2020	100 Fix Floater
8911455X8	2000000	TORONTO-DOMINION BANK	2.982	9/30/2025	101.8		2.26	81.00	CAN 0 3/4 20	A-	AL	9/30/2020	100 NVCC
57701RAF9	500000	MATTAMY GROUP CORP	6.5	10/1/2025	105.62		5.32	-		BB	N.A.	10/1/2023	100 HY,Call 2020 at 104.875
17039AAF3	95000	CHOICE PROPERTIES REIT	4.055	11/24/2025	103.63		3.50	144.00	CAN 2 1/4 25	BBB	BBB	8/24/2025	100
06369ZBT0	1936000	BANK OF MONTREAL	3.34	12/8/2025	102.51		2.40	92.00	CAN 0 3/4 20	BBB	AL	12/8/2020	100 NVCC
064151GC1	2000000	BANK OF NOVA SCOTIA	3.367	12/8/2025	102.58		2.40	92.00	CAN 0 3/4 20	BBB+	AL	12/8/2020	100 NVCC

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
95751ZAR4	483000	WESTCOAST ENERGY INC	3.77	12/8/2025	104.65		3.07 101.00	CAN 2 1/4 25	BBB+	AL	9/8/2025	100	
564835AK2	1000000	MANUFACTURERS LIFE INSUR	2.389	1/5/2026	100.5		2.21 72.00	CAN 0 3/4 20	A+	AH	1/5/2021	100	Fix Floater
780086LZ5	2000000	ROYAL BANK OF CANADA	3.31	1/20/2026	102.37		2.46 91.00	CAN 0 3/4 21	A-	AL	1/20/2021	100	NVCC
136069LY5	2000000	CANADIAN IMPERIAL BANK	3.42	1/26/2026	102.72		2.45 90.00	CAN 0 3/4 21	BBB	AL	1/26/2021	100	NVCC
112572AE9	970000	BROOKFIELD ASSET MAN INC	4.82	1/28/2026	108.35		3.57 150.00	CAN 2 1/4 25	A-	AL	10/28/2025	100	
86682ZAH9	1000000	SUN LIFE FINANCIAL INC	3.1	2/19/2026	102.13		2.36 80.00	CAN 0 3/4 21	A-	AL	2/19/2021	100	Fix Floater
44810ZBR0	1000000	HYDRO ONE INC	2.77	2/24/2026	99.62		2.82 71.00	CAN 1 1/2 26	A	AH	11/26/2025	100	
07813ZBT0	1000000	BELL CANADA	3.55	3/2/2026	101.91		3.27 116.00	CAN 1 1/2 26	BBB+	BBBH	12/2/2025	100	
87971MBC6	1000000	TELUS CORP	3.75	3/10/2026	103.1		3.30 123.00	CAN 2 1/4 25	BBB+	N.A.	12/10/2025	100	
02138ZAP8	100000	ALTAGAS LTD	4.12	4/7/2026	104.29		3.49 138.00	CAN 1 1/2 26	BBB	BBB /*	1/7/2026	100	
34959ZAC6	500000	FORTISBC ENERGY INC	2.58	4/8/2026	98.52		2.78 67.00	CAN 1 1/2 26	N.A.	A	1/8/2026	100	
663307AE6	500000	NORTH WEST REDWATER PRT/	3.2	4/24/2026	101.03		3.05 94.00	CAN 1 1/2 26	BBB+	AL	1/24/2026	100	
31943BBX7	500000	FIRST CAP REALTY INC	3.604	5/6/2026	99.52		3.67 156.00	CAN 1 1/2 26	N.A.	BBBH	2/6/2026	100	
949746RX1	993000	WELLS FARGO & COMPANY	2.975	5/19/2026	97.03		3.39 128.00	CAN 1 1/2 26	A-	AAL			
02135ZAR7	500000	ALTALINK LP	2.747	5/29/2026	99.92		2.76 64.00	CAN 1 1/2 26	A	A	2/28/2026	100	
06369ZCC6	2000000	BANK OF MONTREAL	3.32	6/1/2026	102.35		2.56 95.00	CAN 3 1/4 21	BBB	AL	6/1/2021	100	NVCC
90664ZAF7	494000	UNION GAS LTD	2.81	6/1/2026	99.58		2.87 75.00	CAN 1 1/2 26	A-	A	3/1/2026	100	
126462AD2	287000	CT REAL ESTATE INV TRUST	3.289	6/1/2026	98.27		3.53 142.00	CAN 1 1/2 26	BBB+	BBBH	3/1/2026	100	
116705AB0	100000	BRUCE POWER LP	3.969	6/23/2026	104.45		3.34 122.00	CAN 1 1/2 26	BBB	BBB	3/23/2026	100	MAPLE
LW63665B4	1000000	MOLSON COORS INTL LP	3.44	7/15/2026	98.68		3.62 151.00	CAN 1 1/2 26	BBB-	BBBL	4/15/2026	100	
29290ZAR1	1000000	ENBRIDGE GAS DISTRIBUTIO	2.5	8/5/2026	97.26		2.87 75.00	CAN 1 1/2 26	A-	A	5/5/2026	100	
29250ZAV0	1000000	ENBRIDGE PIPELINES INC	3	8/10/2026	98.98		3.14 102.00	CAN 1 1/2 26	BBB+	A	5/10/2026	100	
70632ZAG6	923000	PEMBINA PIPELINE CORP	3.71	8/11/2026	100.67		3.62 150.00	CAN 1 1/2 26	BBB	BBB	5/11/2026	100	
07813ZBV5	1000000	BELL CANADA	2.9	8/12/2026	96.88		3.33 121.00	CAN 1 1/2 26	BBB+	BBBH	5/12/2026	100	
89119ZAJ2	500000	TORONTO HYDRO CORP	2.52	8/25/2026	98.12		2.77 65.00	CAN 1 1/2 26	A	A	5/25/2026	100	
86721ZAM1	500000	SUNCOR ENERGY INC	3	9/14/2026	98.52		3.20 108.00	CAN 1 1/2 26	A-	AL	6/14/2026	100	
780086JM7	2000000	ROYAL BANK OF CANADA	3.45	9/29/2026	102.8		2.63 97.00	CAN 0 3/4 21	A-	AL	9/29/2021	100	NVCC
154728AK5	1000000	CENTRAL 1 CREDIT UNION	3.06	10/14/2026	100.53		2.90 125.00	CAN 0 3/4 21	BBB+	A	10/14/2021	100	NVCC
548243AH7	250000	LOWER MATTAGAMI ENERGY	2.307	10/21/2026	95.71		2.87 75.00	CAN 1 1/2 26	N.A.	AH			
064151QE6	1000000	BANK OF NOVA SCOTIA	2.62	12/2/2026	97.75		2.91 79.00	CAN 1 1/2 26	A+	AA			Dep. Note
06368AAA8	1000000	BANK OF MONTREAL	2.7	12/9/2026	98.5		2.89 77.00	CAN 1 1/2 26	A+	AA			Dep. Note
14006ZAF4	500000	CAPITAL DESJARDINS INC	4.954	12/15/2026	109.29		2.38 71.00	CAN 3 1/4 21	A	AAL	12/15/2021	100	Fix Floater
291839AD0	500000	EMPIRE LIFE INSURANCE	3.383	12/16/2026	101.37		3.00 133.00	CAN 0 3/4 21	N.A.	AL	12/16/2021	100	Fix Floater
45834ZAP4	994000	INTER PIPELINE LTD	3.484	12/16/2026	99.05		3.61 149.00	CAN 1 1/2 26	BBB+	BBB /*-	9/16/2026	100	
097751AE1	250000	BOMBARDIER INC	7.35	12/22/2026	102.25		7.00 -		B-	NR			HY
11282ZAL2	1000000	BROOKFIELD RENEWABLE PAR	3.63	1/15/2027	99.61		3.68 156.00	CAN 1 1/2 26	BBB+	BBBH	10/15/2026	100	
67103MAF3	463000	OPB FINANCE TRUST	2.98	1/25/2027	100.8		2.88 75.00	CAN 1 1/2 26	AA+	AAH	10/25/2026	100	
449586AC0	500000	IGM FINANCIAL INC	3.44	1/26/2027	99.73		3.48 132.00	CAN 1 06/27	A	AH	10/26/2026	100	
01585PAG0	500000	ALGONQUIN POWER CO	4.09	2/17/2027	103.25		3.65 153.00	CAN 1 1/2 26	BBB	BBBL	11/17/2026	100	
455870AC9	993000	INDUSTRIAL ALLIANCE	2.64	2/23/2027	100.12		2.61 94.00	CAN 3 1/4 21	A	A	2/23/2022	100	Fix Floater
82028KAW1	500000	SHAW COMMUNICATIONS INC	3.8	3/1/2027	101.78		3.56 144.00	CAN 1 1/2 26	BBB-	BBBL	12/1/2026	100	
448055AN3	998000	HUSKY ENERGY INC	3.6	3/10/2027	99.89		3.61 149.00	CAN 1 1/2 26	BBB+	AL	12/10/2026	100	
11257ZAF6	958000	BROOKFIELD ASSET MAN INC	3.8	3/16/2027	100.88		3.68 156.00	CAN 1 1/2 26	A-	AL	12/16/2026	100	
064151AR4	1822000	BANK OF NOVA SCOTIA	2.58	3/30/2027	99.14		2.80 (4.88)	CAN 2 3/4 22	BBB+	AL	3/30/2022	100	NVCC
07329VAR1	500000	BCIMC REALTY CORP	3	3/31/2027	99.84		3.02 86.00	CAN 1 06/27	N.A.	AA	12/31/2026	100	
89353ZAX6	18000	TRANSCANADA PIPELINES	7.9	4/15/2027	133.87		3.53 135.00	CAN 1 06/27	A-	AL			
35085ZBN5	1000000	407 INTERNATIONAL INC	2.43	5/4/2027	96.32		2.89 73.00	CAN 1 06/27	A	A	2/4/2027	100	
172967EB3	139000	CITIGROUP INC	5.16	5/24/2027	106.27		3.55 190.00	CAN 0 3/4 21	BBB	AL	5/24/2022	100	MAPLE
06369ZCD4	2000000	BANK OF MONTREAL	2.57	6/1/2027	98.99		2.82 107.00	CAN 2 3/4 22	BBB	AL	6/1/2022	100	NVCC
663307AL0	495000	NORTH WEST REDWATER PRT/	2.8	6/1/2027	96.59		3.23 107.00	CAN 1 06/27	BBB+	AL	3/1/2027	100	
45823ZAF9	500000	INTACT FINANCIAL CORP	2.85	6/7/2027	95.98		3.36 120.00	CAN 1 06/27	N.A.	A	3/7/2027	100	
29251ZBK2	1000000	ENBRIDGE INC	3.2	6/8/2027	96.67		3.63 147.00	CAN 1 06/27	BBB+	BBBH	3/8/2027	100	
70632ZAF8	865000	PEMBINA PIPELINE CORP	4.24	6/15/2027	103.96		3.72 157.00	CAN 1 06/27	BBB	BBB	3/15/2027	100	
126462AE0	356000	CT REAL ESTATE INV TRUST	3.469	6/16/2027	98.14		3.71 155.00	CAN 1 06/27	BBB+	BBBH	3/16/2027	100	
51925DBL9	847000	LAURENTIAN BANK OF CDA	4.25	6/22/2027	100.89		4.02 227.00	CAN 2 3/4 22	BB+ /*-	BBBL	6/22/2022	100	NVCC

