

SUMITOMO MITSUI GR NPV
 SUMITOMO TRUST & BKG CO Y50
 SUN LIFE FINANCIAL INC
 SUNCOR ENERGY INC NEW
 SUNOCO INC COM
 SUNSTONE HOTEL INVS INC NEW
 SUPERVALU INC COM
 SUZUKI MOTOR CO NPV
 SWISS REINSURANCE LTD CHF0.1
 SWISSCOM AG CHF1.00
 SYMANTEC CORP COM
 TAISHO PHARMACEUTICAL CO NPV
 TAIWAN SEMICONDUCTOR MFG CO
 TAKEDA PHARMACEUTICAL CO LTD
 TAKEFUJI JPY50
 TALISMAN ENERGY INC
 TCF FINL CORP
 TDK CORP
 TECHNITROL INC
 TECNICAS REUNIDAS ORD EUR0.10
 TELECITY GROUP ORD GBP0.002
 TELECOM CORP OF NEW ZEALAND
 TELECOM ITALIA DI RISP EUR0.55
 TELECOM ITALIA EUR0.55
 TELEFONICA SA EUR1
 TELUS CORP
 TEMENOS GROUP AG CHF5 (REGD)
 TERRA INDS INC
 TERUMO CORP Y50
 TESORO CORP
 TEVA PHARMACEUTICAL INDS ADR
 TEXAS INSTRS INC COM
 THOMAS & BETTS CORP COM
 THOMSON REUTERS CORP
 TIBCO SOFTWARE INC COM
 TIDEWATER INC COM
 TIM HORTONS INC
 TIME WARNER CABLE INC COM
 TIME WARNER INC NEW COM NEW
 TNT NV EUR0.48
 TOKIO MARINE HOLDINGS INC NPV
 TOROMONT INDUSTRIES LTD
 TORONTO-DOMINION BANK
 TOYOTA MOTOR CORP NPV
 TRANSALTA CORP
 TRANSCANADA CORP
 TRANSOCEAN LTD ZUG NAMEN-AKT
 TRILOGY ENERGY TRUST
 TULLOW OIL PLC ORD GBP0.10
 TYCO INTERNATIONAL LTD SHS

ULTRA ELECTRONIC HLDGS ORD 5P
 UNICHARM PETCARE C NPV
 UNICREDIT EUR0.50
 UNILEVER NV CVA EUR0.16
 UNIPOL GRUPPO FINANZIARIO SPA
 UNITED ONLINE INC COM
 UNITED STATIONERS INC COM
 UNITED TRACTORS TBK PT
 UNITRIN INC COM
 UNIVERSAL HEALTH SVCS INC CL B
 UNUM GROUP
 US BANCORP DEL COM NEW
 USA MOBILITY INC
 VEDANTA RESOURCES PLC
 VERMILION ENERGY TRUST
 VESTAS WIND SYSTEM DKK1
 VICWEST INCOME FUND
 VINCI EUR2.50 (POST SUBDIVISIO
 VISHAY INTERTECHNOLOGY INC
 VIVO PARTICIPACOES SA
 VODAFONE GROUP
 VT GROUP PLC GBP0.05
 WALGREEN CO
 WAL-MART DE MEXICO SAB DE CV
 WASHINGTON POST CO CL B DEL
 WATSON PHARMACEUTICALS INC COM
 WEIR GROUP ORD 12.5P
 WELLS FARGO & CO NEW COM
 WEST FRASER TIMBER CO LTD
 WESTERN DIGITAL CORP DEL COM
 WESTERN REFNG INC COM
 WESTON (GEORGE) LTD
 WESTSHORE TERMINAL INCOME FD
 WHIRLPOOL CORP COM
 WILLBROS GROUP INC DEL COM
 WILMAR INTERNATIONAL LTD
 WILSON BAYLY HOLME ZAR0.01
 WOLTERS KLUWERS COM EUR0.12
 WOOLWORTHS LIMITED ORD A\$0.25
 WORLEYPARSONS LTD NPV
 YAHOO JAPAN CORP NPV
 YAMAGUCHI FINANCIAL GROUP INC
 YAMANA GOLD INC
 YELLOW PAGES INCOME FUND
 ZIMMER HLDGS INC COM
 ZIONS BANCORPORATION

**The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings
as at June 30, 2009**

Security Description

3M CO
 ABBOTT LABS
 ABERDEEN ASSET MANAGEMENT
 ACTELION
 ADMIRAL GROUP
 ADVANCE AMER CASH ADVANCE CTRS
 ADVANTA CORP
 AEGON NV
 AEON DELIGHT CO LTD
 AG GROWTH INTERNATIONAL INC
 AGGREKO
 AGL RES INC
 AGRUM INC
 AIFUL CORP
 AIR LIQUIDE(L')
 AIXTRON ORD
 AKZO NOBEL NV
 ALCATEL LUCENT
 ALGONQUIN POWER INCOME FUND
 ALLIANT ENERGY CORP
 ALSTOM
 ALTAGAS INCOME TRUST
 AMEC
 AMERICAN FINL GROUP INC OHIO
 AMERICAN GREETINGS CORP
 AMERIPRISE FINL INC
 AMLIN
 AMN HEALTHCARE SVCS INC
 ANHEUSER-BUSCH INBEV NV
 ANSALDO STS
 APOGEE ENTERPRISES INC
 APPLE INC
 APRIL GROUP
 ARC ENERGY TRUST
 ARCELORMITTAL
 ARCTIC CAT INC
 ARMTEC INFRASTRUCTURE INC FD
 ASHLAND INC
 ASHMORE GRP
 ASPEN INSURANCE HOLDINGS
 ASPEN PHARMACARE HLDGS
 ASSEENONSCREEN HLDGS
 ASSOCIATED BANC CORP
 ASSURANT INC

Security Description

ASTELLAS PHARMA INC
 ASTRA INTERNATIONAL TBK
 ASTRAZENECA
 ATCO LTD
 ATLANTIC TELE-NETWORK INC
 AUTONOMY CORP
 AVNET INC
 BADGER INCOME FUND
 BAE SYSTEMS
 BAIDU INC
 BANCO COMPARTAMOS SA
 BANCO LATINOAMERICANO DE
 BANCO SANTANDER SA
 BANK NEW YORK MELLON CORP
 BANK OF MONTREAL
 BANK OF NOVA SCOTIA
 BANK RAKYAT INDONESIA
 BARCLAYS
 BARCLAYS
 BARRICK GOLD CORP
 BASF SE
 BAYERISCHE MOTOREN WERKE (BMW)
 BAYTEX ENERGY TRUST
 BCE INC
 BECKMAN COULTER INC
 BECTON DICKINSON & CO
 BEIERSDORF AG
 BELL ALIANT REGL COMM INC
 BELL CANADA, MONTREAL NORTH
 BELO CORPORATION
 BENCHMARK ELECTRS INC
 BERKELEY GROUP HLDGS
 BG GROUP PLC
 BHP BILLITON LIMITED
 BIG 5 SPORTING GOODS CORP
 BINCKBANK NV
 BIRD CONSTRUCTION INCOME FUND
 BLACK & DECKER CORP
 BLACK BOX CORP DEL
 BLINKX PLC
 BLUEBAY ASSET MANAGEMENT PLC
 BLYTH INC
 BOB EVANS FARMS INC
 BONAVISTA ENERGY TRUST
 BOSTON PIZZA ROYALTIES INC FD
 BP PLC
 BR MALLS PARTICIPACOES
 BRINKER INTL INC
 BRITISH SKY BRDCSTG

Security Description

BUCKEYE TECHNOLOGIES INC
 CABELAS INC
 CAE INC
 CAIRN ENERGY PLC
 CAL MAINE FOODS INC
 CALLAWAY GOLF CO
 CAMECO CORP
 CANADIAN APARTMENT PPTYS REIT
 CANADIAN IMPERIAL BK OF
 CANADIAN IMPERIAL BK OF COMM
 CANADIAN NATIONAL RAILWAY CO
 CANADIAN NATURAL RESOURCES LTD
 CANADIAN OIL SANDS TR
 CANADIAN PACIFIC RAILWAY LTD
 CANADIAN TIRE CORP LTD
 CANADIAN UTILITIES LTD
 CANEXUS INCOME FUND
 CANFOR CORPORATION NEW
 CANON INC
 CAPITA PLC
 CAPITALAND
 CARGOJET INCOME FUND
 CARREFOUR
 CATHEDRAL ENERGY SVCS INC TR
 CATO CORP
 CBS CORP
 CENTRAL PAC FINL CORP
 CENTURYTEL INC
 CHAUVCO RESOURCES INTL LTD
 CHEMFRING GROUP
 CHEMTRADE LOGISTIC INCOME FD
 CHEVRON CORPORATION
 CHINA HIGH SPEED TRANS EQUIP
 CHINA LIFE INSURANCE CO-H
 CHINA MERCHANTS BK 'H'
 CHINA OVERSEAS LAND & INVEST
 CHINA RAILWAY CONSTRUCTION
 CHINA SHENHUA ENERGY CO LTD
 CHINA YURUN FOOD GROUP LTD
 CHINA ZHONGWANG HLDGS LTD
 CHUO MITSUI TRUST HLDGS INC
 CI FINANCIAL INC
 CINEPLEX GALAXY INCOME FUND
 CISCO SYS INC
 CIT GROUP INC
 CLIMATE EXCHANGE PLC
 CML HEALTHCARE INCOME FUND
 CMS ENERGY CORP
 CNOOC LTD

Security Description

COCHLEAR LTD
 COLABOR INCOME FUND
 COLGATE PALMOLIVE CO
 COLGATE PALMOLIVE CO
 COLONIAL BANCGROUP INC
 COLRUYT SA
 COMCAST CORP
 COMMERCIAL METALS CO
 COMMUNITY HEALTH SYS INC
 COMPUTER SCIENCES CORP
 CONOCOPHILLIPS
 CONSOLIDATED GRAPHICS INC
 CONTRANS INCOME FUND
 CONVERGYS CORP
 COPA HOLDINGS
 COVENTRY HEALTH CARE INC
 CRACKER BARREL OLD CTRY STORE
 CRANE CO
 CREDICORP LTD
 CREDIT AGRICOLE SA
 CREDIT SUISSE GROUP AG
 CRESCENT POINT ENERGY TRUST
 CRH ORD EUR0.32 DUBLIN LIST
 CROMBIE REAL ESTATE INVT TR
 CTRIP COM INTL LTD AMERICAN
 CTS CORP
 CUMMINS INC
 CVS CAREMARK CORP
 DAI NIPPON PRINTING CO
 DAIICHI SANKYO COMPANY LIMITED
 DAIKIN INDUSTRIES
 DANIELI & C
 DATA GROUP INCOME FUND
 DAVIS HENDERSON INCOME FUND
 DAYLIGHT RESOURCES TRUST
 DEL MONTE FOODS CO
 DELUXE CORP
 DEUTSCHE POST AG
 DEUTSCHE TELEKOM AG
 DIASORIN SPA
 DILLARDS INC
 DIRECTCASH INCOME FUND
 DONGFENG MOTOR GROUP
 DUNDEE REAL ESTATE INVT TRUST
 DYCOM INDS INC
 EARTHLINK INC
 EASTMAN CHEM CO
 EDF EN PROMESSES
 EMBARQ CORP

Security Description

EMCOR GROUP INC
 EMERSON ELEC CO
 ENBRIDGE INC
 ENCANA CORPORATION
 ENDO PHARMACEUTICALS HLDGS INC
 ENERFLEX SYSTEMS INCOME FUND
 ENERPLUS RESOURCES FUND
 ENI
 ENPRO INDS INC
 ENTEGRIS INC
 EOG RES INC
 EXTENDICARE REIT
 EXXON MOBIL CORP
 FANUC CO
 FAST RETAILING CO LTD
 FID CAP STRUCTURE CORP CDN S/T
 FIRST QUANTUM MINERALS LTD
 FISERV INC
 FISHER & PAYKEL
 FLEXTRONICS INTERNATIONAL LTD
 FOMENTO ECONOMICO MEXICANO SAB
 FOOT LOCKER INC
 FOREMOST INCOME FUND
 FOREST LABS INC
 FORMULA GROWTH FUND
 FORT CHICAGO ENERGY PARTNERS
 FOSTER WHEELER AG
 FRANCE TELECOM
 F-SECURE CORP
 FUJIFILM HOLDINGS CORP
 FULLER H B CO
 G4S PLC
 GBC NORTH AMER GTH FD INC
 GENERAL ELEC CO
 GENERAL ELECTRIC CO
 GENESCO INC
 GENIVAR INCOME FUND
 GENMAB
 GENNUM CORP
 GERBER SCIENTIFIC INC
 GFI GROUP INC
 GLAXOSMITHKLINE
 GMP CAPITAL INC
 GOLDCORP INC
 GOODRICH CORP
 GREAT WEST LIFE CO INC
 GREE INC
 GROUPE AEROPLAN INC
 GUARDIAN TRUSTCO INC

Security Description

H&R REAL ESTATE INVESTMENT TR
 HALLIBURTON CO
 HARLEY DAVIDSON INC
 HARLEYSVILLE GROUP INC
 HARMAN INTL INDS INC NEW
 HARTFORD FINL SVCS GROUP INC
 HASBRO INC
 HENGAN INTL GROUP CO LTD
 HENKEL AG & CO KGAA NON VTG
 HENNES & MAURITZ
 HERBALIFE LTD USD
 HERITAGE OIL PLC
 HERMES INTL
 HIGO BANK
 HILL ROM HLDGS
 HITACHI
 HOLLY CORP
 HOME RETAIL GROUP
 HONDA MOTOR CO
 HORACE MANN EDUCATORS CORP NEW
 HRPT PPTYS TR
 HSBC HLDGS
 HSBC HLDGS
 HUBBELL INC
 HUNTINGTON BANCSHARES INC
 HUSKY ENERGY INC
 IBERDROLA RENOVABLES SA
 IESI BFC LTD
 IGM FINANCIAL INC
 ILIAD
 IMPERIAL OIL LTD
 IND & COMM BK OF CHINA -H
 INDUSTRIA DE DISENO TEXTIL SA
 INFINEON TECHNOLOGIES
 INMET MINING CORP
 INSIGHT ENTERPRISES INC
 INTEGRYS ENERGY GROUP INC
 INTER PIPELINE FUND
 INTERNATIONAL SHIPHOLDING CORP
 INTERTEK GROUP PLC
 INTESA SANPAOLO
 INVENTIV HEALTH INC
 IOI CORP
 ISHARES CDN S&P/TSX 60 INDEX
 ITAU UNIBANCO HOLDING
 ITV
 JB HI-FI
 JDA SOFTWARE GROUP INC
 JEAN COUTU GROUP (PJC) INC

Security Description

JERONIMO MARTINS
 JOHNSON & JOHNSON
 JONES APPAREL GROUP INC
 JOURNAL COMMUNICATIONS INC
 JPMORGAN CHASE & CO
 JUPITER TELECOMMUNICATIONS
 JUST ENERGY INCOME FUND
 KADANT INC
 KAGOSHIMA BANK
 KAKAKU.COM. INC
 K-BRO LINEN INCOME FUND
 KELLY SVCS INC
 KENEXA CORP
 KEYERA FACILITIES INCOME FUND
 KIMBERLY CLARK CORP
 KINDRED HEALTHCARE INC
 KINETIC CONCEPTS INC
 KING PHARMACEUTICALS INC
 KINGFISHER
 KINROSS GOLD CORP
 KONINKLIJKE AHOLD NV
 KUALA LUMPUR KEPONG BERHAD
 KUEHNE & NAGEL AG
 KURITA WATER INDUSTRIES
 LA COMPAGNIE MINIERE
 LABRADOR IRON ORE ROYALTY TR
 LANDSTAR SYS INC
 LCA VISION INC
 LEXMARK INTERNATIONAL INC
 LI & FUNG
 LI NING CO LTD
 LIFEPOINT HOSPS INC
 LINCOLN NATL CORP IND
 LIVINGSTON INTL INCOME FUND
 LOBLAW COMPANIES LTD
 LUBRIZOL CORP
 M & T BK CORP
 MACKENZIE UNIVERSAL US BLUE
 MAGNA INTERNATIONAL INC
 MANULIFE FINANCIAL CORP
 MARKS & SPENCER GROUP
 MATRIXX INITIATIVES INC
 MCCORMICK & CO NON VOTING
 MD GROWTH INVESTMENTS LIMITED
 MEDICIS PHARMACEUTICAL CORP
 MEDTRONIC INC
 MEGACABLE HOLDINGS
 METHANEX CORP
 METHODE ELECTRS INC

Security Description

METLIFE INC
 METRO INC
 MINTH'GRP
 MIRANT CORP NEW
 MITSUBISHI CORP
 MITSUBISHI UFJ FINANCIAL GROUP
 MITSUI SUMITOMO INSURANCE
 MIZUHO FINL GP
 MKS INSTRS INC
 MODINE MFG CO
 MONSANTO CO NEW
 MORNEAU SOBECO INCM FD
 MORRISON (W) SUPMKT
 MOTHERCARE
 MTN GROUP LTD
 MYLAN INC
 NAL OIL & GAS TRUST
 NASPERS N ZARO
 NATIONAL BANK OF CANADA
 NATIXIS
 NEC CORP
 NESTLE Standard (auditors)
 NETEASE.COM INC SPONSORED
 NEW FLYER INDS/CDA ULC
 NEW ORIENTAL ED & TECHNOLOGY
 NEWALTA INC
 NEWELL RUBBERMAID INC
 NEWMARKET CORP
 NEXEN INC
 NEXT GROUP
 NEXT GROUP
 NIKE INC
 NIKO RESOURCES LTD
 NIPPON TEL & TEL CORP
 NISSAN MOTOR CO
 NITORI CO
 NN INC
 NOBLE GROUP
 NOKIA (AB) OY
 NORTH WEST COMPANY FUND
 NORTHERN PROPERTY REIT
 NORTHLAND POWER INCOME FUND
 NOVELLUS SYS INC
 NOVO-NORDISK
 NOVOZYMES A/S
 OLAM INTERNATIONAL LIMITED
 ONO PHARMACEUTICAL CO
 OPERA SOFTWARE Standard
 ORIFLAME COSMETICS

Security Description

ORPEA
 OVERSEAS SHIPHOLDING GRP INC
 OZITE CANADA, ST. JEAN, QUEBEC
 PADDY POWER
 PARK 24 CO JP
 PARK NATL CORP
 PARKER HANNIFIN CORP
 PARTNERS GRP HLDG
 PASTA VIA INTL INC
 PEMBINA PIPELINE INCOME FUND
 PENN WEST ENERGY TRUST
 PEPSI BOTTLING GROUP INC
 PEPSICO INC
 PETRO-CANADA
 PETROFAC LTD
 PETROLEO BRASILEIRO
 PEYTO ENERGY TRUST
 PFIZER INC
 PH&N SMALL FLOAT FD
 PINNACLE WEST CAP CORP
 PIZZA PIZZA ROYALTY INCOME FD
 PLANTRONICS INC
 POINT INC
 POLARIS INDS PARTNERS INC
 POLYONE CORP
 PORTUGAL TELECOM SGPS SA
 POTASH CORP OF SASKATCHEWAN
 POWER CORP CANADA
 POWER FINANCIAL CORP
 PRE PAID LEGAL SVCS INC
 PRECISION DRILLING TRUST
 PROCTER & GAMBLE CO
 PROTECTIVE LIFE CORP
 QBE INS GROUP
 QUANTUM CORP DSSG
 QUEBECOR INC
 QUEST DIAGNOSTICS INC
 RADIO SHACK CORP
 RECKITT BENCKISER GROUP PLC
 RED ROBIN GOURMET BURGERS INC
 REDECARD SA SPONSORED GDR
 REDECARD-Standard (auditors)
 REGIONS FINL CORP
 RENAULT REGIE NATIONALE DES
 RESEARCH IN MOTION LTD
 RICHARDS PACKAGING INCOME FD
 RIOCAN REIT
 ROCHE HLDG AG GENUSSSCHEINE
 ROGERS COMMUNICATIONS INC

Security Description

ROHM CO
 ROLLS ROYCE GROUP
 ROTORK
 ROWAN COS INC
 ROYAL BANK OF CANADA
 ROYAL BANK OF SCOTLAND
 ROYAL DUTCH SHELL PLC
 RPS GROUP
 RUBY TUESDAY INC
 RYDER SYS INC
 SAINSBURY (J)
 SAMSUNG ELECTRONIC GDR
 SAN-IN GODO BANK
 SANOFI-AVENTIS
 SAPUTO INC
 SCANA CORP NEW
 SCHNEIDER ELECTRIC
 SCRIPPS NETWORKS INTERACTIVE
 SEABOARD CORP DEL
 SEACOR HOLDINGS INC
 SELECTIVE INS GROUP INC
 SERCO GROUP
 SEVEN & I HLDG CO LTD
 SGS SA
 SHANDONG WEIGAO GROUP MEDICAL
 SHAW COMMUNICATIONS INC
 SHELL CANADA PRODUCTS LIMITED
 SHERRITT INTERNATIONAL CORP
 SHOPPERS DRUG MART CORP
 SHOPRITE HLDGS LTD
 SINCLAIR BROADCAST GRP INC CLA
 SINO-FOREST CORP
 SIR ROYALTY INCOME FUND
 SKYWEST INC
 SMARTRAC N V
 SMITH A O CORP
 SNC-LAVALIN GROUP INC
 SOMPO JAPAN INSURANCE INC
 SO-NET M3 INC
 SONOCO PRODS CO
 SONOVA HLDG
 SONUS NETWORKS INC
 SONY CORP
 SPECTRA ENERGY CORP
 SPHERION CORP
 STANCORP FINL GROUP INC
 STANDARD CHARTERED
 STMICROELECTRONICS
 SUMITOMO MITSUI GR