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
31943BBY5	50000	FIRST CAP REALTY INC	3.753	7/12/2027	99.49		3.82 166.00	CAN 1 06/27	N.A.	BBBH		4/12/2027	100
078149DW8	250000	BELL CANADA	7	9/24/2027	128.07		3.52 134.00	CAN 1 06/27	BBB+	BBBH			
125491AE5	500000	CI FINANCIAL CORP	3.904	9/27/2027	102.94		3.53 137.00	CAN 1 06/27	A-	AL	6/27/2027	100	
07813ZBY9	996000	BELL CANADA	3.6	9/29/2027	100.94		3.48 132.00	CAN 1 06/27	BBB+	BBBH	6/29/2027	100	
68321ZAA9	500000	ONTARIO POWER GENERATION	3.315	10/4/2027	100.9		3.20 104.00	CAN 1 06/27	BBB+	AL	7/4/2027	100	
02138ZAQ6	500000	ALTAGAS LTD	3.98	10/4/2027	102.35		3.68 152.00	CAN 1 06/27	BBB	BBB /*	7/4/2027	100	
891102AE5	5000	TOROMONT INDUSTRIES LTD	3.842	10/27/2027	101.83		3.61 145.00	CAN 1 06/27	N.A.	BBBH	7/27/2027	100	
564835AL0	900000	MANUFACTURERS LIFE INSUR	3.181	11/22/2027	102.6		2.59 81.00	CAN 2 3/4 22	A+	AH	11/22/2022	100	Fix Floater
90664ZAX8	1000000	UNION GAS LTD	2.88	11/22/2027	99.27		2.97 80.00	CAN 1 06/27	A-	A	8/22/2027	100	
86682ZAK2	1000000	SUN LIFE FINANCIAL INC	2.75	11/23/2027	99.93		2.77 95.00	CAN 1 09/22	A-	AL	11/23/2022	100	NVCC
391906AC8	173000	GREATER TORONTO AIRPORTS	6.45	12/3/2027	130.34		2.87 68.00	CAN 1 06/27	A+	NR			
59162NAF6	745000	METRO INC	3.39	12/6/2027	98.42		3.58 142.00	CAN 1 06/27	BBB	BBB	9/6/2027	100	
303901AZ5	500000	FAIRFAX FINL HLDGS LTD	4.25	12/6/2027	99.06		4.37 221.00	CAN 1 06/27	BBB-	BBBH	9/6/2027	100	
126462AF7	575000	CT REAL ESTATE INV TRUST	3.865	12/7/2027	100.74		3.77 161.00	CAN 1 06/27	BBB+	BBBH	9/7/2027	100	
83179XAH1	500000	SMARTCENTRES REIT	3.834	12/21/2027	98.73		3.99 183.00	CAN 1 06/27	N.A.	BBB	9/21/2027	100	
63309ZNL8	1000000	NATIONAL BANK OF CANADA	3.183	2/1/2028	100.23		3.13 131.00	CAN 1 09/22	BBB	BBBH	2/1/2023	100	NVCC
064151S95	1000000	BANK OF NOVA SCOTIA	3.1	2/2/2028	100.77		3.01 84.00	CAN 1 06/27	A+	AAe			Dep. Note
53947ZAD9	237000	LOBLAW COMPANIES LIMITED	6.45	2/9/2028	121.98		3.78 160.00	CAN 1 06/27	BBB	BBB			
89353ZCA4	1000000	TRANSCANADA PIPELINES	3.39	3/15/2028	102.86		3.05 100.00	CAN 1 06/27	A-	AL	12/15/2027	100	
291839AE8	441000	EMPIRE LIFE INSURANCE	3.664	3/15/2028	102.65		3.09 148.00	CAN 1 09/22	N.A.	AL	3/15/2023	100	Fix Floater
13668ZAD0	34000	CANADIAN TIRE CORP LTD	6.375	4/13/2028	122.75		3.66 159.00	CAN 1 06/27	BBB+	BBBH			
627912AB4	100000	CLARICA LIFE INSUR CO	6.3	5/15/2028	125.43		3.34 129.00	CAN 1 1/2 26	A+	AH			
00889YAB7	450000	AIMCO REALTY INVESTORS	3.043	6/1/2028	100.4		3.00 94.00	CAN 1 06/27	N.A.	AAL	3/1/2028	100	
455870AD7	1000000	INDUSTRIAL ALLIANCE	3.3	9/15/2028	102.93		2.73 103.00	CAN 1 1/2 23	A	A	9/15/2023	100	Fix Floater
86682ZAJ5	1000000	SUN LIFE FINANCIAL INC	3.05	9/19/2028	101.77		2.70 101.00	CAN 1 1/2 23	A-	AL	9/19/2023	100	Fix Floater
134917AE3	100000	CANADA LIFE ASSURANCE CO	6.4	12/11/2028	128.22		3.27 121.00	CAN 1 1/2 26	AA-	AAL			
07813ZAC8	250000	BELL CANADA	6.55	5/1/2029	125.95		3.69 160.00	CAN 1 06/27	BBB+	BBBH			
891160QY2	2000000	TORONTO-DOMINION BANK	3.224	7/25/2029	101.07		3.04 123.00	CAN 2 1/2 24	A-	AL	7/25/2024	100	Dep. Note
891160QY2	2000000	TORONTO-DOMINION BANK	3.224	7/25/2029	101.07		3.04 123.00	CAN 2 1/2 24	A-	AL	7/25/2024	100	NVCC
350863AB2	49000	407 INTERNATIONAL INC	6.47	7/27/2029	132.54		3.07 96.00	CAN 1 06/27	A	A			
56501RAF3	1000000	MANULIFE FINANCIAL CORP	3.049	8/20/2029	100.28		3.00 119.00	CAN 2 1/2 24	A-	AL	8/20/2024	100	Fix Floater
89347ZAC1	100000	TRANSALTA CORP	7.3	10/22/2029	113		5.75 -		BBB-	BBBL			
448810AC5	250000	HYDRO ONE INC	7.35	6/3/2030	140.64		3.29 117.00	CAN 1 06/27	A	AH			
39191ZAA7	221000	GREATER TORONTO AIRPORTS	7.05	6/12/2030	141.15		3.02 89.00	CAN 1 06/27	A+	NR			
89347ZAE7	250000	TRANSALTA CORP	6.9	11/15/2030	108.75		5.91 -		BBB-	BBBL			
8911457R9	2000000	TORONTO-DOMINION BANK	4.859	3/4/2031	111.35		3.24 130.00	CAN 2 1/4 25	A-	AL	3/4/2026	100	NVCC
39138CAB2	100000	GREAT-WEST LIFECO INC	6.74	11/24/2031	134.93		3.51 138.00	CAN 1 06/27	A+	AH			
078149DV0	14000	BELL CANADA	7.65	12/30/2031	133.12		4.42 230.00	CAN 1 06/27	BBB	BBBL			
96115ZAD4	105000	GEORGE WESTON LTD	7.1	2/5/2032	131.29		4.13 200.00	CAN 1 06/27	BBB	BBB			
44810ZAB6	250000	HYDRO ONE INC	6.93	6/1/2032	140.01		3.37 123.00	CAN 1 06/27	A	AH			
39191ZAF6	250000	GREATER TORONTO AIRPORTS	6.98	10/15/2032	145.16		3.11 80.00	CAN 2 3/4 48	A+	NR			
73927CAB6	100000	POWER FINANCIAL CORP	6.9	3/11/2033	134.81		3.83 153.00	CAN 2 3/4 48	A+	AH			
39138CAD8	100000	GREAT-WEST LIFECO INC	6.67	3/21/2033	134.97		3.63 133.00	CAN 2 3/4 48	A+	AH			
35085ZBP0	250000	407 INTERNATIONAL INC	3.43	6/1/2033	103.05		3.17 89.00	CAN 2 3/4 48	A	A	12/1/2032	100	
44810ZAD2	250000	HYDRO ONE INC	6.35	1/31/2034	135.12		3.46 115.00	CAN 2 3/4 48	A	AH			
39191ZAJ8	250000	GREATER TORONTO AIRPORTS	6.47	2/2/2034	141.81		3.12 80.00	CAN 2 3/4 48	A+	NR			
53947ZAU1	33000	LOBLAW COMPANIES LIMITED	6.05	6/9/2034	121.82		4.19 189.00	CAN 2 3/4 48	BBB	BBB			
53947ZAX5	59000	LOBLAW COMPANIES LIMITED	6.15	1/29/2035	123.54		4.19 189.00	CAN 2 3/4 48	BBB	BBB			
07813ZAT1	100000	BELL CANADA	6.1	3/16/2035	124.15		4.11 181.00	CAN 2 3/4 48	BBB+	BBBH			
663307AM8	250000	NORTH WEST REDWATER PRT/	3.65	6/1/2035	100.87		3.58 129.00	CAN 2 3/4 48	BBB+	AL	12/1/2034	100	
10549PAJ0	245000	BROOKFIELD ASSET MAN INC	5.95	6/14/2035	117.85		4.46 216.00	CAN 2 3/4 48	A-	AL			
59162ZAB8	250000	METRO INC	5.97	10/15/2035	120.85		4.27 197.00	CAN 2 3/4 48	BBB	BBB			
83357ZAD9	100000	SOBEYS INC	6.06	10/29/2035	109.75		5.21 -		BB+	BBH			
35085ZAD8	100000	407 INTERNATIONAL INC	5.96	12/3/2035	135.61		3.30 97.00	CAN 2 3/4 48	A	A			
35085ZAM8	100000	407 INTERNATIONAL INC	5.75	2/14/2036	130.12		3.48 116.00	CAN 2 3/4 48	BBB	BBB			

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
29290ZAE0	15000	ENBRIDGE GAS DISTRIBUTIO	5.21	2/25/2036	122.61		3.51 119.00	CAN 2 3/4 48	A-	A			
44810ZAP5	245000	HYDRO ONE INC	5.36	5/20/2036	124.62		3.52 120.00	CAN 2 3/4 48	A	AH			
04878TAA5	70000	ATLANTIC POWER LP	5.95	6/23/2036	88		7.13 -		BB-	NR			HY
83357ZAE7	100000	SOBEYS INC	5.79	10/6/2036	107.75		5.14 -		BB+	BBH			
05573YAB7	205000	BROOKFIELD RENEWABLE PAR	5.84	11/5/2036	117.98		4.42 211.00	CAN 2 3/4 48	BBB+	BBBH			
07813ZBL7	95000	BELL CANADA	6.17	2/26/2037	125.08		4.24 192.00	CAN 2 3/4 48	BBB+	BBBH			
44810ZAS9	250000	HYDRO ONE INC	4.89	3/13/2037	118.92		3.52 120.00	CAN 2 3/4 48	A	AH			
86721ZAB5	250000	SUNCOR ENERGY INC	5.39	3/26/2037	118.96		3.96 165.00	CAN 2 3/4 48	A-	AL			
36158ZBK1	10000	GENERAL ELEC CAP CANADA	5.73	10/22/2037	126.49		3.80 148.00	CAN 2 3/4 48	A	N.A.			
44810ZAX8	250000	HYDRO ONE INC	6.03	3/3/2039	135.84		3.59 125.00	CAN 2 3/4 48	A	AH			
739239AC5	100000	POWER CORPORATION CANADA	8.57	4/22/2039	159.21		4.28 194.00	CAN 2 3/4 48	A	A			
775109AP6	100000	ROGERS COMMUNICATIONS IN	6.68	11/4/2039	133.49		4.29 196.00	CAN 2 3/4 48	BBB+	BBBu			
82028KAQ4	250000	SHAW COMMUNICATIONS INC	6.75	11/9/2039	126.24		4.79 247.00	CAN 2 3/4 48	BBB-	BBBL			
39138CAF3	100000	GREAT-WEST LIFECO INC	5.998	11/16/2039	133.07		3.76 142.00	CAN 2 3/4 48	A+	AH	11/16/2039		Hybrid MAPLE
13644ZAX5	100000	CANADIAN PACIFIC RR CO	6.45	11/17/2039	139.13		3.79 145.00	CAN 2 3/4 48	BBB+	BBB			
45823ZAB8	100000	INTACT FINANCIAL CORP	6.4	11/23/2039	134.88		3.99 165.00	CAN 2 3/4 48	N.A.	A			
83357ZAL1	100000	SOBEYS INC	6.64	6/7/2040	116.75		5.34 -		BB+	BBH			
44810ZAY6	250000	HYDRO ONE INC	5.49	7/16/2040	129.09		3.59 125.00	CAN 2 3/4 48	A	AH			
350863AZ9	30000	407 INTERNATIONAL INC	7.125	7/26/2040	154.48		3.57 122.00	CAN 2 3/4 48	A-	AL			
775109AQ4	100000	ROGERS COMMUNICATIONS IN	6.11	8/25/2040	125.79		4.29 196.00	CAN 2 3/4 48	BBB+	BBBu	2/25/2040	100	
449586AB2	100000	IGM FINANCIAL INC	6	12/10/2040	126.38		4.17 184.00	CAN 2 3/4 48	A	AH	6/10/2040	100	
39191ZAX7	250000	GREATER TORONTO AIRPORTS	5.3	2/25/2041	134.07		3.20 85.00	CAN 2 3/4 48	A+	NR			
775109AT8	100000	ROGERS COMMUNICATIONS IN	6.56	3/22/2041	132.93		4.27 196.00	CAN 2 3/4 48	BBB+	BBBu	9/22/2040	100	
880789AN2	100000	TERANET HOLDINGS LP	6.1	6/17/2041	111.92		5.21 290.00	CAN 2 3/4 48	BBB	BBB			
90664ZAU4	250000	UNION GAS LTD	4.88	6/21/2041	120.59		3.55 122.00	CAN 2 3/4 48	A-	A	12/21/2040	100	
44810ZBD1	500000	HYDRO ONE INC	4.39	9/26/2041	112.8		3.58 125.00	CAN 2 3/4 48	A	AH			
12657ZAW3	250000	CU INC	4.543	10/24/2041	115.73		3.55 122.00	CAN 2 3/4 48	A-	AH			
95751ZAN3	250000	WESTCOAST ENERGY INC	4.791	10/28/2041	110.81		4.07 175.00	CAN 2 3/4 48	BBB+	AL			
02135ZAE6	62000	ALTALINK LP	4.462	11/8/2041	114.64		3.54 121.00	CAN 2 3/4 48	A	A			
35085ZBE5	100000	407 INTERNATIONAL INC	4.45	11/15/2041	114.21		3.55 122.00	CAN 2 3/4 48	A	A	8/15/2041	100	
89353ZBV9	250000	TRANSCANADA PIPELINES	4.55	11/15/2041	109.42		3.94 161.00	CAN 2 3/4 48	A-	AL			
39191ZAY5	250000	GREATER TORONTO AIRPORTS	4.53	12/2/2041	122.15		3.19 85.00	CAN 2 3/4 48	A+	NR			
56502FAA9	100000	MANULIFE FIN DELAWARE	5.059	12/15/2041	113.37		4.04 173.00	CAN 2 3/4 48	A-	AL	12/15/2036	100	Fix Floater
35085ZBF2	250000	407 INTERNATIONAL INC	4.19	4/25/2042	110.07		3.56 123.00	CAN 2 3/4 48	A	A	1/25/2042	100	
866796AD7	100000	SUN LIFE FINANCIAL INC	5.4	5/29/2042	120.97		3.85 153.00	CAN 2 3/4 48	A-	AL	5/29/2037	100	Fix Floater
31807ZAL6	85000	FINNING INTL INC	5.077	6/13/2042	114.95		4.10 177.00	CAN 2 3/4 48	BBB+	BBBH			
45823ZAD4	100000	INTACT FINANCIAL CORP	5.16	6/16/2042	118.55		3.96 163.00	CAN 2 3/4 48	N.A.	A			
02135ZAF3	100000	ALTALINK LP	3.99	6/30/2042	107.29		3.54 121.00	CAN 2 3/4 48	A	A			
29251ZBB2	250000	ENBRIDGE INC	4.24	8/27/2042	96.75		4.46 215.00	CAN 2 3/4 48	BBB+	BBBH			
12657ZAY9	238000	CU INC	3.805	9/10/2042	104.34		3.54 121.00	CAN 2 3/4 48	A-	AH			
13321LAJ7	444000	CAMECO CORPORATION	5.09	11/14/2042	93.96		5.54 325.00	CAN 2 3/4 48	BBB	BBBH			
87971MAS2	250000	TELUS CORP	4.4	4/1/2043	99.34		4.44 213.00	CAN 2 3/4 48	BBB+	BBBH	10/1/2042	100	
44810ZAE0	250000	HYDRO ONE INC	6.59	4/22/2043	149.05		3.61 125.00	CAN 2 3/4 48	A	AH			
70632ZAC5	230000	PEMBINA PIPELINE CORP	4.75	4/30/2043	102.29		4.59 228.00	CAN 2 3/4 48	BBB	BBB	10/30/2042	100	
29250ZAR9	250000	ENBRIDGE PIPELINES INC	4.55	8/17/2043	109.16		3.97 164.00	CAN 2 3/4 48	BBB+	A	2/17/2043	100	
02135ZAK2	162000	ALTALINK LP	4.922	9/17/2043	122.84		3.55 14.37	CAN 2 3/4 48	A	A			
44810ZBK5	250000	HYDRO ONE INC	4.59	10/9/2043	116.66		3.58 125.00	CAN 2 3/4 48	A	AH	4/9/2043	100	
29290ZAL4	250000	ENBRIDGE GAS DISTRIBUTIO	4.5	11/23/2043	115.75		3.55 122.00	CAN 2 3/4 48	A-	A	5/23/2043	100	
87971MAU7	250000	TELUS CORP	5.15	11/26/2043	110.32		4.46 214.00	CAN 2 3/4 48	BBB+	BBBH	5/26/2043	100	
29251ZBG1	250000	ENBRIDGE INC	4.57	3/11/2044	101.55		4.47 215.00	CAN 2 3/4 48	BBB+	BBBH	9/11/2043	100	
70632ZAD3	250000	PEMBINA PIPELINE CORP	4.81	3/25/2044	103.18		4.60 228.00	CAN 2 3/4 48	BBB	BBB	9/25/2043	100	
87971MAW3	250000	TELUS CORP	4.85	4/5/2044	105.9		4.46 214.00	CAN 2 3/4 48	BBB+	BBBH	10/5/2043	100	
90664ZAD2	250000	UNION GAS LTD	4.2	6/2/2044	110.89		3.55 122.00	CAN 2 3/4 48	A-	A	12/2/2043	100	
44810ZBN9	250000	HYDRO ONE INC	4.17	6/6/2044	109.77		3.59 125.00	CAN 2 3/4 48	A	AH	12/6/2043	100	
02138ZAL7	250000	ALTAGAS LTD	4.5	8/15/2044	98.85		4.58 226.00	CAN 2 3/4 48	BBB	BBB /*	2/15/2044	100	