Security Description

SUN LIFE FINANCIAL INC
 SUNCOR ENERGY INC
 SUNOCO INC
 SUNSTONE HOTEL INVS INC NEW
 SUPERVALU INC
 SWIFT ENERGY CO
 SWISS REINSURANCE LTD
 SWISSCOM AG
 SYMANTEC CORP
 SYNGENTA AG
 TAISHO PHARMACEUTICAL CO
 TAKEDA PHARMACEUTICAL CO LTD
 TAKEFUJI
 TALISMAN ENERGY INC
 TCF FINL CORP
 TD EMERALD CDN TR MGMT GOV
 TDK CORP
 TECHNITROL INC
 TECNICAS REUNIDAS
 TELECOM CORP OF NEW ZEALAND
 TELECOM ITALIA
 TELECOM ITALIA DI RISP
 TELEFONICA
 TELEFONICA SA
 TELUS CORP
 TEMENOS GROUP
 TENCENT HLDGS LIMI
 TERRA INDS INC
 TERUMO CORP
 TESORO CORP
 TEVA PHARMACEUTICAL INDS
 TEXAS INSTRS INC
 THOMAS & BETTS CORP
 THOMSON REUTERS CORP
 TIBCO SOFTWARE INC
 TIDEWATER INC
 TIM HORTONS INC
 TIME WARNER CABLE INC
 TIME WARNER INC
 TIMKEN CO
 TNT NV
 TOKIO MARINE HOLDINGS INC
 TOKIO MARINE HOLDINGS INC
 TOROMONT INDUSTRIES LTD
 TORONTO-DOMINION BANK
 TOYOTA MOTOR CORP
 TRANSALTA CORP
 TRANSCANADA CORP
 TRANSOCEAN LTD ZUG NAMEN-AKT

Security Description

TRILOGY ENERGY TRUST
 TULLOW OIL PLC
 TYCO INTERNATIONAL LTD
 ULTRA ELECTRONIC HLDGS
 UNICHARM PETCARE
 UNICREDIT
 UNILEVER NV CVA
 UNIPOL GRUPPO FINANZIARIO SPA
 UNITED ONLINE INC
 UNITED RENTALS INC
 UNITED STATIONERS INC
 UNITED TRACTORS TBK
 UNITRIN INC
 UNIVERSAL HEALTH SVCS INC
 UNUM GROUP
 US BANCORP DEL
 USA MOBILITY INC
 UTD DRUG
 VERMILION ENERGY TRUST
 VESTAS WIND SYSTEM
 VICWEST INCOME FUND
 VINCI
 VISHAY INTERTECHNOLOGY INC
 VIVO PARTICIPACOES SA
 VT GROUP PLC
 WALGREEN CO
 WANT WANT CHINA HOLDINGS LTD
 WASHINGTON POST CO
 WATSON PHARMACEUTICALS INC
 WELLS FARGO & CO NEW
 WELLSTREAM HLDGS PLC
 WEST FRASER TIMBER CO LTD
 WESTERN DIGITAL CORP DEL
 WESTERN REFNG INC
 WESTON (GEORGE) LTD
 WESTSHORE TERMINAL INCOME FD
 WHIRLPOOL CORP
 WILLBROS GROUP INC DEL
 WILMAR INTERNATIONAL LTD
 WILSON BAYLY HOLME
 WOLTERS KLUWERS
 WOOLWORTHS LIMITED
 WORLEYPARSONS LTD
 YAHOO JAPAN CORP
 YAMAGUCHI FIANCIAL GROUP INC
 YAMANA GOLD INC
 YELLOW PAGES INCOME FUND
 ZARGON ENERGY TRUST
 ZIMMER HLDGS INC

RIAL Publicly Traded Equity Holdings as at June 30, 2009

Security Description
ZIONS BANCORPORATION



Appendix A

Publicly Traded Equity Holdings as at March 31, 2009

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings
as at March 31, 2009

3M CO
ABB LTD
ABBOTT LABS
ABERDEEN ASSET MANAGEMENT
ACTELION
ADMIRAL GROUP
ADVANCE AMER
ADVANTA CORP
AEGON NV
AEON DELIGHT
AG GROWTH INCOME FUND
AGL RES INC
AGRIUM INC
AIFUL CORP
AKZO NOBEL
ALCATEL LUCENT
ALLIANCE GRAIN TRADERS INC
ALLIANT ENERGY CORP
ALLIED PROPERTIES REIT
ALSTOM
ALTAGAS INCOME TRUST
AMEC
AMERICAN FINL GROUP INC
AMERICAN GREETINGS CORP
AMERIPRISE FINL INC
AMKOR TECHNOLOGY INC
AMLIN
AMN HEALTHCARE SVCS INC
ANHANGUERA EDUCACIONAL PARTIC
ANSALDO STS
APOGEE ENTERPRISES INC
APPLE INC
APRIL GROUP
ARBOR MEMORIAL SERCVES INC
ARC ENERGY TRUST
ARCAN RESOURCES LTD
ARCTIC CAT INC
ARMTEC INFRASTRUCTURE INC
ARVINMERITOR INC
ASHLAND INC
ASHMORE GRP
ASPEN INSURANCE HOLDINGS
ASPEN PHARMACARE HLDGS
ASSEENONSCREEN HLDGS
ASSOCIATED BANC CORP
ASSURANT INC
ASTELLAS PHARMA INC

ASTRAL MEDIA INC
ASTRAZENECA
ATCO LTD
ATLANTIC TELE-NETWORK INC
ATS AUTOMATION TOOLING SYSTEM
AUTONOMY CORP
AVNET INC
BADGER INCOME FUND
BAE SYSTEMS
BAIDU INC
BANCO COMPARTAMOS SA
BANCO LATINOAMERICANO
BANK NEW YORK MELLON CORP
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA
BARCLAYS
BARRICK GOLD CORP
BASF SE
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BCE INC
BECKMAN COULTER INC
BECTON DICKINSON & CO
BEIERSDORF AG
BELL ALIANT
BELL CANADA
BELO CORPORATION
BENCHMARK ELECTRS INC
BG GROUP PLC
BHP BILLITON LIMITED
BIG 5 SPORTING GOODS CORP
BIRD CONSTRUCTION INCOME FUND
BLACK & DECKER CORP
BLACK BOX CORP
BLINKX PLC
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BOB EVANS FARMS INC
BONAVISTA ENERGY TRUST
BOSTON PIZZA ROYALTIES INC
BR MALLS PARTICIPACOES
BRINKER INTL INC
BRITISH SKY BRDCSTG
BROCADE COMMUNICATIONS SYS INC
BUCKEYE TECHNOLOGIES INC
CAE INC
CAIRN ENERGY PLC
CALLAWAY GOLF CO
CAMECO CORP

CANADIAN APARTMENT PPTYS REIT
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN OIL SANDS TR

CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANADIAN UTILITIES LTD
CANEXUS INCOME FUND
CANFOR CORPORATION NEW
CANON INC
CAPITA PLC
CAPITALAND
CARGOJET INCOME FUND
CARREFOUR
CATHEDRAL ENERGY SVCS INC TR
CATO CORP
CBS CORP NEW
CCL INDUSTRIES INC
CELTIC EXPLORATION LTD
CENTRAL PAC FINL CORP
CENTURYTEL INC
CHEMRING GROUP
CHEMTRADE LOGISTIC INCOME
CHEVRON CORPORATION
CHINA HIGH SPEED TRANS EQUIP
CHINA LIFE INSURANCE CO-H
CHINA MERCHANTS
CHINA MOBILE LTD
CHINA OILFIELD SERVICES-H
CHINA OVERSEAS LAND & INVEST
CHINA YURUN FOOD GROUP LTD
CHUO MITSUI TRUST HLDGS INC
CI FINANCIAL INC
CINEPLEX GALAXY INCOME FUND
CIRRUS ENERGY CORP
CISCO SYS INC
CIT GROUP INC
CML HEALTHCARE INCOME FUND
CNOOC LTD
COCHLEAR LTD
COGECO CABLE INC
COGECO INC
COLABOR INCOME FUND
COLGATE PALMOLIVE CO
COLGATE PALMOLIVE CO
COLONIAL BANCGROUP INC
COMCAST CORP
COMINAR REIT
COMMERCIAL METALS CO
COMMUNITY HEALTH SYS INC
COMPUTER SCIENCES CORP
CONNACHER OIL AND GAS LIMITED
CONCOPHILLIPS
CONSOLIDATED GRAPHICS INC

Publicly Traded Equity Holdings as at March 31, 2009

CONSTELLATION SOFTWARE INC
CONTRANS INCOME FUND
CONVERGYS CORP
COPA HOLDINGS
CORBY DISTILLERIES
CORUS ENTERTAINMENT INC
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD CTRY STORE
CRANE CO
CREDICORP LTD
CREDIT AGRICOLE
CREDIT SUISSE GROUP
CRESCENT POINT ENERGY TRUST
CREW ENERGY INC
CRH
CRH NEW
CTS CORP
CTS EVENTIM
CUMMINS INC
CVS CAREMARK CORP
DAI NIPPON PRINTING
DAIICHI SANKYO COMPANY LIMITED
DATA GROUP INCOME FUND
DAVIS HENDERSON INCOME FUND
DAYLIGHT RESOURCES TRUST
DEL MONTE FOODS CO
DELUXE CORP
DENWAY MOTORS LTD
DESCARTES SYS GROUP INC
DEUTSCHE POST
DEUTSCHE TELEKOM
DILLARDS INC
DIRECTCASH INCOME FUND
DUNDEE REAL ESTATE INVT TRUST
DYCOM INDS INC
EARTHLINK INC
EASTERN PLATINUM LTD
EASTMAN CHEM CO
EDF EN PROMESSES
EMBARQ CORP
EMCOR GROUP INC
EMERSON ELEC CO
ENBRIDGE INC
ENCANA CORPORATION
ENDO PHARMACEUTICALS HLDGS INC
ENERFLEX SYSTEMS INCOME FUND
ENERGY SAVINGS INCOME FUND
ENERPLUS RESOURCES FUND
ENPRO INDS INC
ENTEGRIS INC

Publicly Traded Equity Holdings as at March 31, 2009

EOG RES INC
EXTENDICARE REIT
EXXON MOBIL CORP
FAST RETAILING CO LTD
FID CAP STRUCTURE CORP
FIRST CAPITAL REALTY INC
FIRST QUANTUM MINERALS LTD
FISERV INC
FISHER & PAYKEL
FLEXTRONICS INTERNATIONAL LTD
FLOMENTO ECONOMICO MEXICANO SAB
FOOT LOCKER INC
FOREMOST INCOME FUND
FOREST LABS INC
FORMULA GROWTH FUND
FORT CHICAGO ENERGY PARTNERS
FRANCE TELECOM
FUJIFILM HOLDINGS CORP
FULLER H B CO
G4S PLC
GBC NORTH AMER GTH FD INC
GENERAL ELECTRIC CO
GENESCO INC
GENIVAR INCOME FUND
GENNUM CORP
GERBER SCIENTIFIC INC
GEVITY HR INC
GFI GROUP INC
GLACIER MEDIA INC
GLAXOSMITHKLINE
GMP CAPITAL TRUST
GOLD WHEATON GOLD
GOLDCORP INC
GOODRICH CORP
GOODYEAR TIRE & RUBR CO
GREAT CANADIAN GAMING CORP
GREAT WEST LIFE CO INC
GREY WOLF EXPLORATION INC
GROUPE AEROPLAN INC
H&R REAL ESTATE INVESTMENT TR
HALLIBURTON CO
HARLEY DAVIDSON INC
HARLEYSVILLE GROUP INC
HARMAN INTL INDS INC NEW
HARTFORD FINL SVCS GROUP INC
HASBRO INC
HDFC BK LTD
HENGAN INTL GROUP CO LTD
HENKEL AG & CO
HENNES & MAURITZ

HERBALIFE LTD USD
 HIGHPINE OIL & GAS LTD
 HIGO BANK
 HITACHI
 HOLLY CORP
 HOME CAPITAL GROUP INC
 HOME RETAIL GROUP
 HONDA MOTOR CO
 HORACE MANN EDUCATORS CORP
 HRPT PPTYS TR
 HSBC HLDGS
 HSBC HLDGS
 HUBBELL INC
 HUNTINGTON BANCSHARES INC
 HYPO REAL ESTATE NPV
 IBERDROLA RENOVABLES
 ICON PUB LTD CO SPONSORED
 IESI BFC LTD
 IGM FINANCIAL INC
 ILIAD
 IMPERIAL OIL LTD
 INDUSTRIA DE DISENO TEXTIL
 INDUSTRIAL & COMMERCIAL BANK
 INDUSTRIAL ALLIANCE INS & FINL
 INFINEON TECHNOLOGIES
 INSIGHT ENTERPRISES INC
 INTACT FINANCIAL CORP
 INTEGRYS ENERGY GROUP INC
 INTER PIPELINE FUND
 INTERNATIONAL SHIPHOLDING CORP
 INTESA SANPAOLO
 INVENTIV HEALTH INC
 ISHARES CDN S&P/TSX 60 INDEX
 ITAU UNIBANCO HOLDING
 ITERATION ENERGY LTD
 ITV
 JAZZ AIR INCOME FUND
 JDA SOFTWARE GROUP INC
 JEAN COUTU GROUP (PJC) INC
 JOHNSON & JOHNSON
 JONES APPAREL GROUP INC
 JOURNAL COMMUNICATIONS INC
 JPMORGAN CHASE & CO
 JUPITER TELECOMMUNICATIONS
 KAB DISTRIBUTION INC
 KADANT INC
 KAGOSHIMA BANK
 K-BRO LINEN INCOME FUND
 KELLY SVCS INC
 KENEXA CORP

KEYERA FACILITIES INCOME FUND
 KILLAM PROPERTIES INC
 KIMBERLY CLARK CORP
 KINDRED HEALTHCARE INC
 KINETIC CONCEPTS INC
 KING PHARMACEUTICALS INC
 KINGFISHER
 KINROSS GOLD CORP
 KONINKLIJKE AHOLD
 KUEHNE & NAGEL
 LABRADOR IRON ORE ROYALTY TR
 LANDSTAR SYS INC
 LASSONDE INDUSTRIES INC
 LCA VISION INC
 LEON'S FURNITURE LTD
 LEXMARK INTERNATIONAL INC
 LI & FUNG
 LI NING CO LTD
 LINCARE HLDGS INC
 LINCOLN NATL CORP IND
 LIVINGSTON INTL INCOME FUND
 LOBLAW COMPANIES LTD
 LUBRIZOL CORP
 MACDONALD DETTWILER & ASSOC
 MACKENZIE UNIVERSAL US BLUE
 MAGNA INTERNATIONAL INC
 MANULIFE FINANCIAL CORP
 MARKS & SPENCER GROUP
 MCCORMICK & CO NON VOTING
 MD GROWTH INVESTMENTS LIMITED
 MEDICIS PHARMACEUTICAL CORP
 MEDTRONIC INC
 MEGACABLE HOLDINGS SAB DE CV
 METHANEX CORP
 METHODE ELECTRS INC
 METRO INC
 MI DEVELOPMENTS INC
 MICROSOFT CORP
 MILLICOM INTL CELLULAR
 MIRANT CORP
 MITSUBISHI CORP
 MITSUBISHI UFJ FINANCIAL GROUP
 MITSUI SUMITOMO INSURANCE
 MIZUHO FINL GP
 MKS INSTRS INC
 MODINE MFG CO
 MOLEX INC
 MORNEAU SOBECO INCM FD
 MORRISON (W) SUPMKT
 MOTHERCARE

MTN GROUP LTD
 MTY FOOD GROUP INC
 MYLAN INC
 NASPERS
 NATIONAL BANK OF CANADA
 NATIONAL GRID PLC
 NATIXIS
 NEC CORP
 NESTLE SA
 NESTLE SA SPON
 NEW FLYER INDS/CDA ULC
 NEW ORIENTAL ED & TECHNOLOGY
 NEWALTA INC
 NEWMARKET CORP
 NEXEN INC
 NEXT GROUP
 NIKE INC
 NIPPON TEL & TEL CORP
 NISSAN MOTOR CO
 NITORI CO
 NN INC
 NOBLE GROUP
 NOKIA
 NORTH WEST COMPANY FUND
 NORTHERN PROPERTY REIT
 NORTHLAND POWER INCOME FUND
 NOVELLUS SYS INC
 NOVO-NORDISK
 NOVOZYMES
 NUVISTA ENERGY LTD
 OLAM INTERNATIONAL LIMITED
 ONO PHARMACEUTICAL CO
 OPEN TEXT CORP
 OPERA SOFTWARE
 ORLEANS ENERGY LTD
 ORPEA
 OVERSEAS SHIPHOLDING GRP INC
 OZITE CANADA
 PACIFIC RUBIALES ENERGY CORP
 PARK NATL CORP
 PARKER HANNIFIN CORP
 PARTNERS GRP
 PASON SYSTEMS INC
 PASTA VIA INTL INC
 PATHEON INC
 PEMBINA PIPELINE INCOME FUND
 PENN WEST ENERGY TRUST
 PEPSI BOTTLING GROUP INC
 PEPSICO INC
 PETRO ANDINA RESOURCES INC

PETRO-CANADA
 PETROFAC LTD
 PETROLEO BRASILEIRO SA
 PEYTO ENERGY TRUST
 PFIZER INC
 PHOENIX TECHNOLOGY INCOME FUND
 PINNACLE WEST CAP CORP
 PIZZA PIZZA ROYALTY INCOME FD
 PLANTRONICS INC
 POINT INC
 POLARIS INDS PARTNERS INC
 POLARIS MINERALS CORPORATION
 POLYONE CORP
 PORTUGAL TELECOM SGPS
 POTASH CORP OF SASKATCHEWAN
 POWER CORP CANADA
 POWER FINANCIAL CORP
 PREMIUM BRANDS INCOME FUND
 PROCTER & GAMBLE CO
 PROGRESS ENERGY RESOURCES CORP
 PROTECTIVE LIFE CORP
 QBE INS GROUP
 QIAGEN
 QUANTUM CORP DSSG
 QUEBECOR INC
 QUEST DIAGNOSTICS INC
 RADIO SHACK CORP
 RECKITT BENCKISER GROUP PLC
 REDECARD
 REDECARD SA SPONSORED
 REECE PLC
 REGIONS FINL CORP
 RENAULT REGIE NATIONALE DES
 RESEARCH IN MOTION LTD
 RICHARDS PACKAGING INCOME FD
 RICHELIEU HARDWARE LTD
 RIOCAN REIT
 RITCHIE BROS AUCTIONEERS INC
 ROCHE HLDG AG GENUSSSCHEINE
 ROGERS COMMUNICATIONS INC
 ROHM CO
 ROLLS ROYCE GROUP
 ROSETTA RES INC
 ROTORK
 ROWAN COS INC
 ROYAL BANK OF CANADA
 ROYAL BANK OF SCOTLAND GRP
 ROYAL DUTCH SHELL PLC
 RUBY TUESDAY INC
 RYDER SYS INC

SAINSBURY
 SAIPEM
 SAN-IN GODO BANK
 SANOFI-AVENTIS
 SAPUTO INC
 SCANA CORP NEW
 SCHNEIDER ELECTRIC
 SCRIPPS NETWORKS INTERACTIVE
 SEABOARD CORP DEL
 SEACOR HOLDINGS INC
 SELECTIVE INS GROUP INC
 SERCO GROUP
 SEVEN & I HLDG CO LTD
 SEVEN BANK LTD
 SGS SA
 SHAW COMMUNICATIONS INC
 SHAWCOR LTD
 SHELL CANADA PRODUCTS LIMITED
 SHERRITT INTERNATIONAL CORP
 SHIONOGI & CO
 SHOPPERS DRUG MART CORP
 SHOPRITE HLDGS LTD
 SINCLAIR BROADCAST GRP INC
 SINO-FOREST CORP
 SIR ROYALTY INCOME FUND
 SKYWEST INC
 SMARTRAC N V
 SMITH A O CORP
 SNC-LAVALIN GROUP INC
 SOMPO JAPAN INSURANCE INC
 SO-NET M3 INC
 SONIC AUTOMATIC INC
 SONOCO PRODS CO
 SONUS NETWORKS INC
 SONY CORP
 SPECTRA ENERGY CORP
 SPHERION CORP
 STANCORP FINL GROUP INC
 STANDARD CHARTERED
 STANTEC INC
 STEELCASE INC
 STMICROELECTRONICS
 STUDENT TRANSN OF AMERICA LTD
 SUMITOMO MITSUI GR
 SUN LIFE FINANCIAL INC
 SUNCOR ENERGY INC
 SUNOCO INC
 SUNSTONE HOTEL INVS INC
 SUPERIOR PLUS CORP
 SUPERVALU INC