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
29290ZAP5	250000	ENBRIDGE GAS DISTRIBUTIO	4	8/22/2044	107.51		3.55 122.00	CAN 2 3/4 48	A-	A	2/22/2044	100	
35085ZBQ8	250000	407 INTERNATIONAL INC	3.65	9/8/2044	101.5		3.56 123.00	CAN 2 3/4 48	A	A	3/8/2044	100	
07813ZBH6	250000	BELL CANADA	4.75	9/29/2044	106.81		4.31 199.00	CAN 2 3/4 48	BBB+	BBBH	3/29/2044	100	
29254ZAN4	79000	ENBRIDGE INCOME FUND	4.87	11/21/2044	103.2		4.66 234.00	CAN 2 3/4 48	BBB	BBBH	5/21/2044	100	
59162NAB5	239000	METRO INC	5.03	12/1/2044	111.02		4.32 200.00	CAN 2 3/4 48	BBB	BBB	6/1/2044	100	
87971MAY9	250000	TELUS CORP	4.75	1/17/2045	104.59		4.45 213.00	CAN 2 3/4 48	BBB+	BBBH	7/17/2044	100	
35085ZBK1	250000	407 INTERNATIONAL INC	3.3	3/27/2045	95.53		3.56 123.00	CAN 2 3/4 48	A	A	9/27/2044	100	
02135ZAQ9	55000	ALTALINK LP	4.09	6/30/2045	109.32		3.55 121.00	CAN 2 3/4 48	A	A	12/30/2044	100	
136375CG5	225000	CANADIAN NATL RAILWAY	3.95	9/22/2045	107.55		3.52 118.00	CAN 2 3/4 48	A	A	3/22/2045	100	MAPLE
29250ZAU2	250000	ENBRIDGE PIPELINES INC	4.55	9/29/2045	109.57		3.97 164.00	CAN 2 3/4 48	BBB+	A	3/29/2045	100	
07813ZBR4	250000	BELL CANADA	4.35	12/18/2045	100.57		4.31 199.00	CAN 2 3/4 48	BBB+	BBBH	6/18/2045	100	
87971MBB8	250000	TELUS CORP	4.4	1/29/2046	99.19		4.45 213.00	CAN 2 3/4 48	BBB+	BBBH	7/29/2045	100	
89353ZBZ0	227000	TRANSCANADA PIPELINES	4.35	6/6/2046	106.81		3.94 161.00	CAN 2 3/4 48	A-	AL	12/6/2045	100	
29250ZAW8	245000	ENBRIDGE PIPELINES INC	4.13	8/9/2046	102.67		3.97 164.00	CAN 2 3/4 48	BBB+	A	2/9/2046	100	
86721ZAN9	100000	SUNCOR ENERGY INC	4.34	9/13/2046	105.99		3.98 165.00	CAN 2 3/4 48	A-	AL	3/13/2046	100	
34957ZAV6	100000	FORTISALBERTA INC	3.34	9/21/2046	96.2		3.55 122.00	CAN 2 3/4 48	A-	AL	3/21/2046	100	
368271BA9	100000	ENERGIR INC	3.28	10/9/2046	95.47		3.53 120.00	CAN 2 3/4 48	A+	A	4/9/2046	100	
44810ZAR1	250000	HYDRO ONE INC	5	10/19/2046	124.85		3.60 125.00	CAN 2 3/4 48	A	AH			
12657ZBJ1	250000	CU INC	3.763	11/19/2046	103.63		3.56 122.00	CAN 2 3/4 48	A-	AH	5/19/2046	100	
02135ZAS5	100000	ALTALINK LP	3.717	12/3/2046	103		3.55 121.00	CAN 2 3/4 48	A	A	6/3/2046	100	
70632ZAJ0	250000	PEMBINA PIPELINE CORP	4.74	1/21/2047	102.16		4.60 228.00	CAN 2 3/4 48	BBB	BBB	7/21/2046	100	
449586AD8	100000	IGM FINANCIAL INC	4.56	1/25/2047	106.75		4.15 182.00	CAN 2 3/4 48	A	AH	7/25/2046	100	
739239AD3	100000	POWER CORPORATION CANADA	4.81	1/31/2047	109.81		4.21 188.00	CAN 2 3/4 48	A	A	7/31/2046	100	
03524BAH9	500000	ANHEUSER-BUSCH INBEV FIN	4.32	5/15/2047	104.33		4.06 173.00	CAN 2 3/4 48	A-	N.A.	11/15/2046	100	MAPLE
136375CM2	194000	CANADIAN NATL RAILWAY	3.6	8/1/2047	101.47		3.52 118.00	CAN 2 3/4 48	A	A	2/1/2047	100	MAPLE
34957ZAW4	250000	FORTISALBERTA INC	3.672	9/9/2047	102.04		3.56 122.00	CAN 2 3/4 48	A-	AL	3/9/2047	100	
89353ZCB2	250000	TRANSCANADA PIPELINES	4.33	9/16/2047	106.59		3.95 161.00	CAN 2 3/4 48	A-	AL	3/16/2047	100	
02138ZAR4	250000	ALTAGAS LTD	4.99	10/4/2047	106.42		4.59 226.00	CAN 2 3/4 48	BBB	BBB /*	4/4/2047	100	
34959ZAG7	150000	FORTISBC ENERGY INC	3.69	10/30/2047	102.18		3.57 123.00	CAN 2 3/4 48	N.A.	A	4/30/2047	100	
44810ZBU3	250000	HYDRO ONE INC	3.72	11/18/2047	102.36		3.59 125.00	CAN 2 3/4 48	A	AH	5/18/2047	100	
12657ZBK8	250000	CU INC	3.548	11/22/2047	99.81		3.56 122.00	CAN 2 3/4 48	A-	N.A.	5/22/2047	100	
90664ZAY6	190000	UNION GAS LTD	3.59	11/22/2047	100.57		3.56 122.00	CAN 2 3/4 48	A-	N.A.	5/22/2047	100	
29290ZAS9	250000	ENBRIDGE GAS DISTRIBUTIO	3.51	11/29/2047	99.12		3.56 122.00	CAN 2 3/4 48	A-	A	5/29/2047	100	
59162NAG4	13000	METRO INC	4.27	12/4/2047	98.89		4.34 201.00	CAN 2 3/4 48	BBB	BBB	6/4/2047	100	
89119ZAK9	50000	TORONTO HYDRO CORP	3.485	2/28/2048	99.02		3.54 120.00	CAN 2 3/4 48	A	A	8/28/2047	100	
87971MBE2	250000	TELUS CORP	4.7	3/6/2048	103.94		4.46 213.00	CAN 2 3/4 48	BBB+	BBBH	9/6/2047	100	
29290ZAK6	250000	ENBRIDGE GAS DISTRIBUTIO	4.95	11/22/2050	126.28		3.58 122.00	CAN 2 3/4 48	A-	A			
44810ZBE9	100000	HYDRO ONE INC	4	12/22/2051	107.17		3.63 128.00	CAN 2 3/4 48	A	AH			
135110AB0	100000	CANADA LIFE CAP TRUST	7.529	6/30/2052	140.63		3.82 152.00	CAN 2 3/4 48	A+	AH	6/30/2052	100	Hybrid
86679QAB7	142000	SUN LIFE CAP TRUST	7.093	6/30/2052	135.51		3.85 155.00	CAN 2 3/4 48	A	A	6/30/2052	100	Hybrid
35085ZBG0	250000	407 INTERNATIONAL INC	3.98	9/11/2052	107.43		3.60 125.00	CAN 2 3/4 48	A	A	6/11/2052	100	
12657ZBA0	33000	CU INC	3.857	11/14/2052	105.06		3.60 125.00	CAN 2 3/4 48	A-	AH			
80928BAC0	100000	SCOTIABANK CAP TR	5.65	12/31/2056	123.4		3.89 157.00	CAN 2 3/4 48	BBB	AL	12/31/2036	100	Hybrid
44810ZBG4	100000	HYDRO ONE INC	3.79	7/31/2062	101.8		3.71 135.00	CAN 2 3/4 48	A	AH			
80928FAA5	500000	SCOTIABANK TIER I TRUST	7.802	6/30/2108	108.84		1.15 93.00	CAN 3 3/4 19	BBB	AL	6/30/2019	100	Hybrid
12544UAA9	500000	CIBC CAPITAL TRUST	9.976	6/30/2108	111.53		1.28 104.00	CAN 3 3/4 19	BBB-	AL	6/30/2019	100	Hybrid
87239GAA2	500000	TD CAP TRUST IV	9.523	6/30/2108	110.92		1.29 105.00	CAN 3 3/4 19	BBB+	AL	6/30/2019	100	Hybrid
87239GAC8	500000	TD CAP TRUST IV	6.631	6/30/2108	113.52		2.40 105.00	CAN 3 1/4 21	BBB+	AL	6/30/2021	100	Hybrid
87239GAB0	250000	TD CAP TRUST IV	10	6/30/2108	129.03		7.29 500.00	CAN 2 3/4 48	BBB+	AL	6/30/2039	100	Hybrid
12544UAB7	250000	CIBC CAPITAL TRUST	10.25	6/30/2108	130.39		7.40 510.00	CAN 2 3/4 48	BBB-	AL	6/30/2039	100	Hybrid
86680BAA9	250000	SUN LIFE CAP TRUST II	5.863	12/31/2108	107.82		1.54 89.00	CAN 1 3/4 19	A	A	12/31/2019	100	Hybrid
56501XAA1	500000	MANULIFE FIN CAP TR II	7.405	12/31/2108	110.46		1.62 95.00	CAN 1 3/4 19	A	A	12/31/2019	100	Hybrid

HIGH YIELD BONDS

Today: 22-Feb-18

Settlement: 26-Feb-18

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CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	S&P	DBRS	CALL DATE	CALL PRICE	FEATURE
00900QAC7	500,000	AIMIA INC	5.60	5/17/2019	99.25	7.49	BB	BBL			HY
65020PAC7	100,000	NEWALTA CORP	7.75	11/14/2019	99.50	8.06	N.A.	CCCL	3/26/2018	100	HY
65020PAD5	100,000	NEWALTA CORP	5.88	4/1/2021	83.00	12.68	N.A.	CCCL	3/26/2018	102.938	HY
05277BAA8	500,000	AUTOCANADA INC	5.63	5/25/2021	103.75	1.74	B	N.A.	3/26/2018	104.219	HY
146900AN5	500,000	CASCADES INC	5.50	7/15/2021	104.50	0.58	BB-	NR	7/15/2020	100	HY,Call2017 at 104.125
823901AH6	250,000	SHERRITT INTL CORP	8.00	11/15/2021	96.12	9.25	N.A.	BL	3/26/2018	100	HY
07317QAE5	250,000	BAYTEX ENERGY CORP	6.63	7/19/2022	99.50	6.76	BB-	N.A.	3/26/2018	103.313	HY
886453aa7	350,000	TIDEWATER MIDSTREAM	6.75	12/19/2022	102.88	5.89	N.A.	N.A.	12/19/2021	100	HY
74819RAQ9	500,000	QUEBECOR MEDIA	6.63	1/15/2023	110.50	4.22	B+	NR			HY
EK9018020	500,000	BROOKFIELD RESIDENTIAL	6.13	5/15/2023	104.50	4.60	B+	N.A.	5/15/2021	100	HY
QZ5414391	500,000	IRON MOUNTAIN CANADA	5.38	9/15/2023	104.25	4.33	BB-	N.A.	9/15/2019	104.031	HY
13751WAG8	50,000	CHEMTRADE ELECTROCHEM IN	7.88	9/20/2023	111.75	2.63	N.A.	N.A.	9/20/2019	103.938	HY - Accredited inv.
823901AK9	500,000	SHERRITT INTERNATIONAL C	7.50	9/24/2023	90.50	9.75	N.A.	BL	9/24/2019	100	HY
008911BC2	500,000	AIR CANADA	4.75	10/6/2023	104.00	3.80	BB+	N.A.	10/6/2022	100	HY
86828QAF8	500,000	SUPERIOR PLUS LP	5.25	2/27/2024	102.62	4.66	BB	BBL	2/27/2020	103.938	HY
58405LAA0	30,000	MEDAVIE INC	6.00	5/21/2024	103.25	3.28	N.A.	N.A.	5/21/2019	100	HY
374825AG2	500,000	GIBSON ENERGY INC	5.25	7/15/2024	102.00	4.82	BB	N.A.	7/15/2024	100	HY,Call 2020 at 103.94
70137TAH8	500,000	PARKLAND FUEL CORP	5.75	9/16/2024	103.38	4.91	BB-	BB	12/16/2022	100	HY,Call 2017 at 104.13
15713JAA2	500,000	CANADIAN ENERGY SERVIC	6.38	10/21/2024	102.45	5.86	B	N.A.	10/21/2023	100	HY
70137TAJ4	500,000	PARKLAND FUEL CORP	5.63	5/9/2025	102.25	5.12	BB-	BB	5/9/2023	100	HY,Call 2020 at 104.219
92660FAF1	500,000	VIDEOTRON LTD	5.63	6/15/2025	107.00	4.46	BB	NR	3/15/2025	100	HY
86828QAH4	500,000	SUPERIOR PLUS LP	5.13	8/27/2025	101.63	4.81	BB	BBL	2/27/2021	103.844	HY
57701RAF9	500,000	MATTAMY GROUP CORP	6.50	10/1/2025	105.62	5.32	BB	N.A.	10/1/2023	100	HY,Call 2020 at 104.875
823901AL7	500,000	SHERRITT INTERNATIONAL C	7.88	10/11/2025	89.00	9.97	N.A.	BL	10/11/2022	100	HY
92660FAJ3	500,000	VIDEOTRON LTD	5.75	1/15/2026	106.62	4.07	BB	N.A.	9/15/2020	102.875	HY
097751AE1	250,000	BOMBARDIER INC	7.35	12/22/2026	102.25	7.00	B-	NR			HY
04878TAA5	70,000	ATLANTIC POWER LP	5.95	6/23/2036	88.00	7.13	BB-	NR			HY

PROVINCIAL BONDS

Today: 22-Feb-18

Settlement: 26-Feb-18

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CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P
013051DJ3	1,000,000	PROVINCE OF ALBERTA	1.60	6/15/2018	100.33	0.50	18.00	CAN 1 1/4 18	A+
563469TY1	1,000,000	MANITOBA (PROVINCE OF)	1.85	9/5/2018	100.45	0.98	5.90	CAN 1 1/4 18	A+
68323ABR4	1,000,000	ONTARIO (PROVINCE OF)	2.10	9/8/2018	100.57	1.01	8.10	CAN 1 1/4 18	A+
68323ACW2	1,000,000	ONTARIO (PROVINCE OF)	1.75	10/9/2018	100.43	1.05	4.90	CAN 1 1/4 18	A+
68303ZDL4	5,000	ONTARIO HYDRO PACKAGE	4.00	10/15/2018	101.73	1.24	1.32	ONT 1 3/4 18	N.A.
56344ZBB4	1,000,000	MANITOBA (PROVINCE OF)	5.50	11/15/2018	103.08	1.16	10.40	CAN 1 1/4 18	A+
74814ZDU4	1,000,000	PROVINCE OF QUEBEC	4.50	12/1/2018	102.47	1.23	14.50	CAN 1 1/4 18	AA-
31739ZAS4	1,000,000	FINANCEMENT QUEBEC	2.40	12/1/2018	100.86	1.26	18.20	CAN 1 1/4 18	AA-
110709FX5	1,000,000	BRITISH COLUMBIA PROV OF	4.65	12/18/2018	102.73	1.24	14.10	CAN 1 1/4 18	AAA
11070TAE8	1,000,000	BRITISH COLUMBIA PROV OF	2.25	3/1/2019	101.13	1.12	3.50	CAN 1 3/4 19	AAA
44889ZEQ5	1,000,000	HYDRO-QUEBEC	1.00	5/25/2019	99.63	1.30	12.70	CAN 1 3/4 19	AA-
013051DN4	1,000,000	PROVINCE OF ALBERTA	2.00	6/1/2019	100.84	1.33	13.70	CAN 1 3/4 19	A+
683234B80	1,000,000	ONTARIO (PROVINCE OF)	4.40	6/2/2019	103.81	1.35	15.50	CAN 1 3/4 19	A+
68324ZHL5	24,000	ONTARIO PROVINCE PKGE	4.30	6/2/2019	103.47	1.52	-0.32	ONT4.4 06/19	N.A.
683234UV8	3,000	ONTARIO (PROVINCE OF)	5.35	6/2/2019	104.77	1.52	0.99	ONT4.4 06/19	A+
6428668Z3	1,000,000	PROV OF NEW BRUNSWICK	4.40	6/3/2019	103.79	1.37	17.80	CAN 1 3/4 19	A+
11070ZDK7	1,000,000	BRITISH COLUMBIA PROV OF	5.30	6/17/2019	105.06	1.37	2.80	CAN 1 3/4 19	AAA