SWIFT ENERGY CO
 SWISS REINSURANCE LTD
 SWISSCOM AG
 SYMANTEC CORP
 SYNGENTA AG
 TAISHO PHARMACEUTICAL CO
 TAKEDA PHARMACEUTICAL CO LTD
 TAKEFUJI
 TALISMAN ENERGY INC
 TCF FINL CORP
 TDK CORP
 TECHNITROL INC
 TELECOM CORP OF NEW ZEALAND
 TELECOM ITALIA
 TELEFONICA
 TELUS CORP
 TENCENT HLDGS LIM
 TERRA INDS INC
 TERUMO CORP
 TESORO CORP
 TEVA PHARMACEUTICAL INDS
 TEXAS INSTRS INC
 THOMSON REUTERS CORP
 TIBCO SOFTWARE INC COM
 TIDEWATER INC COM
 TIM HORTONS INC
 TIMBERWEST FOREST CORP
 TIME WARNER CABLE INC
 TIME WARNER INC
 TIMKEN CO
 TNT NV
 TOKIO MARINE HOLDINGS INC
 TOROMONT INDUSTRIES LTD
 TORONTO-DOMINION BANK
 TOYOTA MOTOR CORP
 TRANSCANADA CORP
 TRANSCANADA PIPELINES LTD
 TRANSCONTINENTAL INC
 TRANSOCEAN LTD ZUG NAMEN-AKT
 TRICAN WELL SERVICE LTD
 TRILOGY ENERGY TRUST
 TRINIDAD DRILLING LTD
 TRISTAR OIL & GAS LTD
 TULLOW OIL PLC
 TVA GROUP INC
 TYCO INTERNATIONAL LTD
 ULTRA ELECTRONIC HLDGS
 UNICREDIT
 UNILEVER NV CVA
 UNIPOL GRUPPO FINANZIARIO SPA

Publicly Traded Equity Holdings as at March 31, 2009

UNI-SELECT INC
UNITED ONLINE INC
UNITED RENTALS INC
UNITED STATIONERS INC
UNITRIN INC
UNIVERSAL HEALTH SVCS INC
UNUM GROUP
VERMILION ENERGY TRUST
VESTAS WIND SYSTEM DKK1
VICWEST INCOME FUND
VINCI (POST SUBDIVISIO
VISHAY INTERTECHNOLOGY INC
VITERRA INC
VIVO PARTICIPACOES
VODAFONE GROUP
VT GROUP PLC
WALGREEN CO
WANT WANT CHINA HOLDINGS LTD
WASHINGTON POST CO
WATSON PHARMACEUTICALS INC
WELLS FARGO & CO NEW
WELLSTREAM HLDGS PLC
WEST FRASER TIMBER CO LTD
WESTAR ENERGY INC
WESTERN DIGITAL CORP DEL
WESTON (GEORGE) LTD
WESTSHORE TERMINAL INCOME FD
WHIRLPOOL CORP
WILLBROS GROUP INC DEL
WILMAR INTERNATIONAL LTD
WILSON BAYLY HOLME
WINPAK LTD
WOLTERS KLUWERS
WOOLWORTHS LIMITED
WORLEYPARSONS LTD
WORTHINGTON INDS INC
YAMAGUCHI FIANCIAL GROUP INC
YAMANA GOLD INC
YELLOW PAGES INCOME FUND
ZIMMER HLDGS INC
ZIONS BANCORPORATION

Appendix A

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings
As at December 31, 2008

3M CO
ABB LTD
ABBOTT LABS
ACTELION
ADMIRAL GROUP
ADVANCE AMER CASH ADVANCE
ADVANTA CORP
AEGON NV
AEON MALL
AG GROWTH INCOME FUND
AGL RES INC
AGRILUM INC
AIFUL CORP
AKZO NOBEL
ALCATEL LUCENT
ALLIANT ENERGY CORP
ALSTOM
ALTAGAS INCOME TRUST
AMEC
AMERICAN FINL GROUP INC OHIO
AMERICAN GREETINGS CORP
AMERICAN INTL GROUP INC
AMKOR TECHNOLOGY INC
AMLIN
ANHANGUERA EDUCACIONAL
APPLE INC
APRIL GROUP
ARC ENERGY TRUST
ARCTIC CAT
ARMTEC INFRASTRUCTURE
ARVINMERITOR INC
ASHLAND INC
ASHMORE
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC CORP
ASSURANT INC
ASTELLAS PHARMA INC
ASTRAZENECA
ATCO LTD
AUTONATION INC
AUTONOMY CORP
AVNET INC
AXA
BADGER INCOME FUND
BAE SYSTEMS
BANCO COMPARTAMOS
BANCO ITAU HLDG FINANCEIRA
BANCO LATINOAMERICANO DE
BANCO SANTANDER
BANK NEW YORK MELLON CORP
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BARCLAYS
BARRICK GOLD CORP
BASF SE NPV

BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BCE INC
BECKMAN COULTER INC
BECTON DICKINSON & CO
BEIERSDORF AG NPV
BELL ALIANT REGL COMM INC
BELL CANADA
BELO CORPORATION
BENCHMARK ELECTRS INC
BFI CANADA LTD
BG GROUP PLC
BHP BILLITON LIMITED
BIRD CONSTRUCTION INCOME FUND
BK RAKYAT IDR500
BLACK & DECKER CORP
BLACK BOX CORP
BLINKX PLC
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC
BOB EVANS FARMS INC
BOCI PRUDENTIAL ASSET MGMT LTD
BONAVISTA ENERGY TRUST
BOSTON PIZZA ROYALTIES INC FD
BR MALLS PARTICIPACOE SA GDR
BRINKER INTL INC
BRITISH SKY BRDCSTG
BROCADE COMMUNICATIONS SYS INC
BUCKEYE TECHNOLOGIES INC
BURCKHARDT COMPRESSION HOLDING
CADENCE DESIGN SYS INC
CAE INC
CALLAWAY GOLF CO
CAMECO CORP
CANADIAN APARTMENT PPTYS REIT
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN OIL SANDS TR
CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANADIAN UTILITIES LTD
CANEXUS INCOME FUND
CANFOR CORPORATION NEW
CANON INC NPV
CANTELL MEDICAL CORP
CAPITA GROUP
CARGOJET INCOME FUND
CARREFOUR
CATHEDRAL ENERGY SVCS INC
CATO CORP CL A
CBS CORP NEW
CENCOSUD S A SPONSORED
CENTRAL PAC FINL CORP
CENTURYTEL INC
CHAUVCO RESOURCES INTL LTD
CHEMRING GROUP
CHEMTRADE LOGISTIC INCOME FD
CHEVRON CORPORATION
CHINA HIGH SPEED TRANS EQUIP
CHINA LIFE INSURAN
CHINA MERCHANTS

CHINA OILFIELD
CHINA OVERSEAS LAND & INVEST
CHINA YURUN FOOD GROUP LTD
CHUO MITSUI TRUST HLDGS INC
CI FINANCIAL INC
CINEPLEX GALAXY INCOME FUND
CISCO SYS INC
CIT GROUP INC
CITY BK LYNNWOOD WASH
CML HEALTHCARE INCOME FUND
CNOOC LTD
COLABOR INCOME FUND
COLGATE PALMOLIVE CO
COLGATE PALMOLIVE CO
COLONIAL BANGGROUP INC
COMCAST CORP
COMMERCIAL METALS CO
COMMUNITY HEALTH SYS INC
COMPUTER SCIENCES CORP
CONOCOPHILLIPS
CONSOLIDATED GRAPHICS INC
CONTRANS INCOME FUND
CONVERGYS CORP
CORUS BANKSHARES INC
COVENTRY HEALTH CARE INC
CRACKER BARREL OLD CTRY STORE
CRANE CO
CREDICORP LTD
CREDIT AGRICOLE
CREDIT SUISSE GROUP
CRESCENT POINT ENERGY TRUST
CRH ORD
CTS CORP
CTS EVENTIM NPV
CUMMINS INC COM
CVS CAREMARK CORP
DAI NIPPON PRINTING
DAIICHI SANKYO COMPANY LIMITED
DANIELI & C
DATA GROUP INCOME FUND
DAVIS HENDERSON INCOME FUND
DAYLIGHT RESOURCES TRUST
DEL MONTE FOODS CO
DELUXE CORP
DESARROLLADORA HOMEX
DEUTSCHE POST
DEUTSCHE TELEKOM AG
DILLARDS INC
DIRECTCASH INCOME FUND
DOMINOS PIZZA UK & IRL
DP WORLD LIMITED
DUNDEE REAL ESTATE
DYCOM INDS INC
E.ON AG NPV
EARTHLINK INC
EASTMAN CHEM CO
EDF EN PROMESSES
EMBARQ CORP
EMERSON ELEC CO
ENBRIDGE INC
ENCANA CORPORATION
ENERFLEX SYSTEMS INCOME FUND

ENERGY SAVINGS INCOME FUND
ENERPLUS RESOURCES FUND
ENPRO INDS INC
ENTEGRIS INC
EOG RES INC
ETHAN ALLEN INTERIORS INC
EURAZEONCE NPV
EXTENDICARE REIT
EXXON MOBIL CORP
FAIRCHILD SEMICONDUCTOR INTL
FAMILYMART
FAST RETAILING CO LTD
FID CAP STRUCTURE CORP
FISERV INC
FLEXTRONICS INTERNATIONAL LTD
FOOT LOCKER INC
FOREMOST INCOME FUND
FOREST LABS INC
FORMULA GROWTH FUND
FORT CHICAGO ENERGY PARTNERS
FRANCE TELECOM
FUJIFILM HOLDINGS CORP
FULLER H B CO
GAMESA CORP TECNO
GBC NORTH AMER GTH FD INC
GENERAL ELEC CO
GENERAL ELECTRIC CO
GENIVAR INCOME FUND
GENNUM CORP
GERBER SCIENTIFIC INC
GEVITY HR INC
GFI GROUP INC
GLAXOSMITHKLINE
GMP CAPITAL TRUST
GOLDCORP INC
GOODRICH CORP
GOODYEAR TIRE & RUBR CO
GREAT WEST LIFECO INC
GRIFOLS
GROUPE AEROPLAN INC
GUARDIAN TRUSTCO INC
H&R REAL ESTATE INVESTMENT TR
HALLIBURTON CO
HARLEY DAVIDSON INC
HARLEYSVILLE GROUP INC
HARMAN INTL INDS INC NEW COM
HARTFORD FINL SVCS GROUP INC
HASBRO INC
HDFC BK LTD
HENNES & MAURITZ
HIGO BANK
HISAMITSU PHARM
HITACHI NPV
HOLLY CORP
HOME RETAIL GROUP
HONDA MOTOR CO NPV
HORACE MANN EDUCATORS CORP
HRPT PPTYS TR COM SBI
HSBC HLDGS ORD
HUBBELL INC
HUNTINGTON BANCSHARES INC
HYPO REAL ESTATE NPV

IBERDROLA RENOVABLES
ICICI BANK LTD SPON ADR
ICON PUB LTD CO SPONSORED
IGM FINANCIAL INC
ILIAD NPV
IMPERIAL OIL
INDUSTRIA DE DISENO TEXTIL
INFINEON TECHNOLOGIES
INFOSYS TECHNOLOGIES
INSIGHT ENTERPRISES INC
INTEGRATED DEVICE TECH INC
INTEGRYS ENERGY GROUP INC
INTER PIPELINE FUND
INTESA SANPAOLO
INVENTIV HEALTH INC
ISHARE FTSE/XINHUA
ISHARES CDN S&P/TSX 60 INDEX
ITV
JDA SOFTWARE GROUP INC
JEAN COUTU GROUP (PJC) INC
JOHNSON & JOHNSON
JOHNSON & JOHNSON
JONES APPAREL GROUP INC COM
JOURNAL COMMUNICATIONS INC
JUPITER TELECOMMUNICATIONS NPV
KAGOSHIMA BANK
K-BRO LINEN INCOME FUND
KELLY SVCS INC
KENEXA CORP
KENNAMETAL INC
KEYERA FACILITIES INCOME FUND
KIMBERLY CLARK CORP COM
KINDRED HEALTHCARE INC
KINETIC CONCEPTS INC
KING PHARMACEUTICALS INC
KINGFISHER
KINROSS GOLD
KONINKLIJKE AHOLD NV
KUEHNE & NAGEL
LA COMPAGNIE MINIERE
LABRADOR IRON ORE ROYALTY
LANDSTAR SYS INC
LCA VISION INC
LENNOX INTL INC
LEXMARK INTERNATIONAL INC
LI NING CO LTD
LINCARE HLDGS INC
LINCOLN NATL CORP
LIVINGSTON INTL INCOME FUND
LLX LOGISTICA
LOBLAW COMPANIES LTD
LUBRIZOL CORP
MACKENZIE UNIVERSAL
MACQUARIE GROUP LIMITED
MAGNA INTERNATIONAL INC
MAN GROUP
MANULIFE FINANCIAL CORP
MANZ AUTOMATION
MARKS & SPENCER GROUP ORD
MCCORMICK & CO NON VOTING
MCGRATH RENT CORP
MD GROWTH INVESTMENTS LIMITED

MEDICIS PHARMACEUTICAL CORP
MEDTRONIC INC
MEGACABLE HOLDINGS
METHANEX CORP
METHODE ELECTRS INC
METRO INC
MICROSOFT CORP
MILLICOM INTL CELLULAR
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI SUMITOMO INSURANCE
MIZUHO FINL
MKS INSTRS INC
MMX MINERACAO
MODINE MFG CO
MOLEX INC
MORRISON (W) SUPMKT
MTN GROUP LTD
MYLAN INC
NATIONAL BANK OF CANADA
NATIONAL GRID PLC
NATIXIS
NEC CORP
NESTLE
NEW FLYER
NEW ORIENTAL ED & TECHNOLOGY
NEWALTA INC
NEWMARKET CORP
NEXEN INC
NEXT GROUP
NICOR INC
NIKE INC
NINTENDO CO
NIPPON TEL & TEL CORP
NISSAN MOTOR CO
NITORI CO
NN INC
NOBLE GROUP
NOKIA
NORTH WEST COMPANY FUND
NORTHERN PROPERTY REIT
NORTHLAND POWER INCOME FUND
NOVA CHEMICALS CORP
NOVELLUS SYS INC
NOVO-NORDISK
NOVOZYMES
OLAM INTERNATIONAL LIMITED
ON SEMICONDUCTOR CORP
ONO PHARMACEUTICAL
ORPEA
OVERSEAS SHIPHOLDING GRP INC
OZITE CANADA
PACIFIC RUBIALES ENERGY CORP
PARK NATL CORP
PARKER HANNIFIN CORP
PARTNERS GRP HLDG
PASTA VIA INTL INC
PATTERSON UTI ENERGY INC
PEMBINA PIPELINE INCOME FUND
PENN WEST ENERGY TRUST
PEPSI BOTTLING GROUP INC
PEPSICO INC
PETRO-CANADA

PETROLEO BRASILEIRO
PETROMINERALES LTD
PEYTO ENERGY TRUST
PFIZER INC
PHOENIX TECHNOLOGY INCOME FUND
PINNACLE WEST CAP CORP
PIZZA PIZZA ROYALTY INCOME
PLANTRONICS INC
POINT INC NPV
POLARIS INDS PARTNERS INC
POLYONE CORP
PORTUGAL TELECOM
POTASH CORP OF SASKATCHEWAN
POWER CORP CANADA
POWER FINANCIAL CORP
PREMIER GOLD MINES LTD
PROCTER & GAMBLE CO
PROTECTIVE LIFE CORP
PUGET ENERGY INC NEW
QBE INS GROUP
Q-CELL SE
QIAGEN
QIMONDA AG SPONSORED
QUANTUM CORP DSSG
QUEBECOR INC
QUEST DIAGNOSTICS INC
RADIO SHACK CORP
RECKITT BENCKISER GROUP PLC
REDECARD SA SPONSORED
REGIONS FINL CORP
RENAULT REGIE NATIONALE DES
RESEARCH IN MOTION LTD
RICHARDS PACKAGING INCOME FD
RIOCAN REIT
ROCHE HLDG AG GENUSSSCHEINE
ROGERS COMMUNICATIONS INC
ROHM CO
ROLLS ROYCE GROUP
ROSETTA RES INC
ROTORK
ROWAN COS INC
ROYAL BANK OF CANADA
ROYAL BANK OF SCOTLAND
ROYAL DUTCH SHELL PLC
RUBY TUESDAY INC
RYDER SYS INC
SAINSBURY (J)
SAIPEM
SAN-JIN GODO BANK
SANOFI-AVENTIS
SCANA CORP NEW COM
SCHNEIDER ELECTRIC
SCHOELLER BLECKMAN
SCRIPPS NETWORKS INTERACTIVE
SEABOARD CORP DEL
SEACOR HOLDINGS INC
SELECTIVE INS GROUP INC
SERCO GROUP
SEVEN & I HLDG CO LTD
SEVEN BANK LTD
SGS SA
SHANDONG WEIGAO GROUP MEDICAL

SHAW COMMUNICATIONS INC
SHAWCOR LTD
SHELL CANADA PRODUCTS LIMITED
SHERRITT INTERNATIONAL CORP
SHOPPERS DRUG MART CORP
SHOPRITE HLDGS LTD
SINA CORPORATION
SINCLAIR BROADCAST
SINO-FOREST CORP
SIR ROYALTY INCOME FUND
SKYWEST INC
SMARTRAC
SMITH A O CORP
SNC-LAVALIN GROUP INC
SOLARWORLD
SOMPO JAPAN INSURANCE INC
SO-NET M3 INC
SONIC AUTOMATIC INC
SONOCO PRODS CO
SONUS NETWORKS INC
SONY CORP NPV
SPECTRA ENERGY CORP
SPHERION CORP
STANCORP FINL GROUP INC
STANDARD CHARTERED
STEELCASE INC
STMICROELECTRONICS
STONEHAM DRILLING TRUST
STUDENT TRANSN OF AMERICA LTD
SUMITOMO MITSUI GR
SUN LIFE FINANCIAL INC
SUNCOR ENERGY INC
SUNOCO INC
SUNSTONE HOTEL INVS INC NEW
SUPERVALU INC
SURUGA BANK LTD
SWIFT ENERGY CO
SWISS REINSURANCE LTD
SWISSCOM
SYMANTEC CORP COM
TAISHO PHARMACEUTICAL
TAKEDA PHARMACEUTICAL CO LTD
TAKEFUJI
TALISMAN ENERGY INC
TCF FINL CORP
TD EMERALD CDN TR MGMT
TDK CORP
TECHNITROL INC
TELECOM CORP OF NEW ZEALAND
TELECOM ITALIA
TELECOM ITALIA
TELEFONICA
TELUS CORP
TENCENT HLDGS LIM
TERRA INDS INC
TERUMO CORP
TESORO CORP
TEVA PHARMACEUTICAL INDS
TEXAS INSTRS INC
THOMSON REUTERS CORP
TIBCO SOFTWARE INC
TIDEWATER INC COM

TIM HORTONS INC
TIMBERWEST FOREST CORP
TIME WARNER INC
TIMKEN CO
TNT NV
TOKIO MARINE HOLDINGS INC
TOROMONT INDUSTRIES LTD
TORONTO-DOMINION BANK
TRANSCANADA CORP
TRANSOCEAN LTD ZUG NAMEN-AKT
TREVI FINANZIARIA
TRILOGY ENERGY TRUST
TRINIDAD DRILLING LTD
TRW AUTOMOTIVE HLDGS CORP
TULLOW OIL PLC
TYCO ELECTRONICS LTD
TYCO INTERNATIONAL LTD BERMUDA
ULTRA ELECTRONIC
UNICREDIT
UNICREDIT SPA
UNILEVER
UNIPOL NPV PRIV
UNITED ONLINE INC
UNITED RENTALS INC
UNITED STATIONERS INC
UNITED TRACTORS
UNITRIN INC
UNIVERSAL HEALTH SVCS INC
UNUM GROUP
UTD DRUG
VEOLIA ENVIRONMENT
VERMILION ENERGY TRUST
VESTAS WIND SYSTEM
VICWEST INCOME FUND
VINCI
VISHAY INTERTECHNOLOGY INC
VITERRA INC
VIVENDI SA
VODAFONE GROUP
VT GROUP PLC
WALGREEN CO
WASHINGTON POST CO CL B DEL
WATSON PHARMACEUTICALS INC
WELLS FARGO & CO NEW
WELLSTREAM HLDGS
WEST FRASER TIMBER CO LTD
WESTAR ENERGY INC
WESTERN DIGITAL CORP
WESTON (GEORGE) LTD
WESTSHORE TERMINAL INCOME
WHIRLPOOL CORP
WILMAR INTERNATIONAL LTD
WILSON BAYLY HOLME
WIRE CARD AG
WOLTERS KLUWERS
WOOLWORTHS LIMITED
WORLEYPARSONS LTD
WORTHINGTON INDS INC
YAMAGUCHI FINANCIAL GROUP INC
YAMANA GOLD INC
YELLOW PAGES INCOME FUND
YRC WORLDWIDE INC