68323ACU6	1,000,000	ONTARIO (PROVINCE OF)	2.10	9/8/2019	100.93	1.48	9.20	CAN 1 3/4 19	A+
563469UM5	1,000,000	MANITOBA (PROVINCE OF)	1.15	11/21/2019	99.29	1.57	13.90	CAN 1 3/4 19	A+
74814ZEE9	1,000,000	PROVINCE OF QUEBEC	4.50	12/1/2019	105.04	1.59	14.30	CAN 1 3/4 19	AA-
013051CZ8	1,000,000	PROVINCE OF ALBERTA	4.00	12/1/2019	104.17	1.59	14.80	CAN 1 3/4 19	A+
31739ZAT2	1,000,000	FINANCEMENT QUEBEC	2.45	12/1/2019	101.44	1.62	18.00	CAN 1 3/4 19	AA-
110709FZ0	1,000,000	BRITISH COLUMBIA PROV OF	4.10	12/18/2019	104.49	1.57	11.80	CAN 1 3/4 19	AAA
683078DK2	250,000	ONTARIO ELECTRICITY FIN	10.00	2/6/2020	115.72	1.74	14.20	CAN 3 1/2 20	A+
56344ZJT7	1,000,000	MANITOBA (PROVINCE OF)	4.75	2/1/2020	105.85	1.70	11.05	CAN 3 1/2 20	A+
013051DR5	1,000,000	PROVINCE OF ALBERTA	1.25	6/1/2020	99.1	1.66	15.80	CAN 3 1/2 20	A+
683234WT1	1,000,000	ONTARIO (PROVINCE OF)	4.85	6/2/2020	107.04	1.67	15.30	CAN 3 1/2 20	A+
6832348J0	1,000,000	ONTARIO (PROVINCE OF)	4.20	6/2/2020	105.56	1.69	17.40	CAN 3 1/2 20	A+
642869AB7	1,000,000	PROV OF NEW BRUNSWICK	4.50	6/2/2020	106.17	1.71	19.65	CAN 3 1/2 20	A+
563469TK1	1,000,000	MANITOBA (PROVINCE OF)	4.15	6/3/2020	105.45	1.69	17.40	CAN 3 1/2 20	A+
448814DG5	500,000	HYDRO-QUEBEC	11.00	8/15/2020	122.15	1.79	22.60	CAN 3 1/2 20	AA-
44885ZAC4	6,000	HYDRO QUEBEC PACKAGE	11.00	8/15/2020	121.61	1.99	14.50	Q4 1/2 12/20	N.A.
563469UG8	1,000,000	MANITOBA (PROVINCE OF)	1.60	9/5/2020	99.63	1.75	25.80	CAN 1 1/2 20	A+
11067ZAE9	44,000	BRITISH COLUMBIA I/P BON	10.60	9/5/2020	121.12	1.97	16.00	BRCOL 3.7 20	N.A.
110709BB7	13,000	BRITISH COLUMBIA PROV OF	10.60	9/5/2020	121.12	1.97	16.00	BRCOL 3.7 20	AAA
68303ZAZ6	2,000	ONTARIO HYDRO PACKAGE	11.00	10/1/2020	122.86	1.92	15.91	ONT 4.85 20	N.A.
68303ZBF9	104,000	ONTARIO HYDRO PACKAGE	11.00	10/1/2020	122.86	1.92	15.91	ONT 4.85 20	N.A.
74814ZEG4	1,000,000	PROVINCE OF QUEBEC	4.50	12/1/2020	107.18	1.82	23.00	CAN 0 3/4 20	AA-
1107098X3	1,000,000	BRITISH COLUMBIA PROV OF	3.70	12/18/2020	105.21	1.79	19.80	CAN 0 3/4 20	AAA
110709DX7	6,000	BRITISH COLUMBIA PROV OF	9.95	5/15/2021	123.96	2.19	19.60	BRCOL 3 1/4	AAA
68323AAD6	1,000,000	ONTARIO (PROVINCE OF)	4.00	6/2/2021	106.38	1.97	25.90	CAN 3 1/4 21	A+
110709FM9	1,000,000	BRITISH COLUMBIA PROV OF	4.80	6/15/2021	108.98	1.97	25.90	CAN 3 1/4 21	AAA
013051DU8	1,000,000	PROVINCE OF ALBERTA	1.35	9/1/2021	97.81	2.00	27.20	CAN 0 3/4 21	A+
563469UK9	1,000,000	MANITOBA (PROVINCE OF)	1.55	9/5/2021	98.55	1.98	24.90	CAN 0 3/4 21	N.A.
448814DW0	250,000	HYDRO-QUEBEC	10.50	10/15/2021	129.25	2.09	33.50	CAN 3 1/4 21	AA-
683078FQ7	250,000	ONTARIO ELECTRICITY FIN	10.13	10/15/2021	127.75	2.14	38.60	CAN 3 1/4 21	A+
44885ZFL9	40,000	HYDRO QUEBEC PACKAGE	3.00	10/15/2021	102.71	2.22	-5.09	Q4 1/4 12/21	N.A.
74814ZEH2	1,000,000	PROVINCE OF QUEBEC	4.25	12/1/2021	107.84	2.07	31.70	CAN 0 3/4 21	AA-
563469TR6	1,000,000	MANITOBA (PROVINCE OF)	3.85	12/1/2021	106.34	2.09	33.40	CAN 0 3/4 21	A+
642869AD3	1,000,000	PROV OF NEW BRUNSWICK	3.35	12/3/2021	104.52	2.10	34.30	CAN 0 3/4 21	A+
110709BJ0	1,000,000	BRITISH COLUMBIA PROV OF	3.25	12/18/2021	104.44	2.03	27.90	CAN 0 3/4 21	AAA
68323AE8	1,000,000	ONTARIO (PROVINCE OF)	1.35	3/8/2022	97.28	2.06	32.00	CAN 0 1/2 22	A+
642866BL0	1,000,000	PROV OF NEW BRUNSWICK	1.55	5/4/2022	97.72	2.12	36.00	CAN 2 3/4 22	A+
68323AAW4	1,000,000	ONTARIO (PROVINCE OF)	3.15	6/2/2022	104.19	2.12	34.30	CAN 2 3/4 22	A+
683234HC5	500,000	ONTARIO (PROVINCE OF)	9.50	7/13/2022	130.12	2.24	42.90	CAN 2 3/4 22	A+
448814DZ3	500,000	HYDRO-QUEBEC	9.63	7/15/2022	131.08	2.16	34.40	CAN 2 3/4 22	AA-
44885ZFR6	29,000	HYDRO QUEBEC PACKAGE	3.00	7/15/2022	102.32	2.44	-1.09	Q 3 09/01/23	N.A.
683078FV6	250,000	ONTARIO ELECTRICITY FIN	8.90	8/18/2022	128.06	2.27	46.20	CAN 2 3/4 22	A+
68303ZDN0	95,000	ONTARIO HYDRO PACKAGE	3.60	8/18/2022	105.48	2.30	1.40	ONT 3.15 22	N.A.
74814ZEL3	1,000,000	PROVINCE OF QUEBEC	3.50	12/1/2022	105.83	2.20	40.20	CAN 2 3/4 22	AA-
013051DG9	1,000,000	PROVINCE OF ALBERTA	2.55	12/15/2022	101.65	2.19	38.80	CAN 2 3/4 22	A+
110709GB2	1,000,000	BRITISH COLUMBIA PROV OF	2.70	12/18/2022	102.43	2.16	36.70	CAN 2 3/4 22	AAA
748148NX7	250,000	PROVINCE OF QUEBEC	9.38	1/16/2023	132.51	2.30	47.00	CAN 2 3/4 22	AA-
68323ADL5	1,000,000	ONTARIO (PROVINCE OF)	1.95	1/27/2023	98.88	2.19	39.40	CAN 2 3/4 22	A+
68323ABN3	1,000,000	ONTARIO (PROVINCE OF)	2.85	6/2/2023	102.81	2.28	38.60	CAN 1 1/2 23	A+

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P
563469UA1	1,000,000	MANITOBA (PROVINCE OF)	2.55	6/2/2023	101.25	2.30	40.30	CAN 1 1/2 23	A+
642869AF8	1,000,000	PROV OF NEW BRUNSWICK	2.85	6/2/2023	102.67	2.31	41.50	CAN 1 1/2 23	A+
74814ZEP4	1,000,000	PROVINCE OF QUEBEC	3.00	9/1/2023	103.49	2.32	41.80	CAN 1 1/2 23	AA-
110709DK5	1,000,000	BRITISH COLUMBIA PROV OF	8.00	9/8/2023	129.25	2.33	40.10	CAN 1 1/2 23	AAA
683234HM3	250,000	ONTARIO (PROVINCE OF)	8.10	9/8/2023	129.51	2.37	44.50	CAN 1 1/2 23	A+
013051DL8	1,000,000	PROVINCE OF ALBERTA	3.40	12/1/2023	105.41	2.39	47.70	CAN 1 1/2 23	A+
110709GF3	1,000,000	BRITISH COLUMBIA PROV OF	3.30	12/18/2023	105.3	2.32	40.40	CAN 1 1/2 23	AAA

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P
683234HL5	500,000	ONTARIO (PROVINCE OF)	7.50	2/7/2024	127.67	2.47	46.30	CAN 2 1/2 24	A+
683262ZAS5	45,000	ONTARIO PROVINCE PKGE	12.00	2/7/2024	151.14	2.65	45.21	ONT 3 1/2 24	N.A.
013051DM6	1,000,000	PROVINCE OF ALBERTA	3.10	6/1/2024	103.65	2.47	47.40	CAN 2 1/2 24	A+
68323ACG7	1,000,000	ONTARIO (PROVINCE OF)	3.50	6/2/2024	105.98	2.46	46.80	CAN 2 1/2 24	A+
563469UC7	1,000,000	MANITOBA (PROVINCE OF)	3.30	6/2/2024	104.66	2.49	49.80	CAN 2 1/2 24	A+
642869AJ0	1,000,000	PROV OF NEW BRUNSWICK	3.65	6/3/2024	106.48	2.52	53.00	CAN 2 1/2 24	A+
110709DP4	250,000	BRITISH COLUMBIA PROV OF	9.00	8/23/2024	138.59	2.52	49.40	CAN 2 1/2 24	AAA
11067ZAW9	52,000	BRITISH COLUMBIA I/P BON	9.00	8/23/2024	137.3	2.70	35.23	BRCOL2.85 25	N.A.
74814ZES8	1,000,000	PROVINCE OF QUEBEC	3.75	9/1/2024	107.71	2.46	45.80	CAN 2 1/2 24	AA-
683078GB9	250,000	ONTARIO ELECTRICITY FIN	8.50	5/26/2025	138.18	2.67	57.70	CAN 2 1/4 25	A+
683078GD5	500,000	ONTARIO ELECTRICITY FIN	9.00	5/26/2025	140.87	2.74	64.80	CAN 2 1/4 25	A+
013051DQ7	1,000,000	PROVINCE OF ALBERTA	2.35	6/1/2025	98.43	2.59	52.40	CAN 2 1/4 25	A+
74814ZDE0	500,000	PROVINCE OF QUEBEC	5.35	6/1/2025	117.81	2.64	55.90	CAN 2 1/4 25	AA-
683234JA7	500,000	ONTARIO (PROVINCE OF)	9.50	6/2/2025	146.2	2.50	40.60	CAN 2 1/4 25	A+
68323ACX0	1,000,000	ONTARIO (PROVINCE OF)	2.60	6/2/2025	100.18	2.57	50.70	CAN 2 1/4 25	A+
563469UE3	1,000,000	MANITOBA (PROVINCE OF)	2.45	6/2/2025	99.04	2.60	53.20	CAN 2 1/4 25	A+
68324ZAM0	26,000	ONTARIO PROVINCE PKGE	9.50	6/2/2025	143.98	2.77	43.93	ONT2.6 06/25	N.A.
11070TAF5	1,000,000	BRITISH COLUMBIA PROV OF	2.85	6/18/2025	102.2	2.52	45.00	CAN 2 1/4 25	AAA
74814ZEV1	1,000,000	PROVINCE OF QUEBEC	2.75	9/1/2025	101.15	2.58	51.00	CAN 2 1/4 25	AA-
56344ZPH6	1,000,000	MANITOBA (PROVINCE OF)	4.40	9/5/2025	111.99	2.63	55.30	CAN 2 1/4 25	A+
683234JQ2	500,000	ONTARIO (PROVINCE OF)	8.50	12/2/2025	140.07	2.74	63.50	CAN 2 1/4 25	A+
748148PZ0	500,000	PROVINCE OF QUEBEC	8.50	4/1/2026	141.68	2.73	57.70	CAN 1 1/2 26	AA-
013051DT1	1,000,000	PROVINCE OF ALBERTA	2.20	6/1/2026	96.36	2.69	57.30	CAN 1 1/2 26	A+
01306ZCP4	57,000	PROVINCE OF ALBERTA	4.30	6/1/2026	111.49	2.74	15.35	ALTA 2.2 26	A+
683234JT6	500,000	ONTARIO (PROVINCE OF)	8.00	6/2/2026	139.73	2.62	47.00	CAN 1 1/2 26	A+
68323ADM3	1,000,000	ONTARIO (PROVINCE OF)	2.40	6/2/2026	98.1	2.66	53.40	CAN 1 1/2 26	A+
563469UJ2	1,000,000	MANITOBA (PROVINCE OF)	2.55	6/2/2026	98.74	2.72	59.80	CAN 1 1/2 26	N.A.
68324ZCB2	20,000	ONTARIO PROVINCE PKGE	8.00	6/2/2026	137.69	2.85	-1.33	ONT 8 06/26	N.A.
11070TAJ7	1,000,000	BRITISH COLUMBIA PROV OF	2.30	6/18/2026	97.76	2.60	47.70	CAN 1 1/2 26	AAA
683078GG8	500,000	ONTARIO ELECTRICITY FIN	8.25	6/22/2026	139.76	2.85	69.70	CAN 1 1/2 26	A+
642866GK7	1,000,000	PROV OF NEW BRUNSWICK	2.60	8/14/2026	98.83	2.76	63.00	CAN 1 1/2 26	N.A.
74814ZEX7	1,000,000	PROVINCE OF QUEBEC	2.50	9/1/2026	98.85	2.65	52.50	CAN 1 1/2 26	AA-
683234KN7	500,000	ONTARIO (PROVINCE OF)	8.00	12/2/2026	140.57	2.76	60.10	CAN 1 1/2 26	A+
683234KG2	500,000	ONTARIO (PROVINCE OF)	7.60	6/2/2027	139.68	2.72	56.30	CAN 1 1/2 26	A+
110709EJ7	500,000	BRITISH COLUMBIA PROV OF	6.15	11/19/2027	128.73	2.76	60.20	CAN 1 1/2 26	AAA
683234LN6	177,000	ONTARIO (PROVINCE OF)	6.25	8/25/2028	130.39	2.88	72.70	CAN 5 3/4 29	A+
642866ET0	500,000	PROV OF NEW BRUNSWICK	5.65	12/27/2028	125.47	2.89	74.50	CAN 5 3/4 29	A+
683234LJ5	500,000	ONTARIO (PROVINCE OF)	6.50	3/8/2029	134.93	2.80	63.60	CAN 5 3/4 29	A+
11070ZCS1	500,000	BRITISH COLUMBIA PROV OF	5.86	6/18/2029	130.37	2.72	56.10	CAN 5 3/4 29	AAA
110709EK4	500,000	BRITISH COLUMBIA PROV OF	5.70	6/18/2029	128.69	2.73	57.30	CAN 5 3/4 29	AAA
11067ZCU1	26,000	BRITISH COLUMBIA I/P BON	5.70	6/18/2029	126.83	2.90	-1.64	BRCOL 5.7 29	N.A.
56344ZQC6	500,000	MANITOBA (PROVINCE OF)	3.25	9/5/2029	104.11	2.83	69.20	CAN 5 3/4 29	A+
01306ZCV1	500,000	PROVINCE OF ALBERTA	2.90	9/20/2029	100.96	2.80	66.80	CAN 5 3/4 29	A+
748148QJ5	500,000	PROVINCE OF QUEBEC	6.00	10/1/2029	131.66	2.79	62.00	CAN 5 3/4 29	AA-
56344ZCG2	500,000	MANITOBA (PROVINCE OF)	6.30	3/5/2031	136.32	2.93	74.10	CAN 5 3/4 29	A+
01306ZDF5	500,000	PROVINCE OF ALBERTA	3.50	6/1/2031	106.74	2.88	72.30	CAN 5 3/4 29	A+
683234NM6	500,000	ONTARIO (PROVINCE OF)	6.20	6/2/2031	136.89	2.84	65.40	CAN 5 3/4 29	A+
110709EX6	500,000	BRITISH COLUMBIA PROV OF	6.35	6/18/2031	139.27	2.80	60.50	CAN 5 3/4 29	AAA
448814GY3	500,000	HYDRO-QUEBEC	6.00	8/15/2031	134.21	2.91	72.40	CAN 5 3/4 29	AA-
748148QT3	500,000	PROVINCE OF QUEBEC	6.25	6/1/2032	139.07	2.89	69.00	CAN 5 3/4 29	AA-
683234SL3	500,000	ONTARIO (PROVINCE OF)	5.85	3/8/2033	135.42	2.92	60.30	CAN 5 06/37	A+
01306ZDC2	500,000	PROVINCE OF ALBERTA	3.90	12/1/2033	111.09	3.01	70.70	CAN 5 06/37	A+
642866FR3	500,000	PROV OF NEW BRUNSWICK	5.50	1/27/2034	129.81	3.11	79.20	CAN 5 06/37	A+
31739ZAG0	500,000	FINANCEMENT QUEBEC	5.25	6/1/2034	127.81	3.07	74.50	CAN 5 06/37	AA-
44889ZBF2	500,000	HYDRO-QUEBEC	6.50	1/16/2035	144.48	3.10	76.30	CAN 5 06/37	AA-
44889ZCM6	500,000	HYDRO-QUEBEC	6.50	2/15/2035	145.77	3.03	69.40	CAN 5 06/37	AA-
683234VR6	500,000	ONTARIO (PROVINCE OF)	5.60	6/2/2035	134.85	3.00	66.70	CAN 5 06/37	A+
110709FJ6	500,000	BRITISH COLUMBIA PROV OF	5.40	6/18/2035	133.64	2.91	58.00	CAN 5 06/37	AAA
642866FW2	500,000	PROV OF NEW BRUNSWICK	4.65	9/26/2035	120.14	3.15	82.70	CAN 5 06/37	A+
748148RL9	500,000	PROVINCE OF QUEBEC	5.75	12/1/2036	138.83	3.02	68.10	CAN 5 06/37	AA-
803854JJ8	1,000,000	PROVINCE OF SASKATCHEWAN	5.00	3/5/2037	127.29	3.09	79.40	CAN 5 06/37	AAA
563469EZ4	500,000	MANITOBA (PROVINCE OF)	5.70	3/5/2037	136.86	3.12	77.60	CAN 5 06/37	A+
642866FZ5	500,000	PROV OF NEW BRUNSWICK	4.55	3/26/2037	119.35	3.19	85.90	CAN 5 06/37	A+
683234YD4	500,000	ONTARIO (PROVINCE OF)	4.70	6/2/2037	124.15	3.03	70.00	CAN 5 06/37	A+
110709FL1	500,000	BRITISH COLUMBIA PROV OF	4.70	6/18/2037	125.32	2.97	63.10	CAN 5 06/37	AAA
563469FL4	500,000	MANITOBA (PROVINCE OF)	4.60	3/5/2038	121.7	3.13	79.70	CAN 5 06/37	A+
74814ZDK6	500,000	PROVINCE OF QUEBEC	5.00	12/1/2038	129.85	3.05	70.40	CAN 5 06/37	AA-
683234ZP6	500,000	ONTARIO (PROVINCE OF)	4.60	6/2/2039	123.97	3.06	71.50	CAN 5 06/37	A+
683234MM7	500,000	ONTARIO (PROVINCE OF)	5.65	7/13/2039	137.52	3.21	86.10	CAN 5 06/37	A+
642866GA9	500,000	PROV OF NEW BRUNSWICK	4.80	9/26/2039	124.44	3.22	87.70	CAN 5 06/37	A+
44889ZCN4	500,000	HYDRO-QUEBEC	6.00	2/15/2040	146.62	3.07	71.00	CAN 5 06/37	AA-