ZENITH NATL INS CORP
ZIMMER HLDGS INC
ZURICH FINANCIAL SERVICES

Security Description

3M CO
ABB LTD CHF2.02 (REGD)
ABBOTT LABS COM
ACTELION CHF0.5 (REGD)(POST
ADMIRAL GROUP ORD GBP0.001
ADVANCE AMER CASH ADVANCE CTRS
ADVANTA CORP CL B
AEGON NV EUR0.12
AEON MALL CO NPV
AG GROWTH INCOME FUND
AGL RES INC
AGRIUM INC
AIFUL CORP JPY50
AKZO NOBEL NV EUR2
ALASKA AIR GROUP INC
ALCATEL LUCENT EUR2 SER'A'
ALLIANT ENERGY CORP COM
ALTAGAS INCOME TRUST
ALTAGAS INCOME TRUST
AMEC ORD 50P
AMERICAN FINL GROUP INC OHIO
AMERICAN GREETINGS CORP CL A
AMERICAN INTL GROUP INC COM
AMKOR TECHNOLOGY INC COM
AMLIN ORD GBP0.28125
ANHANGUERA EDUCACIONAL
ANHEUSER BUSCH COS INC COM
APPLE INC
APRIL GROUP EUR0.4
ARC ENERGY TRUST
ARC ENERGY TRUST
ARCTIC CAT INC
ARMTEC INFRASTRUCTURE INC FD
ARVINMERITOR INC COM
ASHLAND INC NEW
ASM PACIFIC TECHNOLOGY HK\$0.10
ASPEN INSURANCE HOLDINGS
ASSOCIATED BANC CORP COM
ASSURANT INC
ASTELLAS PHARMA INC Y50
ASTRAZENECA ORD USD0.25
ASX LTD NPV
ASYST TECHNOLOGIES INC
ATCO LTD
AUTONATION INC COM
AUTONOMY CORP ORD GBP0.003333
AVEVA GROUP ORD GBP0.0333
AVNET INC COM
AXA EUR2.29

Security Description

BADGER INCOME FUND
BANCO COMPARTAMOS SA COM STK
BANCO ITAU HLDG FINANCEIRA SA
BANCO LATINOAMERICANO DE
BANCO SANTANDER SA EUR0.50
BANK NEW YORK MELLON CORP COM
BANK OF GEORGIA GDR (EACH REPR
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
BANK RAKYAT INDONESIA
BARCLAYS ORD GBP0.25
BARRICK GOLD CORP
BAUER AG NPV (BR)
BAYERISCHE MOTOREN WERKE (BMW)
BAYTEX ENERGY TRUST
BAYTEX ENERGY TRUST
BCE INC
BCE INC
BCE INC
BECKMAN COULTER INC COM
BECTON DICKINSON & CO COM
BEIERSDORF AG NPV
BELL ALIANT REGL COMM INC
BELLE INTERNATIONAL HLDGS HKD0
BELO CORPORATION
BG GROUP PLC ORD GBP0.10
BIRD CONSTRUCTION INCOME FUND
BLACK & DECKER CORP COM
BLACK BOX CORP DEL COM
BLINKX PLC ORD GBP0.01
BLUEBAY ASSET MANAGEMENT PLC
BLYTH INC COM
BNP PARIBAS EUR2
BOCI PRUDENTIAL ASSET MGMT LTD
BONAVISTA ENERGY TRUST
BONAVISTA ENERGY TRUST
BOSTON PIZZA ROYALTIES INC FD
BR MALLS PARTICIPACOES SA GDR
BRICK GROUP INCOME FD (THE)
BRINKER INTL INC COM
BRITISH SKY BRDCSTG
BUCKEYE TECHNOLOGIES INC
BURCKHARDT COMPRESSION HOLDING
CADENCE DESIGN SYS INC COM
CAE INC
CALLAWAY GOLF CO COM

Security Description

CAMECO CORP
CAMECO CORP
CANADIAN APARTMENT PPTYS REIT
CANADIAN IMPERIAL BK OF COMM
CANADIAN IMPERIAL BK OF COMM
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATIONAL RAILWAY CO
CANADIAN NATURAL RESOURCES LTD
CANADIAN NATURAL RESOURCES LTD
CANADIAN OIL SANDS TR
CANADIAN OIL SANDS TR
CANADIAN PACIFIC RAILWAY LTD
CANADIAN PACIFIC RAILWAY LTD
CANADIAN TIRE CORP LTD
CANADIAN UTILITIES LTD
CANEXUS INCOME FUND
CANFOR CORPORATION NEW
CANTELL MEDICAL CORP
CAPCOM CO Y50
CAPITA PLC
CARGOJET INCOME FUND
CARREFOUR EUR2.5
CATHEDRAL ENERGY SVCS INC TR
CATO CORP CL A
CBRL GROUP INC COM
CENCOSUD S A SPONSORED
CENTRAL PAC FINL CORP
CENTURYTEL INC COM
CHEMRING GROUP ORD 5P
CHEMTRADE LOGISTIC INCOME FD
CHEVRON CORPORATION COM
CHINA HIGH SPEED TRANS EQUIP
CHUO MITSUI TRUST HLDGS INC
CI FINANCIAL INCOME FUND
CI FINANCIAL INCOME FUND
CI FINANCIAL INCOME FUND
CINEPLEX GALAXY INCOME FUND
CINEPLEX GALAXY INCOME FUND
CISCO SYS INC COM
CIT GROUP INC
CITY BK LYNNWOOD WASH
CML HEALTHCARE INCOME FUND
CML HEALTHCARE INCOME FUND
COLABOR INCOME FUND
COLGATE PALMOLIVE CO
COLGATE PALMOLIVE CO COMMON
COLONIA REAL ESTATES AG NPV
COLONIAL BANCGROUP INC COM

Security Description

COMCAST CORP NEW CL A SPL
COMMERCIAL METALS CO
COMMUNITY HEALTH SYS INC NEW
COMPUTER SCIENCES CORP COM
CONOCOPHILLIPS
CONTRANS INCOME FUND
CORUS BANKSHARES INC
COVENTRY HEALTH CARE INC COM
CRANE CO
CREDIT AGRICOLE SA EUR3
CREDIT SUISSE GROUP AG CHF0.04
CRESCENT POINT ENERGY TRUST
CTS CORP
CTS EVENTIM NPV
CUMMINS INC COM
CVS CAREMARK CORP
CYRELA BRAZIL REALTY SA
DAI NIPPON PRINTING CO Y50
DAIICHI SANKYO COMPANY LIMITED
DANIELI & C EUR1
DATA GROUP INCOME FUND
DAVIS HENDERSON INCOME FUND
DAYLIGHT RESOURCES TRUST
DELUXE CORP COM
DENA CO LTD NPV
DESARROLLADORA HOMEX SAB DE
DEUTSCHE POST AG NPV (REGD)
DEUTSCHE TELEKOM AG NPV (REGD)
DILLARDS INC CL A COM
DIRECTCASH INCOME FUND
DOMINOS PIZZA UK & IRL ORD
DP WORLD LIMITED
DUNDEE REAL ESTATE INVT TRUST
E.ON AG NPV
EASTERN PLATINUM LTD
EASTMAN CHEM CO COM
EDF EN PROMESSES EUR1.6
EMBARQ CORP
EMERSON ELEC CO COM
ENBRIDGE INC
ENCANA CORPORATION
ENCANA CORPORATION
ENERFLEX SYSTEMS INCOME FUND
ENERPLUS RESOURCES FUND
ENPRO INDS INC
ENTEGRIS INC COM
EOG RES INC COM
ESPRIT HLDGS ORD HKD0.10
ETHAN ALLEN INTERIORS INC COM

Security Description
EURAZEONCE NPV
EXTENDICARE REIT
EXXON MOBIL CORP
FAIRCHILD SEMICONDUCTOR INTL
FAMILY DLR STORES INC
FAMILYMART Y50
FAST RETAILING CO LTD Y50
FISERV INC COM
FLEXTRONICS INTERNATIONAL LTD
FOOT LOCKER INC COM
FOREMOST INCOME FUND
FORT CHICAGO ENERGY PARTNERS
FRANCE TELECOM EUR4
FUJIFILM HOLDINGS CORP NPV
FULLER H B CO COM
GENERAL ELEC CO COM
GENERAL ELECTRIC CO SHS PV.16
GENIVAR INCOME FUND
GERBER SCIENTIFIC INC COM
GERDAU AMERISTEEL CORP
GEVITY HR INC
GLAXOSMITHKLINE ORD GBP0.25
GMP CAPITAL TRUST
GOLDCORP INC
GOODYEAR TIRE & RUBR CO COM
GRAINGER W W INC COM
GREAT WEST LIFECO INC
GREAT WEST LIFECO INC
GRIFOLS SA EUR0.5
GROUPE AEROPLAN INC
GROUPE AEROPLAN INC
H&R REAL ESTATE INVESTMENT TR
HALLIBURTON CO COM
HARLEYSVILLE GROUP INC
HARTFORD FINL SVCS GROUP INC
HASBRO INC COM
HDFC BK LTD ADR REPSTG 3 SHS
HIGO BANK Y50
HISAMITSU PHARM CO NPV
HITACHI NPV
HOLLY CORP PAR \$0.01
HOME RETAIL GROUP ORD GBP0
HONG KONG EXCHANGES & CLEARING
HORACE MANN EDUCATORS CORP NEW
HRPT PPTYS TR COM SBI
HSBC HLDGS ORD USD0.50 (UK)
HUBBELL INC CL B
HYPO REAL ESTATE NPV
IBERDROLA RENOVABLES SA EUR0.5

Security Description
ICICI BANK LTD SPON ADR
ICON PUB LTD CO SPONSORED ADR
IESI BFC LTD
IESI BFC LTD
IGM FINANCIAL INC
IKON OFFICE SOLUTIONS INC COM
ILIAD NPV
IMPERIAL OIL LTD
INFINEON TECHNOLOGIES ORD NPV
INFOSYS TECHNOLOGIES SP ADR
INSIGHT ENTERPRISES INC COM
INTEGRYS ENERGY GROUP INC COM
INTER PIPELINE FUND
INTESA SANPAOLO EUR0.52
ISHARES CDN S&P/TSX 60 INDEX
ITV ORD GBP0.10
JARISLOWSKY FRASER SPL EQT
JB HI-FI NPV
JDA SOFTWARE GROUP INC
JEAN COUTU GROUP (PJC) INC
JEAN COUTU GROUP (PJC) INC
JOHNSON & JOHNSON COM
JOHNSON & JOHNSON SHS PV 1
JONES APPAREL GROUP INC COM
JOURNAL COMMUNICATIONS INC
JUPITER TELECOMMUNICATIONS NPV
JUST ENERGY INCOME FUND
JUST ENERGY INCOME FUND
KAGOSHIMA BANK Y50
K-BRO LINEN INCOME FUND
KELLY SVCS INC CL A
KENNAMETAL INC COM
KEYERA FACILITIES INCOME FUND
KIMBERLY CLARK CORP COM
KINDRED HEALTHCARE INC COM
KING PHARMACEUTICALS INC COM
KINGFISHER ORD GBP0.157142857
KINROSS GOLD CORP
KINROSS GOLD CORP
KNM GROUP BERHAD MYR0.25
KONINKLIJKE AHOLD NV EUR0.30
KUALA LUMPUR KEPONG BERHAD
KUEHNE & NAGEL AG CHF1(REGD)
LABRADOR IRON ORE ROYALTY TR
LAMPRELL PLC ORD GBP0.05 (WI)
LCA VISION INC COM PAR \$.001
LENNOX INTL INC COM
LEXMARK INTERNATIONAL INC COM
LG HOUSEHOLD & HEALTHCARE

Security Description

LI NING CO LTD HKD0.01
LINCARE HLDGS INC COM
LINCOLN NATL CORP IND COM
LIVINGSTON INTL INCOME FUND
LLX LOGISTICA S A SPONSORED
LOBLAW COMPANIES LTD
LOBLAW COMPANIES LTD
LSR GROUP OAO GDR EACH REPR
LUBRIZOL CORP
MAGNA INTERNATIONAL INC
MAN GROUP
MANULIFE FINANCIAL CORP
MANULIFE FINANCIAL CORP
MANULIFE FINANCIAL CORP
MANZ AUTOMATION AG NPV
MARKS & SPENCER GROUP ORD
MCCORMICK & CO NON VOTING
MCGRATH RENT CORP
MEDICIS PHARMACEUTICAL CORP
MEDTRONIC INC COM
MEGACABLE HOLDINGS SAB DE CV
MEGASTUDY KRW500
MESA AIR GROUP INC
METHANEX CORP
METHODE ELECTRS INC COM
METRO INC
METRO INC
MEYER BURGER TECHNOLOGY AG
MICROSOFT CORP COM
MILLICOM INTL CELLULAR SA
MITSUBISHI ESTATE CO NPV
MITSUBISHI UFJ FINANCIAL GROUP
MITSUI SUMITOMO INSURANCE
MIZUHO FINL GP NPV
MKS INSTRS INC
MMX MINERACAO E METALICOS SA
MODINE MFG CO
MOLEX INC COM
MORRISON (W) SUPMKT ORD 10P
MTN GROUP LTD ZAR 0.0001
NASH FINCH CO COM
NATIONAL BANK OF CANADA
NATIONAL GRID PLC NEW ORD
NATIXIS EUR1.6
NEC CORP NPV
NESTLE SA CHF0.1 (REGD)
NEW FLYER INDS/CDA ULC
NEW ORIENTAL ED & TECHNOLOGY
NEWALTA INCOME FUND

Security Description

NEWMARKET CORP
NEXEN INC
NEXEN INC
NEXT GROUP ORD GBP0.10
NICOR INC COM
NIKE INC CL B COM
NINTENDO CO
NIPPON ELECTRIC GLASS Y50
NIPPON TEL & TEL CORP Y50000
NISSAN MOTOR CO Y50
NITORI CO Y50
NN INC COM
NOBLE GROUP HKD0.25
NOKIA (AB) OY EUR0.06
NORTEL NETWORKS CORP (NEW)
NORTH WEST COMPANY FUND
NORTHERN PROPERTY REIT
NORTHLAND POWER INCOME FUND
NOVA CHEMICALS CORP
NOVELLUS SYS INC
NOVO-NORDISK AS DKK1
OLAM INTERNATIONAL LIMITED ORD
ON SEMICONDUCTOR CORP COM
ONO PHARMACEUTICAL CO Y50
ORASCOM CONSTR IND GDR EA REP
ORPEA EUR2.5
OVERSEAS SHIPHOLDING GRP INC
PACIFIC RUBIALES ENERGY CORP
PARK NATL CORP COM
PARTNERS GRP HLDG AG CHF0.01
PATTERSON UTI ENERGY INC COM
PEMBINA PIPELINE INCOME FUND
PENN WEST ENERGY TRUST
PEPSI BOTTLING GROUP INC COM
PEPSICO INC COM
PETRO-CANADA
PETRO-CANADA
PETRO-CANADA
PETROLEO BRASILEIRO SA
PEYTO ENERGY TRUST
PFIZER INC COM STK USD0.05
PH&N INSTIT STIF SER O #230
PH&N SMALL FLOAT FD SR O #190
PHOENIX TECHNOLOGY INCOME FUND
PINNACLE WEST CAP CORP COM
PIZZA PIZZA ROYALTY INCOME FD
PIZZA PIZZA ROYALTY INCOME FD
PLANTRONICS INC
POINT INC NPV

Security Description

POLARIS INDS PARTNERS INC COM
PORTUGAL TELECOM SGPS SA
POTASH CORP OF SASKATCHEWAN
POTASH CORP OF SASKATCHEWAN
POWER CORP CANADA
POWER FINANCIAL CORP
POWER FINANCIAL CORP
PROCTER & GAMBLE CO COM
PROTECTIVE LIFE CORP COM
PUGET ENERGY INC NEW
QBE INS GROUP A\$1
Q-CELL SE NPV
QIAGEN NV EUR0.01
QIMONDA AG SPONSORED ADR
QUANTUM CORP DSSG COM
QUEBECOR INC
QUEST DIAGNOSTICS INC COM
RADIO SHACK CORP COM
RAFFLES EDUCATION CORP NPV
RECKITT BENCKISER GROUP PLC
REDECARD SA SPONSORED GDR 144A
REGIONS FINL CORP
RENAULT REGIE NATIONALE DES
RESEARCH IN MOTION LTD
RESEARCH IN MOTION LTD
RICHARDS PACKAGING INCOME FD
RIOCAN REIT
ROCHE HLDG AG GENUSSSCHEINE NPV
ROGERS COMMUNICATIONS INC
ROGERS COMMUNICATIONS INC
ROHM CO Y50
ROLLS ROYCE GROUP ORD GBP0.20
ROLLS ROYCE GROUP C'SHS
ROSETTA RES INC COM
ROTH & RAU AG NPV (BR)
ROTORK ORD 5P
ROWAN COS INC COM
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
ROYAL BANK OF SCOTLAND GRP ORD
ROYAL DUTCH SHELL PLC
RUBY TUESDAY INC
SAINSBURY (J) ORD GBP0.2857142
SAIPEM EUR1
SAN-IN GODO BANK Y50
SANOFI-AVENTIS EUR2
SCANA CORP NEW COM
SCHOELLER BLECKMAN EUR1 (BR)

Security Description

SCRIPPS E W CO OHIO CL A NEW
SCRIPPS NETWORKS INTERACTIVE
SEABOARD CORP DEL
SEACOR HOLDINGS INC COM
SELECTIVE INS GROUP INC COM
SERCO GROUP ORD 2P
SEVEN & I HLDG CO LTD NPV
SEVEN BANK LTD NPV
SHAW COMMUNICATIONS INC
SHAWCOR LTD
SHERRITT INTERNATIONAL CORP
SHOPPERS DRUG MART CORP
SINCLAIR BROADCAST GRP INC CLA
SINGAPORE EXCHANGE SGD0.01
SIR ROYALTY INCOME FUND
SMARTRAC N V EUR0.50(BR)
SMITH A O CORP
SNC-LAVALIN GROUP INC
SOLARWORLD AG NPV
SOMPO JAPAN INSURANCE INC
SO-NET M3 INC NPV
SONIC AUTOMATIC INC COM
SONOCO PRODS CO
SONY CORP NPV
SPECTRA ENERGY CORP COM
SPHERION CORP COM
STADA ARZNEIMITTEL AG ORD NPV
STANCORP FINL GROUP INC COM
STANDARD CHARTERED ORD USD0.50
STEELCASE INC CL A
STMICROELECTRONICS EUR1.04
STONEHAM DRILLING TRUST
STUDENT TRANSN OF AMERICA LTD
SUMITOMO MITSUI GR NPV
SUNCOR ENERGY INC
SUNCOR ENERGY INC
SUNCOR ENERGY INC
SUNOCO INC COM
SUNSTONE HOTEL INVS INC NEW
SUPERVALU INC COM
SURUGA BANK LTD Y50
SWIFT ENERGY CO
SWISS REINSURANCE LTD CHF0.1
SWISSCOM AG CHF1.00
SYNTHES. INC CHF0.001(POST)
TAISHO PHARMACEUTICAL CO NPV
TAKEDA PHARMACEUTICAL CO LTD
TAKEFUJI JPY50
TALISMAN ENERGY INC

Security Description

TALISMAN ENERGY INC
TATA MTRS LTD SPONSORED ADR
TCF FINL CORP
TDK CORP
TECHNITROL INC
TECNICAS REUNIDAS ORD EUR0.10
TELECOM CORP OF NEW ZEALAND
TELECOM ITALIA DI RISP EUR0.55
TELECOM ITALIA EUR0.55
TELEFONICA SA EUR1
TELUS CORP
TELUS CORP
TEMENOS GROUP AG CHF5 (REGD)
TERRA INDS INC
TERRUM CORP Y50
TESCO ORD 5P
TESORO CORP
TEVA PHARMACEUTICAL INDS ADR
TEXAS INSTRS INC COM
THOMSON REUTERS CORP
THOMSON REUTERS CORP
TIDEWATER INC COM
TIM HORTONS INC
TIMBERWEST FOREST CORP
TIME WARNER INC
TNT NV EUR0.48
TOKIO MARINE HOLDINGS INC NPV
TOROMONT INDUSTRIES LTD
TORONTO-DOMINION BANK
TORONTO-DOMINION BANK
TORONTO-DOMINION BANK
TRANSCANADA CORP
TRANSCANADA CORP
TRANSOCEAN INC NEW SHS
TREVI FINANZIARIA EUR0.50
TRILOGY ENERGY TRUST
TRINIDAD DRILLING LTD
TRW AUTOMOTIVE HLDGS CORP
TULLOW OIL PLC ORD GBP0.10
TYCO ELECTRONICS LTD
TYCO INTERNATIONAL LTD BERMUDA
UBISOFT ENTERTAINMENT NPV(POST
ULTRA ELECTRONIC HLDGS ORD 5P
UNICREDIT EUR0.50
UNILEVER NV CVA EUR0.16
UNIPOL GRUPPO FINANZIARIO SPA
UNITED ONLINE INC COM
UNITED RENTALS INC COM
UNITED STATIONERS INC COM

Security Description

UNITED TRACTORS TBK PT
UNITRIN INC COM
UNUM GROUP
UTD DRUG ORD EUR0.05(DUBLIN
VEOLIA ENVIRONMENT EUR5.0
VERMILION ENERGY TRUST
VESTAS WIND SYSTEM DKK1
VICWEST INCOME FUND
VISHAY INTERTECHNOLOGY INC
VITERRA INC
VIVENDI SA EUR5.5
VODAFONE GROUP
VT GROUP PLC GBP0.05
WACHOVIA CORP NEW COM
WALGREEN CO
WASHINGTON POST CO CL B DEL
WATSON PHARMACEUTICALS INC COM
WEIR GROUP ORD 12.5P
WELLS FARGO & CO NEW COM
WELLSTREAM HLDGS PLC ORD
WERNER ENTERPRISES INC COM
WEST FRASER TIMBER CO LTD
WESTAR ENERGY INC
WESTERN DIGITAL CORP DEL COM
WESTON (GEORGE) LTD
WESTSHORE TERMINAL INCOME FD
WGL HLDGS INC COM
WHIRLPOOL CORP COM
WILMAR INTERNATIONAL LTD
WILSON BAYLY HOLME ZAR0.01
WIRE CARD AG NPV
WOLTERS KLUWERS COM EUR0.12
WOOD GROUP (JOHN) ORD
WOOLWORTHS LIMITED ORD A\$0.25
WORLEYPARSONS LTD NPV
WORTHINGTON INDS INC COM
X 5 RETAIL GROUP NV GDR EACH
YAMAGUCHI FIANCIAL GROUP INC
YAMAHA MOTOR CO Y50
YELLOW PAGES INCOME FUND
YELLOW PAGES INCOME FUND
YELLOW PAGES INCOME FUND
YRC WORLDWIDE INC
ZENITH NATL INS CORP
ZIMMER HLDGS INC COM
ZURICH FINANCIAL SERVICES

Appendix A

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Equity Holdings

As at August 31, 2007

3M COMPANY COMMON
ABB LIMITED CHF 2.5
ABN AMRO HOLDING NV EUR0.56
ACERGY S.A.
ADVANTA CORP CLASS B
AEGON NV COMMO
AEGON NV RIGHT
AEON MALL CO LTD COMMON
AEROPLAN INCOME FUND UNITS
AG GROWTH INCOME FUND TRUST UNITS
AGF MGMT LTD CL B N/V
AGL RESOURCES INC
AGRIUM INC
AIFUL CORPORATION JPY50
AKZO NOBEL NV EUR2
ALASKA AIRGROUP INC
ALBERTA CAPITAL FINANCE AUTH
ALCAN INC
ALCATEL LUCENT
ALLCO FINANCE GROUP LTD COMMON
ALTAGAS INCOME TRUST TRUST UNITS
ALTUS GROUP INCOME FUND UNITS
AMERICA MOVIL SA DE CV COMMO
AMERICAN GREETINGS CORP CL A
AMERICAN WOODMARK CORP
AMIS HOLDINGS INC COMMON
AMKOR TECHNOLOGIES INC
AMLIN PLC COMMO
ANGLO IRISH BANK PLC
ANHANGUERA EDUCACIONAL PARTICIPACOES UNITS
APRIA HEALTHCARE GROUP INC
APRIL GROUP EUR0.4 COMMO
ARC ENERGY TRUST UNIT
ARCTIC CAT INC COMMON
ARMTEC INFRASTRUCTURE INCOME FUND
ARVINMERITOR INC
ASHLAND INC COMMON NEW
ASHMORE GROUP LTD COMMO
ASM PACIFIC TECHNOLOGY
ASSOCIATED BANC CORP
ASSURANT INC COMMON
ASTELLAS PHARMA INC
ASTRAZENECA GROUP ORD 25P
ASYST TECHNOLOGIES INC
ATCO LTD CL I N/V
AUR RES LTD
AUTONATION INC COMMON
AUTONOMY CORP PLC ORD
AVNET INC
AXA EUR2 29 COMMO
AZIMUT HOLDING SPA COMMON
B2W COMPANHIA GLOBAL DO VAREJO COMMO
BADGER INCOME FUND UNITS
BANCO COMPARTAMOS SA COMMO
BANCO ITAU HOLDING FINANCEIR ADR
BANCO SOFISA SA PFEFE
BANK NEW YORK MELLON CORP COMMON
BANK NOVA SCOTIA
BANK OF GEORGIA-REG S GDR GEL 1
BANK OF MONTREAL
BANK RAKYAT INDONESIA COMMON

BARRY CALLEBAUT AG REG COMMON PAR C
BAUER AG COMMON
BAYTEX ENERGY TRUST TR UNITS
BCE INC COMMON NEW
BECKMAN COULTER INC
BELL ALIANT REGIONAL COMM INCOME FUND UNITS
BELLE INTL HOLDINGS COMMO
BELO CORP
BERKSHIRE HATHAWAY INC CL B
BFI CANADA INCOME FUND UNITS
BG GROUP PLC ORD GBP0.10
BIOVAIL CORPORATION COMMON
BIRD CONSTRUCTION INCOME FUND UNITS
BLACK & DECKER CORP 1COM/1PFD RT
BLACK BOX CORPORATION
BLINKX PLC COMMO
BLUEBAY ASSET MANAGEMENT COMMO
BMTC GROUP INC CL A SUB-VTG
BONAVISTA ENERGY TRUST TR UNIT
BOSTON PIZZA ROYALTIES INCOME FUND TRUST UTS
BR MALLS PARTICIPACOES SA COMMON
BRAZIL REALTY SA COMMO
BRICK GROUP INCOME FD CL A TRUST UNITS
BRINKER INT L INC W/COM RIGHTS
BRIT SKY BROADCAST ORD 50P
BROOKFIELD ASSET MANAGE CL A COM
BUCKEYE TECHNOLOGY INC
BUMIPUTRA COMMERCE HOLDINGS BERHAD
CAIRN ENERGY PLC COMMON COMMO
CAMECO CORP
CANADIAN APARTMENT PROP REIT TRUST UNIT
CANADIAN IMPERIAL BANK OF COMMERCE COM
CANADIAN NATIONAL RAILWAY CO COM
CANADIAN OIL SANDS TRUST NEW UNITS
CANADIAN PACIFIC RAILWAY LIMITED COMMON
CANADIAN TIRE CORP LTD CLASS A NON VOTING
CANETIC RESOURCES TRUST UNITS
CANEXUS INCOME FUND TRUST UNITS
CANFOR CORPORATION COMMON NEW
CAP GEMINI SA
CAPITA GROUP PLC ORD GBP.02
CAPITALAND SGD1
CARGOJET INCOME FUND UNITS
CARPHONE WAREHOUSE ORD GBP.10 (WI)
CARREFOUR EURO2.5
CATHEDRAL ENG SVCS INCOME TR UNITS
CATO CORPORATION CLASS A COMMON NEW
CBRL GROUP INC COM
CBS CORP CLASS B COMMON NEW
CCS INCOME TRUST UNITS
CDN NATURAL RES LTD
CDN UTILS LTD NV CL A SPEC
CELESTICA INC SUB VTG SHS
CENCOSUD SA- SPONS ADR
CENTRAL EUROPEAN MEDIA ENTERPRISES LTD C
CENTURYTEL INC
CGI GROUP INC CL A SUB VTG
CHAUVCO RESOURCES INTL LTD
CHEMICAL FINANCIAL CORP
CHEMTRADE LOGISTICS INCOME FUND UNITS
CHEVRON CORPORATION COMMON
CHINA INFRASTRUCTURE MACHINERY HLDGS LTDCOMMO
CHINA MENGNIU DAIRY CO LTD COMMON
CHINA OILFIELD SERVICES LTD
CI FINANCIAL INCOME FUND UNITS
CINEPLEX GALAXY INCOME FUND TR UNITS
CISCO SYSTEMS INC
CIT GROUP INC NEW COMMON
CITADEL BROADCASTING CORP COM
CITY BANK LYNNWOOD WA COMMON
CML HEALTHCARE INCOME FUND TRUST UNITS

Equities

COCA COLA HELLENIC BOTTLING CO SA
 COLABOR INCOME FUND UNITS
 COLGATE PALMOLIVE CDA COM
 COLONIA REAL ESTATE AG COMMO
 COLONIAL BANCGROUP INC
 COMCAST CORP NEW CL A SPEC
 COMINAR REAL ESTATE INVESTMENT TRUST UNITS
 COMMERCE GROUP INC COM
 COMMERCIAL METALS CO COMMON
 COMMUNITY HEALTH SYSTEMS INC NEW COMMON
 COMPAGNIE MINIERE DE UNGAVA
 COMPANHIA VALE DO RIO DOCE SPONS ADR
 CONOCOPHILLIPS COMMON
 CONTRANS INCOME FUND TRUST UNITS
 COPA HOLDINGS SA COMMO
 CORUS BANKSHARES INC COMMON
 CRANE CO W/ PFD RIGHTS
 CREDITO EMILIANO SPA COMMO
 CRESCENT POINT ENERGY TRUST UNITS
 CTC MEDIA INC COM
 CTRIP.COM INTERNATIONAL ADR
 CTS CORP COMMON
 CTS EVENTIM AG COMMO
 CUMMINS INC COMMON
 CVS/CAREMARK CORP COMMON
 CYRELA COMMERCIAL PROPERTIES COMMO
 DAI NIPPON PRINTING Y50
 DAIICHI SANKYO CO LTD COM
 DATA GROUP INCOME FUND TRUST UNITS
 DATASCOPE CORPORATION COM
 DAVIS HENDERSON INCOME FUND UNITS
 DAYLIGHT RESOURCES TRUST UNITS
 DELUXE CORP
 DENA CO LTD COMMO
 DENSO CORPORATION JPY50
 DETICA GROUP PLC COMMO
 DEUTSCHE POST AG NPV
 DEUTSCHE TELEKOM AG NPV (REGD)
 DILLARDS INC CL A
 DIRECTCASH INCOME FUND TRUST UNITS
 DISNEY (WALT) COMPANY HOLDING CO
 DOMINO S PIZZA UK & IRL PLC COMMO
 DOREL INDS INC S/V CL B
 DUNDEE REIT TRUST UNITS SER A NEW
 DUVERNAY OIL CORP COM
 E.W. SCRIPPS CO (NEW) CL A
 EASTMAN CHEMICALS COMPANY COMMON
 EDF ENERGIES NOUVELLES SA
 EDWARDS A G INC
 EFG EUROBANK ERGASIAS
 EFG EUROBANK ERGASIAS SA RTS E
 EFG INTERNATIONAL COMMO
 E-HOUSE CHINA HOLDINGS LTD - ADR
 ELECTROMAGNETIC GEOSERVICES COMMON
 EMERSON ELEC CO 1 COM/ 1 PFD RT
 ENBRIDGE INC COM
 ENCANA CORPORATION COMMON
 ENERGY SAVINGS INCOME FUND TRUST UNITS
 ENERPLUS RESOURCES FUND TRUST UNITSNEW
 EN-JAPAN INC COMMON
 ENPRO INDUSTRIES INC
 ERICSSON (LM) TELEFONAKTIEBOLAGET SEK1
 ERSTE BANK DER OSTERREICHISCHEN
 ESPRIT HOLDINGS LIMITED
 ESSILOR INTERNATIONAL COMMON
 ETHAN ALLEN INTERIOHS INC COMMON
 EURAZEO COMMO
 EVEREADY INCOME FUND UNITS
 EXTENDICARE REAL ESTATE INV TRUST UNITS
 EXXON MOBIL CORPORATION COMMON
 FAIRBORNE ENERGY LTD TRUST UNIT

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Equities

FAIRCHILD SEMICONDUCTOR INTL INC COM
 FEDERAL AGRICULTURAL MTGE CORP- CLASS C
 FID CAP STRUCTURE CORP CDN S/T INCOME CL DSC
 FIFTH THIRD BANCORP
 FIRST HORIZON NATIONAL CORP COMMON
 FMC CORP (NEW)
 FOCUS ENERGY TRUST UNITS
 FOOT LOCKER INC COMMON
 FORDING CANADIAN COAL TRUST UNITS
 FOREMOST INCOME FUND UNITS
 FORMULA GROWTH FUND
 FORT CHICAGO ENERGY PARTNERS CL A UNITS
 FOXCONN INTERNATIONAL HOLDINGS COMMON
 FRANCE TELECOM SA EUR4
 FU JI FOOD & CATERING SERVICES HLDG LTD COMMO
 FUJIFILM HOLDINGS CORP COMMO
 FUJIMI INC JPY50
 FUKUOKA FINANCIAL GROUP INC COM
 FULLER H B COMPANY
 GBC NORTH AMERICA GROWTH FUND
 GENERAL ELECTRIC CO
 GENIVAR INCOME FUND TRUST UNITS
 GENNUM CORP
 GEOX SPA COMMON
 GERBER SCIENTIFIC INC COM
 GERBERIT AG JONA COMMO
 GLAXOSMITHKLINE ORD
 GMP CAPITAL TRUST TRUST UNITS
 GRAINGER W W INC
 GREAT WEST LIFE CO INC
 GRIFOLS SA BARCELONA COMMO
 GRUPO AEROPORTUARIO DEL PACIFICO SAB ADR
 GUARDIAN TRUST CO INC COMMON N
 GURIT-HOLDING - AG
 H&R REAL ESTATE INV TR UNITS
 HARLEYSVILLE GROUP INC COMMON
 HARVEST ENERGY TRUST TRUST UNITS
 HASBRO INC
 HBOS ORD GBP.25
 HDFC BANK LIMITED ADR
 HEMTEX AB COMMON
 HIGO BANK Y50
 HITACHI Y50
 HOLLY CORPORATION COMMON
 HOME INNS & HOTELS MGMT INC SPON ADR
 HOMESERVE PLC COMMON
 HON HAI PRECISION IND CO LTD GDR
 HONEYS CO LTD COMMON
 HORACE MANN EDUCATORS CORP (NEW) COMMON
 HRPT PROPERTIES TRUST COM REIT
 HSBC HOLDINGS PLC COMMO
 HYPO REAL ESTATE HOLDING COMMON
 IGUATEMI EMP DE SHOPPING COMMO
 IKON OFFICE SOLUTIONS INC COM
 ILIAD SA COMMO
 IMPERIAL OIL LTD COM
 INBEV
 INDUSTRIA DE DISENO TEXTIL SA INDITEX EURO.
 INFINEON TECHNOLOGIES AG ORD NPV
 INNOVA EXPLORATION LTD COMMON
 INNVEST REAL ESTATE INVEST TR UNITSREITS
 INTEGRYS ENERGY GROUP INC COMMON
 INTER PIPELINE FD CL A LP UNITS
 INTESA SANPAOLO
 ISHARES CDN S&P/TSX 60 INDEX FUND
 ITV PLC COMMON
 JDA SOFTWARE GROUP INC
 JEAN COUTU GRP (PJC) INC CL A
 JONES APPAREL GROUP INC.
 JOURNAL COMMUNICATIONS INC A
 JUMBO SA COMMON

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Equities

JUPITER TELECOMMUNICATIONS CO LTD COMMO
 KAGOSHIMA BANK Y50
 KAZKOMMERTSBANK JSC 144A
 K-BRO LINEN INCOME FUND UNITS
 KELLY SVCS INC CL A
 KENEDIX INC COMMO
 KENNAMETAL INC
 KEYERA FACILITIES INCOME FUND
 KINDRED HEALTHCARE INC COMMON
 KING PHARMACEUTICALS INC
 KINGFISHER PLC COMMON
 KINGSPAN GROUP PLC
 KK DAVINCI ADVISORS COMMON
 KLEPIERRE
 KOMATSU Y50
 KONINKLIJKE AHOLD NV COMMO
 KONINKLIJKE DSM NV COMMO
 KUALA LUMPUR KEPG MYR1
 KUEHNE & NAGEL INTL AG-REG COMMO
 L OREAL EUR.20 COMMO
 LAMPRELL PLC COMMO
 LEE & MAN PAPER MANUFACTURING COMMO
 LEGACY HOTELS REAL ESTATE INV TR UN
 LENNOX INTERNATIONAL INC COMMON
 LEXMARK INTERNATIONAL INC CL A
 LI & FUNG LTD
 LI NING CO LTD COMMON
 LINCARE HOLDINGS INC
 LIVINGSTON INTL INCOME FUND UNITS
 LOBLAW COS LTD
 LOCALIZA RENT A CAR SA COMMO
 LOJAS RENNER SA COMMO
 LUBRIZOL CORP
 LUXOTTICA GROUP SPA
 LVMH MOET HENNESSY EUR0.30
 MACKENZIE UNIVERSAL US BLUE CHIP CAP SER A
 MACQUARIE BANK LIMITED COMMO
 MAGNA INTL INC CL A SVS
 MAN GROUP PLC COMMO
 MANULIFE FINANCIAL CORP COM
 MARKS & SPENCER GROUP PLC COMMO
 MD GROWTH INVESTMENT LTD CL A SHARES
 MDS INC COMMON
 MEGASTUDY CO LTD COMMO
 MESA AIR GROUP INC
 METHODE ELECTRONICS INC
 METRO INC CLASS A SUBORDINATE VOTING
 MICHAEL PAGE INTERNATIONAL COMMO
 MILLEA HOLDINGS INC COMMO
 MIRAIAL CO LTD COMMON
 MITSUBISHI UFJ FINANCIAL GROUP INC
 MITSUI RTUST HOLDING INC COMMO
 MITSUI SUMITOMO INSURANCE CO
 MIZUHO FINANCIAL GROUP INC COM
 MKS INSTRUMENTS INC COMMON
 MODINE MANUFACTURING CO
 MOLEX INC
 MORRISON (WM) SUPERMARKETS PLC 10P
 MTN GROUP LTD COMMON
 MYLAN LABS INC
 NAKANISHI INC COMMON
 NASH FINCH COMPANY
 NASPERS N ZAR0.02
 NATIONAL BK CDA
 NATIONAL BK GREECE ADR
 NATIXIS
 NAUTILUS INC COMMON
 NESTLE SA CHF1 REGISTERED COMMO
 NEW FLYER INDUSTRIES INC/CANADA ULCIDS
 NEWALTA INCOME FUND TRUST UNITS
 NEXEN INC COMMON

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Equities

NGK INSULATORS Y50
 NNN CORP COMMON
 NICOR INC
 NINTENDO CO Y50
 NIPPON ELECTRIC GLASS Y50
 NIPPON TEL & TEL Y50000
 NITORI CO LTD
 NOBEL BIOCARE HOLDING AG
 NOKIA AB COMMO
 NOKIAN RENAAT OYJ COMMON
 NORCOM TELECOMMUNICATIONS LTD
 NORTH WEST COMPANY FUND TRUST UNIT
 NORTHERN PROPERTY REAL ESTATE INV TRUST UNIT
 NORTHLAND POWER INCOME FUND TR UNIT
 NOVA CHEMICALS CORPORATION COM
 NOVELLUS SYSTEMS INC COM
 OLAM INTERNATIONAL LTD COMMON
 OLD NATIONAL BANCORP IND
 ONEX CORP SUB VTG
 ONO PHARMACEUTICAL
 ORASCOM CONSTRUCTION GDR
 ORIX CORP Y50
 ORPEA COMMON
 OSIM INTERNATIONAL LTD COMMO
 OVERSEAS SHIPHOLDING GROUP INC
 OZITE CANADA, ST. JEAN, QUEBEC (MTHLY)
 PARAMOUNT ENERGY TRUST UNITS
 PARKSON RETAIL GROUP LTD COMMO
 PARTNERS GROUP COMMO
 PASTA VIA INTL INC
 PATTERSON-UTI ENERGY INC COMMON NEW
 PEMBINA PIPELINES INCOME FUND TR UNIT
 PEPSI BOTTLING GROUP INC COM
 PEPSIAMERICAS INC COMMON
 PETRO-CANADA
 PETROLEO BRASILEIRO S.A. PFEF
 PEYTO ENERGY TRUST TR UNITS
 PFIZER INC COM
 PHARMERICA CORPORATION COMMON
 PHOENIX TECHNOLOGY INCOME FUND TRUST UNITS
 PINNACLE WEST CAPITAL CORP
 PIZZA PIZZA ROYALTY INCOME FUND UNITS
 POLARIS INDUSTRIES INC COM
 PORTUGAL TELECOM SGPS SA (REGD) PV.3
 POTASH CORP OF SASKATCHEWAN INC
 POWER CORP CDA SUB VTG
 POWER FINL CORP
 PRECISION DRILLING TRUST UNITS
 PRIMARIS RETAIL REAL EST INV TRUST UNITS
 PRISZM INCOME FUND
 PROCTER & GAMBLE CO
 PROTECTIVE LIFE CORP
 PUGET ENERGY INC COMMON
 QBE INS GROUP A 1
 Q-CELLS AG COMMON
 QIAGEN NV
 QUANEX CORP COMMON
 QUANTUM CORP DSSG COM
 QUEBECOR INC CL B SVS
 QUEST DIAGNOSTICS INC COM
 RAFFLES EDUCATION CORP LTD COMMO
 RAIFFEISEN INTERNATIONAL BANK HOLDING COMMO
 RAMIRENT OYJ COMMON
 RECKITT BENCKISER PLC
 RESEARCH IN MOTION LTD
 RESTAURANT GROUP PLC COMMO
 RICHARDS PACKAGING INCOME FD TR UNITS
 RIGHTMOVE PLC COMMO
 RIOCAN REAL ESTATE INVESTMENT TR UNIT
 ROCHE HOLDINGS AG GENUSSSCH COMMO
 ROGERS COMMUNICATIONS INC CLB NV