CUSIP	FACE VALUE	ISSUER	COUPON	MATURITY	PRICE	YIELD	SPREAD	BENCHMARK	S&P
563469FQ3	500,000	MANITOBA (PROVINCE OF)	4.65	3/5/2040	123.66	3.15	80.70	CAN 5 06/37	A+
803854JL3	1,000,000	PROVINCE OF SASKATCHEWAN	4.75	6/1/2040	125.59	3.14	79.70	CAN 5 06/37	AAA
803854JL3	2,000,000	PROVINCE OF SASKATCHEWAN	4.75	6/1/2040	124.75	3.19	79.90	CAN 5 06/37	AAA
110709FY3	500,000	BRITISH COLUMBIA PROV OF	4.95	6/18/2040	131.57	3.00	64.70	CAN 5 06/37	AAA
013051DB0	500,000	PROVINCE OF ALBERTA	4.50	12/1/2040	122.01	3.14	79.30	CAN 5 06/37	A+
563469TM7	500,000	MANITOBA (PROVINCE OF)	4.10	3/5/2041	115.43	3.15	79.30	CAN 4 06/41	A+
683234B98	500,000	ONTARIO (PROVINCE OF)	4.65	6/2/2041	126.17	3.07	70.00	CAN 4 06/41	A+
642869AA9	500,000	PROV OF NEW BRUNSWICK	4.80	6/3/2041	125.71	3.22	85.50	CAN 4 06/41	A+
74814ZEF6	500,000	PROVINCE OF QUEBEC	5.00	12/1/2041	132.54	3.06	68.90	CAN 4 06/41	AA-
803854JT6	2,000,000	PROVINCE OF SASKATCHEWAN	3.40	2/3/2042	101.66	3.30	75.60	CAN 4 06/41	AAA
563469TQ8	500,000	MANITOBA (PROVINCE OF)	4.40	3/5/2042	120.73	3.16	79.55	CAN 4 06/41	A+
1107098Y1	500,000	BRITISH COLUMBIA PROV OF	4.30	6/18/2042	122.31	3.00	63.10	CAN 4 06/41	AAA
563469TW5	500,000	MANITOBA (PROVINCE OF)	3.35	3/5/2043	103.33	3.16	79.90	CAN 3 1/2 45	A+
68323AAY0	500,000	ONTARIO (PROVINCE OF)	3.50	6/2/2043	107.58	3.07	70.40	CAN 3 1/2 45	A+
642869AE1	500,000	PROV OF NEW BRUNSWICK	3.55	6/3/2043	105.83	3.21	85.20	CAN 3 1/2 45	A+
74814ZEK5	500,000	PROVINCE OF QUEBEC	4.25	12/1/2043	121.04	3.06	69.10	CAN 3 1/2 45	AA-
013051DK0	500,000	PROVINCE OF ALBERTA	3.45	12/1/2043	105.47	3.14	77.70	CAN 3 1/2 45	A+
110709GC0	500,000	BRITISH COLUMBIA PROV OF	3.20	6/18/2044	103.63	3.00	63.60	CAN 3 1/2 45	AAA
448814HZ9	500,000	HYDRO-QUEBEC	5.00	2/15/2045	135.02	3.08	69.70	CAN 3 1/2 45	AA-
68323ACC6	500,000	ONTARIO (PROVINCE OF)	3.45	6/2/2045	106.9	3.07	70.70	CAN 3 1/2 45	A+
642866GG6	500,000	PROV OF NEW BRUNSWICK	3.80	8/14/2045	109.99	3.25	88.00	CAN 3 1/2 45	A+
563469UB9	500,000	MANITOBA (PROVINCE OF)	4.05	9/5/2045	115.81	3.18	81.10	CAN 3 1/2 45	A+
74814ZER0	500,000	PROVINCE OF QUEBEC	3.50	12/1/2045	108.07	3.07	69.70	CAN 3 1/2 45	AA-
563469UF0	500,000	MANITOBA (PROVINCE OF)	2.85	9/5/2046	94.36	3.15	79.10	CAN 3 1/2 45	A+
013051DS3	500,000	PROVINCE OF ALBERTA	3.30	12/1/2046	103.08	3.14	76.90	CAN 3 1/2 45	A+
68323ACY8	500,000	ONTARIO (PROVINCE OF)	2.90	12/2/2046	96.59	3.08	71.60	CAN 3 1/2 45	A+
68323ADZ4	500,000	ONTARIO (PROVINCE OF)	2.80	6/2/2048	94.76	3.07	72.00	CAN 2 3/4 48	A+
11070TAG3	500,000	BRITISH COLUMBIA PROV OF	2.80	6/18/2048	96.19	2.99	64.30	CAN 2 3/4 48	AAA
110709FQ0	500,000	BRITISH COLUMBIA PROV OF	4.90	6/18/2048	137.82	2.99	62.10	CAN 2 3/4 48	AAA
642866GL5	500,000	PROV OF NEW BRUNSWICK	3.10	8/14/2048	97.68	3.22	87.30	CAN 2 3/4 48	A+
74814ZEW9	500,000	PROVINCE OF QUEBEC	3.50	12/1/2048	108.68	3.06	70.50	CAN 2 3/4 48	AA-
68333ZAA5	500,000	ONTARIO (PROVINCE OF)	2.90	6/2/2049	96.75	3.06	71.20	CAN 2 3/4 48	N.A.
448814JA2	500,000	HYDRO-QUEBEC	5.00	2/15/2050	138.99	3.08	70.10	CAN 2 3/4 48	AA-
563469TH8	500,000	MANITOBA (PROVINCE OF)	4.70	3/5/2050	129.88	3.20	83.20	CAN 2 3/4 48	A+
56344ZPV5	500,000	MANITOBA (PROVINCE OF)	3.15	9/5/2052	99.27	3.18	82.90	CAN 2 3/4 48	A+
4488148V8	500,000	HYDRO-QUEBEC	4.00	2/15/2055	120.72	3.06	68.70	CAN 2 3/4 48	AA-
642866GE1	500,000	PROV OF NEW BRUNSWICK	3.55	6/3/2055	107.01	3.23	86.10	CAN 2 3/4 48	A+

TERM DEPOSITS / GIC: LESS THAN 1 YEAR

Today: 22-Feb-18

Settlement: 23-Feb-18

*Prices and quantity are subject to change without notice

Please be advised that GICs cannot be redeemed unless marked as cashable

TERM DEPOSITS/ GICS: 30 TO 270 DAYS									
FINANCIAL INSTITUTION	REDEEMABLE	REDEEMABLE TERM	TERM IN DAYS						
			30	60	90	120	180	270	
ADS Canadian Bank	no		0.45	0.45	0.45	0.45	0.70	0.70	0.70
B2B Bank	no		-	-	0.45	0.50	0.60	0.65	0.65
Bank of Nova Scotia Ag	no		0.45	0.45	0.45	0.45	0.70	0.70	0.70
Equitable Bank	no		1.05	1.10	1.15	1.20	1.40	1.55	1.55
Equity Financial Trust	no		0.45	0.50	0.76	0.76	1.06	1.06	1.06
Home Trust Company-Agent	no		1.05	1.10	1.15	1.20	1.40	1.55	1.55
ICICI Bank Canada	no		-	-	-	-	0.10	0.10	0.10
MCAN Mortgage Corp.	no		0.10	0.10	0.50	0.50	0.70	0.90	0.90
Manulife Bank	no		0.55	0.65	0.70	0.70	0.80	0.90	0.90
Manulife Trust	no		0.55	0.65	0.70	0.70	0.80	0.90	0.90
Montreal Trust Agt. Ser	no		0.45	0.45	0.45	0.45	0.70	0.70	0.70
NatCan Trust Agent Ser.	no		0.75	0.75	0.75	0.75	0.80	0.80	0.80
National Bank Agent Ser	no		0.75	0.75	0.75	0.75	0.80	0.80	0.80
National Trust Agent S.	no		0.45	0.45	0.45	0.45	0.7	0.7	0.7

TERM DEPOSITS / GIC: 1 - 6 YEARS

Today: 22-Feb-18
 Settlement: 23-Feb-18

*Prices and quantity are subject to change without notice

Please be advised that GICs cannot be redeemed unless marked as cashable

FINANCIAL INSTITUTION	COMPOUND FREQUENCY	PAYMENT FREQUENCY	REDEEMABLE	REDEEMABLE TERM	TERM DEPOSITS/GICs: 1 TO 6 YEARS					
					TERM IN YEARS					
					1	2	3	4	5	6
ADS Canadian Bank	A	E	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	cashable	30 days	1.00	-	-	-	-	-
B2B Bank	A	E	no		2.15	2.39	2.69	2.75	2.91	-
	N	A	no		2.15	2.39	2.69	2.75	2.91	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
Bank of Nova Scotia Ag	A	E	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	cashable	30 days	1.00	-	-	-	-	-
Effort Trust	A	E	no		2.20	2.50	2.50	2.50	2.50	-
	N	A	no		2.20	2.50	2.50	2.50	2.50	-
	N	A	no		2.17	2.40	2.70	2.77	2.95	-
Equitable Bank	A	E	no		2.17	2.40	2.70	2.77	2.95	-
	N	A	no		2.17	2.40	2.70	2.77	2.95	-
	N	A	cashable	30 days	1.10	-	-	-	-	-
Equity Financial Trust	A	E	no		2.21	2.41	2.70	2.76	2.93	-
	N	A	no		2.21	2.41	2.70	2.76	2.93	-
	N	A	no		2.20	2.40	2.69	2.73	3.03	-
Home Trust Company-Agent	A	E	no		2.20	2.40	2.69	2.73	3.03	-
	N	A	no		2.20	2.40	2.69	2.73	3.03	-
	N	A	cashable	30 days	1.20	-	-	-	-	-
Home Trust Company-Agent ICI Bank Canada	N	A	cashable	90 days	1.35	-	-	-	-	-
	A	E	no		2.07	2.37	2.67	2.77	2.94	-
	N	A	no		2.07	2.37	2.67	2.77	2.94	-
MCAN Mortgage Corp.	A	E	no		1.60	2.10	2.45	2.55	2.70	-
	A	E	no		1.70	2.20	2.55	2.65	2.80	-
	A	E	no		1.70	2.20	2.55	2.65	2.80	-
Manulife Bank	N	A	no		1.60	2.10	2.45	2.55	2.70	-
	N	A	no		1.70	2.20	2.55	2.65	2.80	-
	N	A	no		1.70	2.20	2.55	2.65	2.80	-
Manulife Trust	A	E	no		2.00	2.30	2.50	2.65	2.85	-
	N	A	no		2.00	2.30	2.50	2.65	2.85	-
	N	A	no		1.90	2.20	2.40	2.55	2.75	-
Montreal Trust Agt. Ser	A	E	no		2.00	2.30	2.50	2.65	2.85	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
NatCan Trust Agent Ser.	N	A	cashable	30 days	1.00	-	-	-	-	-
	A	E	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
National Bank Agent Ser	N	A	cashable	30 days	1.00	-	-	-	-	-
	A	E	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
National Trust Agent S.	N	A	cashable	30 days	1.00	-	-	-	-	-
	A	E	no		1.85	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
Royal Bank	N	A	cashable	30 days	1.00	-	-	-	-	-
	A	E	no		-	2.15	2.20	2.25	2.50	-
	N	A	no		1.85	2.15	2.20	2.25	2.50	-
Street Capital Bank	N	A	cashable	30 days	1.00	-	-	-	-	-
	A	E	no		-	2.40	2.70	2.75	2.91	-
	N	A	no		2.21	2.40	2.70	2.75	2.91	-
Zag Bank	N	A	cashable	90 days	0.80	-	-	-	-	-
	A	E	no		-	1.30	1.50	1.75	1.90	-
	N	A	no		1.00	1.30	1.50	1.75	1.90	-

Column Heading	Value	Description
Compound Frequency	A	Annually
	S	Semi-annually
	Q	Quarterly
	BM	Bi-monthly
	M	Monthly
	BW	Bi-weekly
	W	Weekly
	D	Daily
	N	Not compounded
	Payment Frequency	A
S		Semi-annually
Q		Quarterly
BM		Bi-monthly
M		Monthly
BW		Bi-weekly
W		Weekly
D		Daily
P		Periodically
E		At maturity

Please note that cashable GIC redemptions before maturity may take up to 4-5 business days to be credited to your account.