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ROHM CO Y50
 ROLLS-ROYCE GROUP PLC
 ROTORK PLC COMMO
 ROYAL BANK OF CANADA
 ROYAL DUTCH SHELL PLC SPONS ADR REPSTG A SHS
 RPS GROUP PLC
 RUBY TUESDAY INC
 SAIPEM
 SAN-IN GODO BANK LIMITED COMMO
 SANOFI AVENTIS EUR2
 SEABOARD CORP MASS COMMON
 SEACOR HOLDINGS INC COMMON
 SEEK LIMITED COMMO
 SELECTIVE INS GROUP INC
 SELOGER.COM EUR 0.2 COMMO
 SENSIENT TECHNOLOGIES CORPORATION COMMON
 SERCO GROUP PLC
 SEVEN & 1 HOLDINGS CO LTD COMMON
 SGS SA
 SHAW COMMUNICATION INC CLASS B NON-VTF
 SHAWCOR LTD CL A
 SHELL CANADA PRODUCTS LIMITED, WHITBY ONT S/A
 SHERRITT INTL CORPORATION COMMON
 SILGAN HOLDINGS INC COMMON
 SINGAPORE EXCHANGE
 SIR ROYALTY INCOME FUND UNITS
 SKYWORKS SOLUTIONS INC COMMON
 SLEEP COUNTRY CANADA INCOME FD TRUST UNITS
 SMITH (A.O) CORP CL B
 SNC-LAVALIN GROUP INC COM
 SOLARWORLD AG COMMO
 SOLECTRON CORP COMMON
 SO-NET M3 INC COMMO
 SONIC AUTOMOTIVE INC COM
 SONOCO PRODS CO
 SONY CORP Y50
 SPAR GROUP LIMITED THE COMMON PAR Z
 SPECTRA ENERGY CORP COMMON
 SPHERION CORPORATION COM
 STANCORP FINANCIAL GROUP INC
 STEELCASE INC CL A
 STMICROELECTRONICS EUR1.04 (SICO
 STONEHAM DRILLING TR UNITS
 STUDENT TRANSPORTATION OF AMER LTD IPS
 SUMITOMO MITSUI FINANCIAL GR
 SUMITOMO REALTY & DEV Y50
 SUN LIFE FINANCIAL INC
 SUNCOR ENERGY INC COMMON
 SUNOCO INC COM
 SUPERVALU INC
 SURUGA BANK LTD
 SWISS REINSURANCE-REG
 SWISSCOM AG CHF25 (REGD)
 SYMANTEC CORP COM
 TAISHO PHARM CO Y50
 TAIWAN SEMICONDUCTOR MFG CO LTD SP ADR
 TAKEDA PHARMACEUTICALS COMPANY LIMITED COMMO
 TAKEFUJI CORPORATION JPY50
 TALISMAN ENERGY INC
 TAYLOR NGL LIMITED PARTNERSHIP UNITS
 TCF FINANCIAL CORPORATION (DEL.)
 TECHNITROL INC
 TECNICAS REUNIDAS SA COMMO
 TELECOM CORP OF NZ NZ 1
 TELECOM ITALIA SPA COMMON
 TELEFLEX INC
 TELEFONICA SA EUR1 COMMO
 TELEKOMUNIKASI INDONESIA SEH B IDR250
 TELUS CORPORATION COM
 TELUS CORPORATION NON VOTING
 TESCO ORD 5P

TESORO CORP

Equities

TEXAS INSTRS INC
 THOMSON CORP
 TIDEWATER INC
 TIMBERWEST FOREST CORP STAPLED UNIT
 TIME WARNER INC NEW
 TLC VISION CORPORATION COMMON
 TOD S SPA COMMON
 TOMTOM COMMON
 TOROMONT INDS LTD
 TORONTO DOMINION BANK
 TOTAL ENERGY SERVICES TRUST UNITS
 TOTVS SA COMMO
 TRANSCANADA CORPORATION COMMON
 TRANSFORCE INCOME FUND TRUST UNITS
 TRINIDAD ENERGY SERVICES UNITS
 TRUWORTHS INTERNATIONAL LTD COMMO
 TRW AUTOMOTIVE HOLDINGS CORP
 TULLOW OIL PLC COMMO
 TUPPERWARE BRANDS CORP COMMON
 TYCO ELECTRONICS LTD COMMON
 TYCO INTERNATIONAL LTD COMMON
 UNILEVER NV
 UNIPOL PREFERRED
 UNITED BANKSHARES INC W VIRGINIA COMMON
 UNITED DRUG PLC COMMON
 UNITED GROUP LTD COMMO
 UNITED ONLINE INC COMMON
 UNITRIN INC
 UNIVERSAL HEALTH SERVICES CL B
 UNUM GROUP COMMON
 URBI DESARROLLOS URBANOS SA
 VEDANTA RESOURCES PLC COMMON
 VEOLIA ENVIRONNEMENT EUR5.00
 VERMILION TRUST UNITS
 VICTREX PLC COMMO
 VICWEST INCOME FUND TRUST UNITS
 VISHAY INTERTECH INC
 VT GROUP PLC COM
 WACHOVIA CORPORATION COMMON
 WAL MART STORES INC
 WALGREEN CO
 WAL-MART DE MEXICO SAB DE CV COMMO
 WATSON PHARMACEUTICALS INC
 WERNER ENT INC
 WESBANCO INC COMMON
 WEST FRASER TIMBER CO LTD
 WESTAR ENERGY INC COM
 WESTERN DIGITAL CORP
 WESTERN OIL SANDS INC COMMON
 WESTON GEORGE LTD
 WGL HOLDINGS INC COMMON
 WHIRLPOOL CORP
 WHITEROCK REAL ESTATE INVEST TR-TR UNITS NEW
 WILSON BAYLY HOMES OVCON LTD COM ZAH 1
 WIREDCARD AG COMMO
 WOLTERS KLUWER NV
 WOOLWORTHS LTD A 0.25
 WORLEYPARSONS LTD COMMO
 WORTHINGTON IND INC
 WUMART STORES INC COMMO
 X 5 RETAIL GROUP NV REG ADR
 XSTRATA PLC SHS
 YAMADA DENKI CO JPY50
 YAMAGUCHI FINANCIAL GROUP INC COMMO
 YELLOW PAGES INCOME FUND
 YRC WORLDWIDE INC COMMON
 ZELAN BHD COMMO
 ZENITH NATIONAL INSURANCE CORP
 ZENSHO CO. LTD COMMO

Equities



The Royal Institution for the Advancement of Learning/McGill University
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March 31, 2007

Appendix A and B

| Security Description | Coupon Rate | Maturity |
|---|-------------|-----------|
| 3M COMPANY COMMON | | |
| ABB LIMITED CHF 2.5 | | |
| ABBOTT LABS INC | | |
| ACERGY S.A. | | |
| ADHEREX TECHNOLOGIES INC COMMON | | |
| AEROPLAN INCOME FUND UNITS | | |
| AG GROWTH INCOME FUND TRUST UNITS | | |
| AGF MGMT LTD CL B N/V | | |
| ALBERTA CAPITAL FINANCE AUTH | 4.3500 | 15Jun2016 |
| ALCAN INC | | |
| ALLCO FINANCE GROUP LTD COMMON | | |
| ALTAGAS INCOME TRUST TRUST UNITS | | |
| ALTALINK INVESTMENTS LP SER 05-1 | 5.0190 | 21Nov2012 |
| ALTRIA GROUP INC | | |
| ALTUS GROUP INCOME FUND UNITS | | |
| AMERICA MOVIL SA DE CV COMMO | | |
| AMERICAN INTERNATIONAL GROUP INC | | |
| AMLIN PLC COMMO | | |
| ANHANGUERA EDUCACIONAL PARTICIPACOES UNITS | | |
| ANHEUSER-BUSCH COMPANIES INC COMMON | | |
| ARC ENERGY TRUST UNIT | | |
| ARMTEC INFRASTRUCTURE INCOME FUND | | |
| ATCO LTD CL I N/V | | |
| BADGER INCOME FUND UNITS | | |
| BANCO ITAU HOLDING FINANCEIR ADR | | |
| BANCOLOMBIA S.A. SPONS ADR | | |
| BANK NEW YORK CO INC COM | | |
| BANK NOVA SCOTIA | | |
| BANK OF AMERICA CORPORATION COMMON | | |
| BANK OF MONTREAL | | |
| BANK RAKYAT INDONESIA COMMON | | |
| BARRY CALLEBAUT AG REG COMMON PAR C | | |
| BAYTEX ENERGY TRUST TR UNITS | | |
| BCE DEV CORP CV SUB DEB | 8.0000 | 30Jun1998 |
| BCE INC COMMON NEW | | |
| BEAR STEARNS CO INC MTN REG S | 4.3000 | 12Jan2011 |
| BEAR STEARNS COS INC EMTN | 4.3500 | 20Jul2012 |
| BECKMAN COULTER INC | | |
| BELL ALIANT REGIONAL COMM INCOME FUND UNITS | | |
| BELL CANADA MTN DEB SER-10 | 6.2500 | 18Jan2008 |
| BELL CANADA, MONTREAL NORTH, QUE (MTHLY) | | |
| BELL MOBILITY CELLULAR INC SR DEB SER F | 6.5500 | 02Jun2008 |

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| Security Description | Coupon Rate | Maturity |
|--|-------------|-----------|
| BERKSHIRE HATHAWAY INC CL B | | |
| BFI CANADA INCOME FUND UNITS | | |
| BG GROUP PLC ORD GBP0.10 | | |
| BIOVAIL CORPORATION COMMON | | |
| BIRD CONSTRUCTION INCOME FUND UNITS | | |
| BMTC GROUP INC CL A SUB-VTG | | |
| BOMBARDIER INC CL B SUB VTG | | |
| BONAVISTA ENERGY TRUST TR UNIT | | |
| BOSTON PIZZA ROYALTIES INCOME FUND TRUST UTS | | |
| BP PLC SPONSORED ADR | | |
| BRASCAN POWER CORP UNSECD DEB SER 1 | 4.6500 | 16Dec2009 |
| BRAZIL REALTY SA COMMO | | |
| BRICK GROUP INCOME FD CL A TRUST UNITS | | |
| BRIT SKY BROADCAST ORD 50P | | |
| BRITISH COLUMBIA CDS BOOK ENTRY RESBC5 | | 21Feb2011 |
| BRITISH COLUMBIA PROV CDA SER BCCD-AB | 5.7500 | 09Jan2012 |
| BROWN FORMAN CORP CLASS B | | |
| BT GROUP PLC COMMO | | |
| BUSINESS DEV BK CDA US DN \$USD | | 11May2007 |
| BUSINESS DEV BK CDA US DN \$USD | | 31May2007 |
| CAIRN ENERGY PLC B SHARES | | |
| CALLOWAY REIT SERIES A | 4.5100 | 22Sep2010 |
| CAMECO CORP | | |
| CANADA CARTAGE DIVERSIFIED INCOME FUND UNITS | | |
| CANADA GOV T BD SER A55 | 8.0000 | 01Jun2023 |
| CANADA GOVERNMENT SER YF56 | 4.0000 | 01Jun2017 |
| CANADA GOVERNMENT SERIES WH31 | 6.0000 | 01Jun2008 |
| CANADA GOVERNMENT SERIES XM17 5.25P | 5.2500 | 01Jun2013 |
| CANADA GOVT BOND 4.50P 01JUN15 SER XX71 | 4.5000 | 01Jun2015 |
| CANADA GOVT BOND 5.00P 01JUN37 SER XW98 | 5.0000 | 01Jun2037 |
| CANADA HOUSING TRUST 1 CDA MTG BD SER 13 | 4.0500 | 15Mar2011 |
| CANADA HOUSING TRUST 1 CDA MTG BD SER 16 | 4.0000 | 15Jun2012 |
| CANADA HOUSING TRUST 1 CDA MTG BD SER 6 | | |
| CANADA HOUSING TRUST GLOBAL NO 1 SER 7 | 3.5500 | 15Mar2009 |
| CANADA HOUSING TRUST MTG BOND SER 8 | 4.6500 | 15Sep2009 |
| CANADA HOUSING TRUST NO 1 SER 9 | 3.7500 | 15Mar2010 |
| CANADA HOUSING TRUST SER 14 | 4.6000 | 15Sep2011 |
| CANADA SER VW17 | 8.0000 | 01Jun2027 |
| CANADA SER XS86 | 5.0000 | 01Jun2014 |
| CANADA TREASURY BILLS | | 03Apr2007 |
| CANADA TREASURY BILLS | | 05Apr2007 |
| CANADA TREASURY BILLS | | 03May2007 |

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Appendix A and B

| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|---|--------------------|-----------------|
| CANADA TREASURY BILLS | | 31May2007 |
| CANADA TREASURY BILLS | | 28Jun2007 |
| CANADA TREASURY BILLS | | 12Jul2007 |
| CANADIAN APARTMENT PROP REIT TRUST UNIT | | |
| CANADIAN HOTEL INC PPTYS REIT UNIT | | |
| CANADIAN IMPERIAL BANK OF COMMERCE COM | | |
| CANADIAN NATIONAL RAILWAY CO COM | | |
| CANADIAN OIL SANDS TRUST NEW UNITS | | |
| CANADIAN PACIFIC RAILWAY LIMITED COMMON | | |
| CANADIAN TIRE CORP LTD CLASS A NON VOTING | | |
| CANEXUS INCOME FUND TRUST UNITS | | |
| CANFOR CORPORATION COMMON NEW | | |
| CANFOR PULP INCOME FUND UNITS | | |
| CAPITA GROUP PLC ORD GBP.02 | | |
| CAPITALAND SGD1 | | |
| CARGOJET INCOME FUND UNITS | | |
| CARPHONE WAREHOUSE ORD GBP.10 (WI) | | |
| CARTER & CARTER GROUP PLC COMMO | | |
| CATHEDRAL ENG SVCS INCOME TR UNITS | | |
| CBS CORP CLASS B COMMON NEW | | |
| CCS INCOME TRUST UNITS | | |
| CDN NATURAL RES LTD | | |
| CDN UTILS LTD N/V CL A SPEC | | |
| CELESTICA INC SUB VTG SHS | | |
| CENCOSUD SA- SPONS ADR | | |
| CENTRAL EUROPEAN MEDIA ENTERPRISES LTD C | | |
| CGI GROUP INC CL A SUB VTG | | |
| CHEMTRADE LOGISTICS INCOME FUND UNITS | | |
| CHEVRON CORPORATION COMMON | | |
| CHINA INFRASTRUCTURE MACHINERY HLDGS LTDCOMMO | | |
| CHINA MENGNIU DAIRY CO LTD COMMON | | |
| CI FINANCIAL INCOME FUND UNITS | | |
| CINEPLEX GALAXY INCOME FUND TR UNITS | | |
| CML HEALTHCARE INCOME FUND TRUST UNITS | | |
| COLABOR INCOME FUND UNITS | | |
| COLGATE PALMOLIVE CDA COM | | |
| COMINAR REAL ESTATE INVESTMENT TRUST UNITS | | |
| COMMUNITY HEALTH SYSTEMS INC NEW COMMON | | |
| COMPANHIA VALE DO RIO DOCE SPONS ADR | | |
| CONOCOPHILLIPS COMMON | | |
| CONTRANS INCOME FUND TRUST UNITS | | |
| COPA HOLDINGS SA COMMO | | |

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Publicly Traded Equity and Fixed Income Holdings
March 31, 2007

| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|---|--------------------|-----------------|
| CRESCENT POINT ENERGY TRUST UNITS | | |
| CROMBIE REAL ESTATE INVESTMENT TRUST UNITS | | |
| CTC MEDIA INC COM | | |
| CVS/CAREMARK CORP COMMON | | |
| DATA GROUP INCOME FUND TRUST UNITS | | |
| DAVIS HENDERSON INCOME FUND UNITS | | |
| DAYLIGHT RESOURCES TRUST UNITS | | |
| DESARROLLADORA HOMEX SAB DE CV ADR | | |
| DETICA GROUP PLC COMMO | | |
| DIRECTCASH INCOME FUND TRUST UNITS | | |
| DISNEY (WALT) COMPANY HOLDING CO | | |
| DOREL INDS INC S/V CL B | | |
| DUNDEE REAL ESTATE INV TRUST UNITS SER A | | |
| DUVERNAY OIL CORP COM | | |
| E.W. SCRIPPS CO (NEW) CL A | | |
| EFG INTERNATIONAL COMMO | | |
| EMERALD CANADIAN BOND FUND (632) | | |
| EMERSON ELEC CO 1 COM/ 1 PFD RT | | |
| ENBRIDGE INC COM | | |
| ENCANA CORPORATION COMMON | | |
| ENERGY SAVINGS INCOME FUND TRUST UNITS | | |
| ENERPLUS RESOURCES FUND TRUST UNITSNEW | | |
| EPCOR POWER LIMITED PARTNERSHIP UNITS | | |
| ERICSSON (LM) TELEFONAKTIEBOLAGET SEK1 | | |
| ESPRIT HOLDINGS LIMITED | | |
| EVEREADY INCOME FUND UNITS | | |
| EXTENDICARE REAL ESTATE INV TRUST UNITS | | |
| EXXON MOBIL CORPORATION COMMON | | |
| FAIRBORNE ENERGY LTD TRUST UNIT | | |
| FALCON TRUST COMM MTG SER 02-SMU CLA | 5.1510 | 15Jan2011 |
| FALCON TRUST COMM MTG SER 03-SMU CLA | 5.0570 | 15Jan2021 |
| FEDERAL NATL MTG ASSN (D/B/A FANNIEMAE) | | |
| FID CAP STRUCTURE CORP CDN S/T INCOME CL DSC | | |
| FIDELITY CDN GROWTH COMPANY SER B (265)(FE) | | |
| FIFTH THIRD BANCORP | | |
| FISERV INC COM | | |
| FOCUS ENERGY TRUST UNITS | | |
| FOCUS MEDIA HOLDING ADR | | |
| FORD CREDIT CANADA LTD MED TERM NOTE | 5.8000 | 15Jun2007 |
| FORD FLOORPLAN AUTO SEC TR S-06-1 CL A FLTG | 4.6314 | 15Nov2008 |
| FORD FLOORPLAN AUTO SEC TR S-06-2 CL A FXD RT | 4.6100 | 15Nov2009 |
| FORDING CANADIAN COAL TRUST UNITS | | |

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| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|---|--------------------|-----------------|
| FOREMOST INCOME FUND UNITS | | |
| FORMULA GROWTH FUND | | |
| FORT CHICAGO ENERGY PARTNERS CL A UNITS | | |
| FORTIS INC | | |
| FOXCONN INTERNATIONAL HOLDINGS COMMON | | |
| FU JI FOOD & CATERING SERVICES HLDG LTD COMMO | | |
| GATEWAY CASINOS INCOME FUND UNITS | | |
| GBC NORTH AMERICA GROWTH FUND | | |
| GEBERIT AG CHF20 (REGD) | | |
| GENERAL ELECTRIC CO | | |
| GENIVAR INCOME FUND TRUST UNITS | | |
| GENNUM CORP | | |
| GEORGE WESTON LTD MTN | 5.9000 | 05Feb2009 |
| GLAXOSMITHKLINE ORD | | |
| GMP CAPITAL TRUST TRUST UNITS | | |
| GOL LINHAS AEREAS INTELIGENTES S.A ADR PFD | | |
| GREAT LAKES CARBON TRUST UNIT | | |
| GREAT WEST LIFE CO INC | | |
| GREATER TORONTO AIRPORT AUTH MTN SER 2003-1 | 5.1700 | 02Jun2008 |
| GRUPO AEROPORTUARIO DEL PACIFICO SAB ADR | | |
| H&R REAL ESTATE INV TR UNITS | | |
| HARTFORD FINANCIAL | | |
| HARVEST ENERGY TRUST TRUST UNITS | | |
| HBOS ORD GBP.25 | | |
| HEMTEX AB COMMON | | |
| HIMAX TECHNOLOGIES INC - SPONSORED ADR | | |
| HOMESERVE PLC COMMON | | |
| HON HAI PRECISION IND CO LTD GDR | | |
| HOPSON DEVELOPMENT HOLDINGS COMMO | | |
| HSBC FINANCIAL CORP LTD MTN | 4.3500 | 06Oct2011 |
| HSBC HOLDINGS PLC COMMO | | |
| IGUATEMI EMP DE SHOPPING COMMO | | |
| IMPERIAL OIL LTD COM | | |
| INFOSYS TECHNOLOGIES LIMITED SPONS | | |
| INNOVA EXPLORATION LTD COMMON | | |
| INNVEST REAL ESTATE INVEST TR UNITSREITS | | |
| INTER PIPELINE FD CL A LP UNITS | | |
| INTERNATIONAL BUSINESS MACHINES CORP | | |
| INTERNATIONAL PAPER COMPANY | | |
| ISHARES CDN S&P/TSX 60 INDEX FUND | | |
| ISRAEL ST DLR INTL CPN BD 7TH DEV SER H | 4.0000 | 01May2007 |
| ISRAEL ST DLR INTL SVGS BD 7TH DEV 4P | 4.0000 | 01Apr2010 |

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| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|--|--------------------|-----------------|
| ISRAEL ST DLR SVGS BD 7TH DEV | 4.0000 | 01May2011 |
| ISRAEL ST DLR SVGS BD 7TH DEV 4P | 4.0000 | 01Apr2007 |
| ISRAEL ST DLR SVGS BD 7TH DEV 4P | 4.0000 | 01Mar2009 |
| ITV PLC COMMON | | |
| JARISLOWSKY FRASER SPEC EQ PLD FD | | |
| JEAN COUTU GRP (PJC) INC CL A | | |
| JOHNSON & JOHNSON | | |
| JP MORGAN CHASE & CO SUB NT VAR RT (CALL) | 3.8770 | 08Sep2015 |
| JPMORGAN CHASE & CO | | |
| KAZKOMMERTSBANK JSC 144A | | |
| K-BRO LINEN INCOME FUND UNITS | | |
| KEY NOVA SCOTIA FUNDING CO SR UNSECD NOTES | 4.2100 | 14Dec2009 |
| KEYERA FACILITIES INCOME FUND | | |
| KIMBERLY-CLARK CORP 1COM/1 PFD R | | |
| KUEHNE & NAGEL INTL AG-REG COMMO | | |
| LEE & MAN PAPER MANUFACTURING COMMO | | |
| LEGACY HOTELS REAL ESTATE INVT TR UN | | |
| LI & FUNG LTD | | |
| LI NING CO LTD COMMON | | |
| LINCOLN NATL CORP UNIT ICOM/IRT | | |
| LIVINGSTON INTL INCOME FUND UNITS | | |
| LOBLAW COS LTD | | |
| LOCALIZA RENT A CAR SA COMMO | | |
| LOJAS RENNER SA COMMO | | |
| LUMENON INNOVATION LIGHTWAVE TECHNOLOGY INC | | |
| MACKENZIE UNIVERSAL US BLUE CHIP CAP SER A | | |
| MACQUARIE BANK LIMITED COMMO | | |
| MAGNA INTL INC CL A SVS | | |
| MAN GROUP PLC COMMO | | |
| MANITOBA TELECOM SERVICES MTN | 5.8500 | 23Feb2009 |
| MANITOBA TELECOM SERVICES MTN | 5.2500 | 10Jun2009 |
| MANULIFE FINANCIAL CORP COM | | |
| MARKS & SPENCER GROUP PLC COMMO | | |
| MCCHIP RES INC | | |
| MD GROWTH INVESTMENT LTD CL A SHARES | | |
| MDS INC COMMON | | |
| MEDTRONIC INC | | |
| MENU FOODS INCOME FUND UNITS | | |
| MERRILL LYNCH & CO INC SR NOTE | 4.5000 | 30Jan2012 |
| MERRILL LYNCH FINL ASSETS CL A-2 (E/M150411) | 6.7900 | 15Apr2033 |
| MERRILL LYNCH MTG CLA-2(E/M 150310)SER 2000 | 7.1390 | 15Mar2032 |
| MERRILL LYNCH MTG LOANS INC CL A-2 SER 98 | 5.7500 | 15Dec2030 |

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| Security Description | Coupon Rate | Maturity |
|---|-------------|-----------|
| METRO INC CLASS A SUBORDINATE VOTING | | |
| MICHAEL PAGE INTERNATIONAL COMMO | | |
| MICROSOFT CORP | | |
| MORGAN STANLEY DEBENTURE | 4.5000 | 23Feb2012 |
| MORGAN STANLEY FLTG NT GLO MTN SER F | 4.5700 | 23Feb2012 |
| MORRISON (WM) SUPERMARKETS PLC 10P | | |
| N 46 AB SR SECD CL A NOTES | 6.5650 | 15Jul2011 |
| NASPERS N ZAR0.02 | | |
| NATIONAL BANK CANADA MTN FLTG(CALL2011) | 4.4560 | 02Nov2016 |
| NATIONAL BK GREECE ADR | | |
| NATURA COSMETICOS SA | | |
| NEWALTA INCOME FUND TRUST UNITS | | |
| NEXEN INC COMMON | | |
| NOBEL BIOCARE HOLDING AG | | |
| NOBIA AB COMMON | | |
| NORCOM TELECOMMUNICATIONS LTD | | |
| NORTH WEST COMPANY FUND TRUST UNIT | | |
| NORTHERN PROPERTY REAL ESTATE INVT TRUST UNIT | | |
| NORTHERN ROCK PLC | | |
| NORTHLAND POWER INCOME FUND TR UNIT | | |
| NOVA CHEMICALS CORPORATION COM | | |
| NOVA GAS TRANSMISSION LTD MEDTERM NOTE | 6.0000 | 31Jan2008 |
| OLAM INTERNATIONAL LTD COMMON | | |
| ONEX CORP SUB VTG | | |
| ONTARIO HYDRO DEB | 9.0000 | 26May2025 |
| ONTARIO HYDRO DEB | 8.5000 | 26May2025 |
| ONTARIO PROV CDA | 8.0000 | 02Jun2026 |
| ONTARIO PROV CDA | 6.5000 | 08Mar2029 |
| ONTARIO PROVINCE CANADA | 7.6000 | 02Jun2027 |
| ONTARIO PROVINCE CANADA DEB | 4.4000 | 08Mar2016 |
| ONTARIO PROVINCE CDA | 8.1000 | 08Sep2023 |
| ONTARIO PROVINCE DEB | 4.3000 | 08Mar2017 |
| ONTARIO PROVINCE DEB | 8.5000 | 02Dec2025 |
| OSIM INTERNATIONAL LTD COMMO | | |
| OZITE CANADA, ST. JEAN, QUEBEC (MTHLY) | | |
| PARKSON RETAIL GROUP LTD COMMO | | |
| PARTNERS GROUP COMMO | | |
| PASTA VIA INTL INC | | |
| PEMBINA PIPELINES INCOME FUND TR UNIT | | |
| PEPSICO INC | | |
| PETRO-CANADA | | |
| PETROLEO BRASILEIRO S.A. PREFE | | |

| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|--|--------------------|-----------------|
| PEYTO ENERGY TRUST TR UNITS | | |
| PFIZER INC COM | | |
| PHOENIX TECHNOLOGY INCOME FUND TRUST UNITS | | |
| PIZZA PIZZA ROYALTY INCOME FUND UNITS | | |
| PORTS DESIGN LTD COMMON | | |
| POTASH CORP OF SASKATCHEWAN INC | | |
| POWER CORP CDA SUB VTG | | |
| POWER FINL CORP | | |
| PRECISION DRILLING TRUST UNITS | | |
| PRESIDENT BRAND GOLD MINING COMPANYLTD | | |
| PRIMARIS RETEIL REAL EST INV TRUST UNITS | | |
| PRISZM INCOME FUND | | |
| PROCTER & GAMBLE CO | | |
| PROGRESS ENERGY INC TRUST UNITS | | |
| PROSPEX RESOURCES LIMITED COM | | |
| QUEBEC PROV DEB | 5.2500 | 01Oct2013 |
| QUEBEC PROVINCE CANADA REAL RETURN SER PT | 3.5562 | 01Dec2013 |
| QUEBEC PROVINCE CDA | 6.0000 | 01Oct2029 |
| QUEBEC PROVINCE DEB | 6.2500 | 01Jun2032 |
| QUEBECOR INC CL B SVS | | |
| QUEST DIAGNOSTICS INC COM | | |
| RAFFLES EDUCATION CORP LTD COMMO | | |
| RBC CAPITAL TRUST (TRUCS) PERP CALLSER 2010 | 7.2880 | 30Dec2049 |
| REAL RESOURCES INC COM NEW | | |
| RECKITT BENCKISER PLC | | |
| RENAISSANCE HOLDINGS LTD | | |
| RESEARCH IN MOTION LTD | | |
| RESIDENTIAL FUNDING OF CANADA MTN FLT RTS | 5.3343 | 12May2008 |
| RICHARDS PACKAGING INCOME FD TR UNITS | | |
| RIOCAN REAL ESTATE INVESTMENT TR UNIT | | |
| ROCHE HOLDINGS AG GENUSSSCH COMMO | | |
| ROGERS COMMUNICATIONS INC CLB NV | | |
| ROLLS-ROYCE GROUP PLC | | |
| ROTHMANS INC | | |
| ROTORK PLC COMMO | | |
| ROYAL BANK OF CANADA | | |
| RPS GROUP PLC | | |
| RYANAIR PLC SPONS ADR EACH | | |
| SAINSBURY (J) PLC | | |
| SAMSUNG ELECTRONICS GDR 144A | | |
| SCOTIA MTG INVST (BOOMS)(1PFDSH=100) PERPCAL | 6.5700 | 31Oct2049 |
| SEEK LIMITED COMMO | | |

| Security Description | Coupon Rate | Maturity |
|--|-------------|-----------|
| SERCO GROUP PLC | | |
| SGS SA | | |
| SHAW COMMUNICATION INC CLASS B NON-VTF | | |
| SHAWCOR LTD CL A | | |
| SHELL CANADA LTD COM | | |
| SHERRITT INTL CORPORATION COMMON | | |
| SINGAPORE EXCHANGE | | |
| SIR ROYALTY INCOME FUND UNITS | | |
| SLEEP COUNTRY CANADA INCOME FD TRUST UNITS | | |
| SNC-LAVALIN GROUP INC COM | | |
| STATE STREET S&P 400 MIDCAP CTF | | |
| STEPHENSONS RENTAL SVCS INC FD TR UNITS CL A | | |
| STONEHAM DRILLING TR UNITS | | |
| STUDENT TRANSPORTATION OF AMER LTD IPS | | |
| SUBMARINO SA COMMON | | |
| SUN LIFE FINANCIAL INC | | |
| SUNCOR ENERGY INC COMMON | | |
| SYMANTEC CORP COM | | |
| TALISMAN ENERGY INC | | |
| TAYLOR NGL LIMITED PARTNERSHIP UNITS | | |
| TD CAPITAL TR SECS S-2009 PERP/CALL31DEC09 | 7.6000 | 31Dec2049 |
| TD MORTGAGE INVST CORP(31-10-2049) | 6.4600 | 31Oct2007 |
| TECK COMINCO LIMITED CLASS B SUB VOTING | | |
| TELEKOMUNIKASI INDONESIA SER B IDR250 | | |
| TELUS CORPORATION COM | | |
| TELUS CORPORATION NON VOTING | | |
| TERASEN PIPELINES CORRID SER A DEB | 4.2400 | 02Feb2010 |
| TESCO ORD 5P | | |
| TEXAS INSTRS INC | | |
| THOMSON CORP | | |
| TIMBERWEST FOREST CORP STAPLED UNIT | | |
| TIME WARNER INC NEW | | |
| TLC VISION CORPORATION COMMON | | |
| TOROMONT INDS LTD | | |
| TORONTO DOMINION BANK | | |
| TOTAL ENERGY SERVICES TRUST UNITS | | |
| TRANSCANADA CORPORATION COMMON | | |
| TRANSCANADA PIPELINE LTD MTN | 6.1500 | 01Oct2007 |
| TRANSFORCE INCOME FUND TRUST UNITS | | |
| TRINIDAD ENERGY SERVICES UNITS | | |
| TRUWORTHS INTERNATIONAL LTD | | COMMO |
| TULLOW OIL PLC | | COMMO |

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| <u>Security Description</u> | <u>Coupon Rate</u> | <u>Maturity</u> |
|--|--------------------|-----------------|
| TYCO INTERNATIONAL LTD COM | | |
| ULTRA ELECTRONICS HOLDINGS PLC COMMO | | |
| UNILEVER PLC ORD | | |
| UNION GAS LTD DEB | 10.6250 | 11Jul2011 |
| UNITED GROUP LTD COMMO | | |
| URBI DESARROLLOS URBANOS SA | | |
| VEDANTA RESOURCES PLC COMMON | | |
| VERIZON COMMUNICATIONS COMMON | | |
| VERMILION TRUST UNITS | | |
| VICTREX PLC COMMO | | |
| VICWEST INCOME FUND TRUST UNITS | | |
| VT GROUP PLC COM | | |
| WACHOVIA CORPORATION COMMON | | |
| WAL MART STORES INC | | |
| WALGREEN CO | | |
| WALMART DE MEXICO SA DE | | |
| WASHINGTON POST CL B | | |
| WELLS FARGO & CO NEW | | |
| WEST FRASER TIMBER CO LTD | | |
| WESTERN OIL SANDS INC COMMON | | |
| WESTON GEORGE LTD | | |
| WHITEROCK REAL ESTATE INVEST TR-TR UNITS NEW | | |
| WOOLWORTHS LTD A 0.25 | | |
| WORLEYPARSONS LTD COMMO | | |
| WUMART STORES INC COMMO | | |
| X 5 RETAIL GROUP NV REG ADR | | |
| YELLOW PAGES INCOME FUND | 4.5700 | 21Apr2009 |
| YPG HOLDINGS INC SER 1 | | |
| ZIMMER HOLDINGS INC COMMON | | |

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| | <u>Coupon / Maturity Date:</u> |
|--------------------------------|--------------------------------|
| Security: | |
| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CADILLAC FAIRVIEW FINANCE TR | 4.310% 25-JAN-2021 RESTRICTED |
| GOVERNMENT OF CANADA | 5.750% 01-JUN-2033 SER XG49 |
| GOVERNMENT OF CANADA | 4.000% 01-JUN-2041 SER YQ12 |
| GOVERNMENT OF CANADA | 3.250% 01-JUN-2021 SER ZJ69 |
| GOVERNMENT OF CANADA | 2.750% 01-SEP-2016 SER ZQ03 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| HOSPITAL FOR SICK CHILDREN | 5.217% 16-DEC-2049 SER A |
| NHA MBS EQUITABLE TRUST CO | 4.350% 01-JAN-2018 #96503636 |
| NHA MBS PEOPLES TRUST COMPANY | 4.200% 01-OCT-2019 #96505011 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.650% 02-JUN-2041 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 6.200% 02-JUN-2031 |
| PROV OF ONTARIO | 5.850% 08-MAR-2033 |
| PROV OF ONTARIO | 5.600% 02-JUN-2035 |
| PROV OF ONTARIO | 4.700% 02-JUN-2037 |
| PROV OF ONTARIO | 4.600% 02-JUN-2039 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2019 MTN |
| SOUTH COAST BC TRANS AUTH | 3.800% 02-NOV-2020 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| AMERICAN EXPRESS CDA CR CORP | 4.853% 03-OCT-2014 MTN |
| BANK OF MONTREAL | 3.930% 27-APR-2015 |
| BANK OF MONTREAL | 5.180% 10-JUN-2015 DEP NT |
| BANK OF MONTREAL | 3.490% 10-JUN-2016 DEP NT |
| BANK OF MONTREAL | 2.960% 02-AUG-2016 |
| BANK OF NOVA SCOTIA | 4.100% 08-JUN-2017 SR DEP NT |
| BANK OF NOVA SCOTIA | 2.740% 01-DEC-2016 SR DEP NT |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |
| BELL ALIANT REGL COMM LP | 4.880% 26-APR-2018 SER 8 MTN |
| BELL CANADA | 3.600% 02-DEC-2015 SER M-21 |
| BELL CANADA | 4.400% 16-MAR-2018 |
| BELL CANADA | 3.650% 19-MAY-2016 |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CAISSE CENTRALE DESJARDINS | 3.788% 08-JUN-2015 |
| CAISSE CENTRALE DESJARDINS | 3.502% 05-OCT-2017 |
| GOVERNMENT OF CANADA | 1.000% 01-FEB-2014 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO 1 | 3.150% 15-JUN-2014 SER 28 |
| CANADA HOUSING TRUST NO 1 | 2.750% 15-SEPT-2014 SER 29 |

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Security:

Coupon / Maturity Date:

| | |
|--------------------------------|--------------------------------|
| CANADA HOUSING TRUST NO.1 | 2.750% 15-JUN-2016 |
| CANADA SAFEWAY LTD | 3.000% 31-MAR-2014 RESTRICTED |
| CANADIAN IMPERIAL BK OF COMM | 3.300% 19-NOV-2014 SER 6045 |
| CANADIAN IMPERIAL BK OF COMM | 3.100% 02-MAR-2015 REG DEP NT |
| CANADIAN IMPERIAL BK OF COMM | 3.400% 14-JAN-2016 REG DEP NT |
| CANADIAN CREDIT CARD TRUST | 5.365% 25-MAR-2013 |
| CANADIAN IMPERIAL BK OF COMM | 2.650% 08-NOV-2016 REG DEP NT |
| CARDS II TRUST | 3.333% 15-MAY-2016 |
| CATERPILLAR FINANCIAL SERVICES | 5.200% 03-JUN-2013 MTN |
| CITIGROUP FINANCE CANADA INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| JOHN DEERE CREDIT INC | 3.900% 29-JUL-2013 MTN |
| EMERA INC | 2.960% 13-DEC-2016 SER H MTN |
| ENBRIDGE INC | 5.170% 19-MAY-2016 MTN |
| ENBRIDGE GAS DISTRIBUTION INC | 5.160% 24-SEPT-2014 MTN |
| ENBRIDGE GAS DISTRIBUTION INC | 5.160% 04-DEC-2017 MTN |
| EPCOR UTILITIES INC | 6.750% 22-MAR-2016 SER B-3 MTN |
| 407 INTERNATIONAL INC | 3.880% 16-JUN-2015 |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| GOLDEN CREDIT CARD TRUST | 3.824% 15-MAY-2015 SER 2010-1 |
| GOLDEN CREDIT CARD TRUST | 3.510% 15-MAY-2016 |
| GREATER TORONTO AIRPORT AUTH | 6.250% 13-DEC-2012 |
| GREATER TORONTO AIRPORT AUTH | 4.700% 15-FEB-2016 MTN 05-3 |
| GREATER TORONTO AIRPORT AUTH | 4.850% 01-JUN-2017 MTN 07-1 |
| HSBC BANK CANADA | 3.558% 04-OCT-2017 |
| HSBC BANK CANADA | 2.901% 13-JAN-2017 |
| HYDRO ONE INC | 5.180% 18-OCT-2017 MTN |
| HYDRO ONE INC | 5.000% 12-NOV-2013 MTN |
| HYDRO ONE | 3.130% 19-NOV-2014 SER 19 MTN |
| LOBLAW COMPANIES LIMITED | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| MASTER CREDIT CARD TRUST | 5.237% 21-MAY-2013 MTN |
| MASTER CREDIT CARD TRUST | 5.297% 21-AUG-2012 MTN |
| MASTER CREDIT CARD TRUST | 3.502% 21-MAY-2016 MTN |
| MASTER CREDIT CARD TRUST | 2.626% 21-JAN-2017 MTN |
| MOLSON COORS CAPITAL FINANCE | 5.000% 22-SEPT-2015 |
| NHA MBS TORONTO DOMINION BK | 2.250% 01-JAN-2015 #99009888 |
| NHA MBS TORONTO DOMINION BANK | 1.950% 01-SEP-2015 #97558902 |
| NHA MBS TORONTO DOMINION BK | 2.500% 01-JUN-2015 #97555494 |
| NHA MBS ROYAL BANK OF CANADA | 2.170% 01-SEP-2015 #97558746 |
| NHA MBS ROYAL BANK OF CANADA | 2.750% 01-NOV-2015 #97560841 |
| NHA MBS TORONTO DOMINION BANK | 2.750% 01-JAN-2016 #97563225 |
| NHA MBS TORONTO DOMINION BK | 1.500% 01-SEP-2016 #97572770 |
| NATIONAL BANK OF CANADA | 2.231% 30-JAN-2015 TERM DEP NT |
| NATIONAL BANK OF CANADA | 4.030% 26-MAY-2015 MTN |
| NOVA SCOTIA POWER INC | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| ONTREA INC | 4.619% 09-APR-2018 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PSP CAPITAL INC | 2.940% 03-DEC-2015 |
| PLENARY HEALTH HAMILTON LP | 3.157% 13-MAR-2015 |
| PLENARY PROPERTIES LTAP LP | 3.801% 18-NOV-2015 |
| PLENARY HLTH CARE PARTNERSHIPS | 2.633% 18-AUG-2016 |

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ROGERS COMMUNICATIONS INC
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
SHAW COMMUNICATIONS INC
SHAW COMMUNICATIONS INC
SHAW COMMUNICATIONS INC
TELUS CORPORATION
TELUS CORP
TERANET HOLDINGS LP
TERASEN INC
TIM HORTONS INC
TORONTO DOMINION BANK
TORONTO HYDRO CORP
TORONTO HYDRO CORP
TORONTO HYDRO
TRANSALTA CORPORATION
TRANSCANADA PIPELINES LTD
UNION GAS LIMITED
UNION GAS LTD
VERESEN INC
WELLS FARGO FINANCIAL CDA CORP
WESTCOAST ENERGY INC
WESTCOAST ENERGY INC
GEORGE WESTON LTD
GEORGE WESTON LIMITED
BMO SUBORDINATED NOTES TRUST
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
CI INVESTMENTS INC
CANADIAN IMPERIAL BK OF COMM
CANADIAN IMPERIAL BK OF COMM
NATIONAL BANK OF CANADA
RBC SUBORDINATED NOTES TRUST
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
SUN LIFE FINANCIAL INC
TORONTO DOMINION BANK
ANHEUSER-BUSCH INBEV WORLDWIDE
BEAR STEARNS COMPANIES INC
MORGAN STANLEY
MOLSON COORS INTERNATIONAL LP
BANK OF AMERICA CORP

Coupon / Maturity Date:

5.800% 26-MAY-2016
3.030% 26-JUL-2016
2.680% 08-DEC-2016 SR DEP NT
3.180% 16-MAR-2015 COVERED BD
3.360% 11-JAN-2016
7.500% 20-NOV-2013 SR NT
6.150% 09-MAY-2016
5.700% 02-MAR-2017 SR NT
4.950% 15-MAY-2014 SER CF
3.650% 25-MAY-2016 SER CI
3.531% 16-DEC-2015
5.560% 15-SEPT-2014
4.200% 01-JUN-2017
2.948% 02-AUG-2016 DEP NT
6.110% 07-MAY-2013
6.110% 06-MAY-2013 SR UNSECD
5.150% 14-NOV-2017 MTN SER 2
6.450% 29-MAY-2014 MTN
5.050% 20-AUG-2013 MTN
4.640% 30-JUN-2016 SER 5 MTN
7.900% 24-FEB-2014 SER 1994
4.000% 22-NOV-2018 MTN
4.380% 30-JUN-2015
8.500% 23-NOV-2015 SER U
3.280% 15-JAN-2016 MTN SER 11
5.050% 10-MAR-2014
3.780% 25-OCT-2016
VAR RT 26-SEPT-2022
VAR RATE 22-APR-2020 SER C
VAR RT 21-APR-2021 MTN
VAR RT 21-JUN-2017 MTN
VAR RT 27-MAR-2018
VAR RT 03-OCT-2018 SUB NT
4.94% 15-APR-2019
VAR RT 14-DEC-2016
VAR RT 06-JUN-2018 MTN
VAR RT 30-APR-2020
VAR RT 02-NOV-2020 MTN SER 4
VAR RT 30-APR-2017 SER A
VAR RT 06-JUN-2018 MTN
VAR RT 04-NOV-2018
VAR RT 26-JUN-2018 SER 2008-2
VAR RT 01-NOV-2017 MTN
3.650% 15-JAN-2016
4.350% 20-JUL-2012
4.500% 23-FEB-2012 MTN SER F
3.950% 06-OCT-2017 SER A REG S
VAR RT 01-JUN-2016

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
September 30, 2011

Security:

CBC MONETIZATION TRUST
CADILLAC FAIRVIEW FINANCE TR
CADILLAC FAIRVIEW FINANCE TR
GOVERNMENT OF CANADA
CANADA HOUSING TRUST NO.1
HOSPITAL FOR SICK CHILDREN
NHA MBS EQUITABLE TRUST CO
NHA MBS PEOPLES TRUST COMPANY
ONTARIO HYDRO
ONTARIO HYDRO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PSP CAPITAL INC
PROV OF QUEBEC
PROV OF QUEBEC
PROV OF QUEBEC
SOUTH COAST BC TRANS AUTH

Coupon / Maturity Date:

4.688% 15-MAY-2027
3.240% 25-JAN-2016
4.310% 25-JAN-2021 RESTRICTED
4.000% 01-JUN-2041 SER YQ12
3.750% 15-MAR-2020 SER 30
5.217% 16-DEC-2049 SER A
4.350% 01-JAN-2018 #96503636
4.200% 01-OCT-2019 #96505011
8.500% 26-MAY-2025
9.000% 26-MAY-2025
4.200% 02-JUN-2020
4.650% 02-JUN-2041
8.100% 08-SEP-2023
8.500% 02-DEC-2025
8.000% 02-JUN-2026
7.600% 02-JUN-2027
6.500% 08-MAR-2029
6.200% 02-JUN-2031
5.850% 08-MAR-2033
4.700% 02-JUN-2037
4.600% 02-JUN-2039
4.570% 09-DEC-2013 SER 1
6.000% 01-OCT-2029
6.250% 01-JUN-2032
4.500% 01-DEC-2019 MTN
3.800% 02-NOV-2020

HYDRO ONE INC
TRANSALTA CORPORATION
BELL ALIANT REGL COMM LP
MASTER CREDIT CARD TRUST
BANK OF MONTREAL
ALTALINK INVESTMENT LP
AMERICAN EXP CANADA CREDIT CRP
AMERICAN EXPRESS CDA CR CORP
BANK OF MONTREAL
BANK OF MONTREAL
BELL CANADA
BELL CANADA
BELL CANADA
BROOKFIELD ASSET MGMT INC
CI FINANCIAL CORP
CADILLAC FAIRVIEW FINANCE TR
CAISSE CENTRALE DESJARDINS
GOVERNMENT OF CANADA
CANADA HOUSING TRUST NO 1
CANADA HOUSING TRUST NO 1

5.180% 18-OCT-2017 MTN
6.450% 29-MAY-2014 MTN
4.880% 26-APR-2018 SER 8 MTN
3.502% 21-MAY-2016 MTN
2.960% 02-AUG-2016
5.019% 21-NOV-2012
5.900% 02-APR-2013 MTN
4.853% 03-OCT-2014 MTN
5.050% 03-SEPT-2013
3.930% 27-APR-2015
3.600% 02-DEC-2015 SER M-21
4.400% 16-MAR-2018
3.650% 19-MAY-2016
8.950% 02-JUN-2014
3.300% 17-DEC-2012
3.240% 25-JAN-2016
3.788% 08-JUN-2015
3.500% 01-JUN-2013 SER YN80
3.950% 15-DEC-2011 SER 15
3.150% 15-JUN-2014 SER 28

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
September 30, 2011

Security:

Coupon / Maturity Date:

| | |
|--------------------------------|--------------------------------|
| CANADA HOUSING TRUST NO.1 | 2.750% 15-SEPT-2014 SER 29 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-JUN-2016 |
| CANADA SAFEWAY LTD | 3.000% 31-MAR-2014 RESTRICTED |
| CANADIAN IMPERIAL BK OF COMM | 3.050% 03-JUN-2013 MTN |
| CANADIAN IMPERIAL BK OF COMM | 3.300% 19-NOV-2014 SER 6045 |
| CANADIAN IMPERIAL BK OF COMM | 3.400% 14-JAN-2016 REG DEP NT |
| CANADIAN CREDIT CARD TRUST | 5.365% 25-MAR-2013 |
| CARDS II TRUST | 3.048% 15-MAY-2013 |
| CARDS II TRUST | 3.333% 15-MAY-2016 |
| CATERPILLAR FINANCIAL SERVICES | 5.200% 03-JUN-2013 MTN |
| CITIGROUP FINANCE CANADA INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| JOHN DEERE CREDIT INC | 3.900% 29-JUL-2013 MTN |
| EPCOR UTILITIES INC | 6.750% 22-MAR-2016 SER B-3 MTN |
| 407 INTERNATIONAL INC | 3.880% 16-JUN-2015 |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| GOLDEN CREDIT CARD TRUST | 3.824% 15-MAY-2015 SER 2010-1 |
| GOLDEN CREDIT CARD TRUST | 3.510% 15-MAY-2016 |
| GREATER TORONTO AIRPORT AUTH | 6.250% 13-DEC-2012 |
| GREATER TORONTO AIRPORT AUTH | 4.700% 15-FEB-2016 MTN 05-3 |
| GREATER TORONTO AIRPORT AUTH | 4.850% 01-JUN-2017 MTN 07-1 |
| HSBC BANK CANADA | 3.558% 04-OCT-2017 |
| HSBC FINANCIAL CORP LTD | 4.350% 06-OCT-2011 MTN |
| LOBLAW COMPANIES LIMITED | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| MASTER CREDIT CARD TRUST | 5.237% 21-MAY-2013 MTN |
| MASTER CREDIT CARD TRUST | 5.297% 21-AUG-2012 MTN |
| MOLSON COORS CAPITAL FINANCE | 5.000% 22-SEPT-2015 |
| NHA MBS TORONTO DOMINION BK | 2.250% 01-JAN-2015 #99009888 |
| NHA MBS TORONTO DOMINION BANK | 1.950% 01-SEP-2015 #97558902 |
| NHA MBS TORONTO DOMINION BK | 2.500% 01-JUN-2015 #97555494 |
| NHA MBS ROYAL BANK OF CANADA | 2.170% 01-SEP-2015 #97558746 |
| NHA MBS TORONTO DOMINION BANK | 2.750% 01-JAN-2016 #97563225 |
| NATIONAL BANK OF CANADA | 4.030% 26-MAY-2015 MTN |
| NOVA SCOTIA POWER INC | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 4.750% 02-JUN-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| ONTREA INC | 4.619% 09-APR-2018 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PSP CAPITAL INC | 2.940% 03-DEC-2015 |
| PLENARY HEALTH HAMILTON LP | 3.157% 13-MAR-2015 |
| PLENARY PROPERTIES LTAP LP | 3.801% 18-NOV-2015 |
| PLENARY HLTH CARE PARTNERSHIPS | 2.633% 18-AUG-2016 |
| ROGERS COMMUNICATIONS INC | 5.800% 26-MAY-2016 |
| ROYAL BANK OF CANADA | 3.030% 26-JUL-2016 |
| ROYAL BANK OF CANADA | 3.360% 11-JAN-2016 |
| SHAW COMMUNICATIONS INC | 7.500% 20-NOV-2013 SR NT |

The Royal Institution for the Advancement of Learning/McGill University
 Publicly Traded Fixed Income Holdings
 September 30, 2011

Security:

Coupon / Maturity Date:

| | |
|--------------------------------|--------------------------------|
| SHAW COMMUNICATIONS INC | 6.150% 09-MAY-2016 |
| SHAW COMMUNICATIONS INC | 5.700% 02-MAR-2017 SR NT |
| TELUS CORPORATION | 4.950% 15-MAY-2014 SER CF |
| TELUS CORP | 3.650% 25-MAY-2016 SER CI |
| TERANET HOLDINGS LP | 3.531% 16-DEC-2015 |
| TIM HORTONS INC | 4.200% 01-JUN-2017 |
| TORONTO DOMINION BANK | 2.948% 02-AUG-2016 DEP NT |
| TORONTO HYDRO CORP | 6.110% 06-MAY-2013 SR UNSECD |
| TORONTO HYDRO | 5.150% 14-NOV-2017 MTN SER 2 |
| UNION GAS LIMITED | 4.640% 30-JUN-2016 SER 5 MTN |
| WELLS FARGO FINANCIAL CDA CORP | 4.380% 30-JUN-2015 |
| WESTCOAST ENERGY INC | 3.280% 15-JAN-2016 MTN SER 11 |
| GEORGE WESTON LTD | 5.050% 10-MAR-2014 |
| BMO SUBORDINATED NOTES TRUST | VAR RT 26-SEPT-2022 |
| BANK OF MONTREAL | VAR RATE 22-APR-2020 SER C |
| BANK OF MONTREAL | VAR RT 21-APR-2021 MTN |
| BANK OF MONTREAL | VAR RT 21-JUN-2017 MTN |
| BANK OF NOVA SCOTIA | VAR RT 27-MAR-2018 |
| BANK OF NOVA SCOTIA | VAR RT 03-OCT-2018 SUB NT |
| BANK OF NOVA SCOTIA | 4.94% 15-APR-2019 |
| CI INVESTMENTS INC | VAR RT 14-DEC-2016 |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 06-JUN-2018 MTN |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 30-APR-2020 |
| NATIONAL BANK OF CANADA | VAR RT 02-NOV-2020 MTN SER 4 |
| RBC SUBORDINATED NOTES TRUST | VAR RT 30-APR-2017 SER A |
| ROYAL BANK OF CANADA | VAR RT 06-JUN-2018 MTN |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 01-NOV-2017 |
| SUN LIFE FINANCIAL INC | VAR RT 26-JUN-2018 SER 2008-2 |
| TORONTO DOMINION BANK | VAR RT 01-NOV-2017 MTN |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 3.650% 15-JAN-2016 |
| BEAR STEARNS COMPANIES INC | 4.350% 20-JUL-2012 |
| MERRILL LYNCH & CO INC | 4.50% 01/30/2012 |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| MOLSON COORS INTERNATIONAL LP | 3.950% 06-OCT-2017 SER A REG S |
| BANK OF AMERICA CORP | VAR RT 01-JUN-2016 |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

June 30, 2011

Security:Coupon / Maturity Date:

| | |
|--------------------------------|-------------------------------|
| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CADILLAC FAIRVIEW FINANCE TR | 4.310% 25-JAN-2021 RESTRICTED |
| GOVERNMENT OF CANADA | 5.000% 01-JUN-2037 SER XW98 |
| GOVERNMENT OF CANADA | 4.000% 01-JUN-2041 SER YQ12 |
| GOVERNMENT OF CANADA | 3.500% 01-JUN-2020 SER YZ11 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| HOSPITAL FOR SICK CHILDREN | 5.217% 16-DEC-2049 SER A |
| NHA MBS EQUITABLE TRUST CO | 4.350% 01-JAN-2018 #96503636 |
| NHA MBS PEOPLES TRUST COMPANY | 4.200% 01-OCT-2019 #96505011 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.200% 02-JUN-2020 |
| PROV OF ONTARIO | 4.650% 02-JUN-2041 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 6.200% 02-JUN-2031 |
| PROV OF ONTARIO | 5.850% 08-MAR-2033 |
| PROV OF ONTARIO | 4.700% 02-JUN-2037 |
| PROV OF ONTARIO | 4.600% 02-JUN-2039 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2019 MTN |
| SOUTH COAST BC TRANS AUTH | 3.800% 02-NOV-2020 |
| TRANSALTA CORPORATION | 6.450% 29-MAY-2014 MTN |
| BELL ALIANT REGL COMM LP | 4.880% 26-APR-2018 SER 8 MTN |
| MASTER CREDIT CARD TRUST | 3.502% 21-MAY-2016 MTN |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| AMERICAN EXPRESS CDA CR CORP | 4.853% 03-OCT-2014 MTN |
| BANK OF MONTREAL | 5.050% 03-SEPT-2013 |
| BANK OF MONTREAL | 3.930% 27-APR-2015 |
| BANK OF MONTREAL | 5.180% 10-JUN-2015 DEP NT |
| BANK OF MONTREAL | 3.490% 10-JUN-2016 DEP NT |
| BANK OF NOVA SCOTIA | 4.100% 08-JUN-2017 SR DEP NT |
| BELL ALIANT REGL COMM | 4.720% 26-SEPT-2011 MTN |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |
| BELL CANADA | 3.600% 02-DEC-2015 SER M-21 |
| BELL CANADA | 4.400% 16-MAR-2018 |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

June 30, 2011

Security:

Coupon / Maturity Date:

| | |
|-------------------------------|-------------------------------|
| BELL CANADA | 3.650% 19-MAY-2016 |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CAISSE CENTRALE DESJARDINS | 3.788% 08-JUN-2015 |
| CAISSE CENTRALE DESJARDINS | 3.502% 05-OCT-2017 |
| GOVERNMENT OF CANADA | 3.000% 01-JUN-2014 |
| GOVERNMENT OF CANADA | 2.500% 01-JUN-2015 SER ZC17 |
| GOVERNMENT OF CANADA | 3.000% 01-DEC-2015 SER ZF48 |
| GOVERNMENT OF CANADA | 2.000% 01-JUN-2016 SER ZL16 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO.1 | 3.950% 15-JUN-2013 SER 21 |
| CANADA HOUSING TRUST NO. 1 | 3.550% 15-SEPT-2013 SER 22 |
| CANADA HOUSING TRUST NO 1 | 2.700% 15-DEC-2013 SER 24 |
| CANADA HOUSING TRUST NO 1 | 3.150% 15-JUN-2014 SER 28 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-JUN-2016 |
| CANADA SAFEWAY LTD | 3.000% 31-MAR-2014 RESTRICTED |
| CANADIAN IMPERIAL BK OF COMM | 3.950% 14-JUL-2017 REG DEP NT |
| CANADIAN IMPERIAL BK OF COMM | 3.400% 14-JAN-2016 REG DEP NT |
| CANADIAN CREDIT CARD TRUST | 5.365% 25-MAR-2013 |
| CARDS II TRUST | 3.048% 15-MAY-2013 |
| CARDS II TRUST | 3.333% 15-MAY-2016 |
| CITIGROUP FINANCE CANADA INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| JOHN DEERE CREDIT INC | 3.900% 29-JUL-2013 MTN |
| ENBRIDGE INC | 5.170% 19-MAY-2016 MTN |
| ENBRIDGE GAS DISTRIBUTION INC | 5.160% 04-DEC-2017 MTN |
| 407 INTERNATIONAL INC | 3.880% 16-JUN-2015 |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| GOLDEN CREDIT CARD TRUST | 3.824% 15-MAY-2015 SER 2010-1 |
| GOLDEN CREDIT CARD TRUST | 3.510% 15-MAY-2016 |
| GREATER TORONTO AIRPORT AUTH | 6.250% 13-DEC-2012 |
| GREATER TORONTO AIRPORT AUTH | 4.700% 15-FEB-2016 MTN 05-3 |
| HSBC BANK CANADA | 3.558% 04-OCT-2017 |
| HSBC FINANCIAL CORP LTD | 4.350% 06-OCT-2011 MTN |
| LOBLAW COMPANIES LIMITED | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| MASTER CREDIT CARD TRUST | 5.297% 21-AUG-2012 MTN |
| NHA MBS TORONTO DOMINION BK | 2.250% 01-JAN-2015 #99009888 |
| NHA MBS TORONTO DOMINION BANK | 1.950% 01-SEP-2015 #97558902 |
| NHA MBS TORONTO DOMINION BK | 2.500% 01-JUN-2015 #97555494 |
| NHA MBS ROYAL BANK OF CANADA | 2.170% 01-SEP-2015 #97558746 |
| NHA MBS ROYAL BANK OF CANADA | 2.750% 01-NOV-2015 #97560841 |
| NHA MBS TORONTO DOMINION BANK | 2.750% 01-JAN-2016 #97563225 |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

June 30, 2011

Security:

Coupon / Maturity Date:

| | |
|--------------------------------|--------------------------------|
| NATIONAL BANK OF CANADA | 4.030% 26-MAY-2015 MTN |
| NOVA SCOTIA POWER INC | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| ONTREA INC | 4.619% 09-APR-2018 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PSP CAPITAL INC | 2.940% 03-DEC-2015 |
| PLENARY HEALTH HAMILTON LP | 3.157% 13-MAR-2015 |
| PLENARY PROPERTIES LTAP LP | 3.801% 18-NOV-2015 |
| ROGERS COMMUNICATIONS INC | 5.800% 26-MAY-2016 |
| ROYAL BANK OF CANADA | 3.360% 11-JAN-2016 |
| SHAW COMMUNICATIONS INC | 6.150% 09-MAY-2016 |
| SHAW COMMUNICATIONS INC | 5.700% 02-MAR-2017 SR NT |
| TELUS CORPORATION | 4.950% 15-MAY-2014 SER CF |
| TELUS CORP | 3.650% 25-MAY-2016 SER CI |
| TERANET HOLDINGS LP | 3.531% 16-DEC-2015 |
| TIM HORTONS INC | 4.200% 01-JUN-2017 |
| TORONTO HYDRO CORP | 6.110% 07-MAY-2013 |
| TORONTO HYDRO CORP | 6.110% 06-MAY-2013 SR UNSECD |
| UNION GAS LIMITED | 4.640% 30-JUN-2016 SER 5 MTN |
| WESTCOAST ENERGY INC | 3.280% 15-JAN-2016 MTN SER 11 |
| GEORGE WESTON LTD | 5.050% 10-MAR-2014 |
| YELLOW MEDIA INC NEW | 7.300% 02-FEB-2015 SER 7 MTN |
| BMO SUBORDINATED NOTES TRUST | VAR RT 26-SEPT-2022 |
| BANK OF MONTREAL | VAR RATE 22-APR-2020 SER C |
| BANK OF MONTREAL | VAR RT 21-APR-2021 MTN |
| BANK OF MONTREAL | VAR RT 21-JUN-2017 MTN |
| BANK OF NOVA SCOTIA | VAR RT 27-MAR-2018 |
| BANK OF NOVA SCOTIA | VAR RT 03-OCT-2018 SUB NT |
| BANK OF NOVA SCOTIA | 4.94% 15-APR-2019 |
| CI INVESTMENTS INC | VAR RT 14-DEC-2016 |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 06-JUN-2018 MTN |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 30-APR-2020 |
| NATIONAL BANK OF CANADA | VAR RT 02-NOV-2020 MTN SER 4 |
| RBC SUBORDINATED NOTES TRUST | VAR RT 30-APR-2017 SER A |
| ROYAL BANK OF CANADA | VAR RT 06-JUN-2018 MTN |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 01-NOV-2017 |
| SUN LIFE FINANCIAL INC | VAR RT 23-NOV-2035 SER A |
| TORONTO DOMINION BANK | VAR RT 01-NOV-2017 MTN |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 3.650% 15-JAN-2016 |
| BEAR STEARNS COMPANIES INC | 4.350% 20-JUL-2012 |
| MERRILL LYNCH & CO INC | 4.50% 01/30/2012 |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| MOLSON COORS INTERNATIONAL LP | 3.950% 06-OCT-2017 SER A REG S |
| BANK OF AMERICA CORP | VAR RT 01-JUN-2016 |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

March 31, 2011

Security:Coupon / Maturity Date:

| | |
|--------------------------------|-------------------------------|
| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CADILLAC FAIRVIEW FINANCE TR | 4.310% 25-JAN-2021 RESTRICTED |
| GOVERNMENT OF CANADA | 5.000% 01-JUN-2037 SER XW98 |
| GOVERNMENT OF CANADA | 3.750% 01-JUN-2019 SER YR94 |
| CANADA HOUSING TRUST NO.1 | 4.100% 15-DEC-2018 SER 23 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| CANADA HOUSING TRUST NO 1 | 2.450% 15-DEC-2015 |
| HOSPITAL FOR SICK CHILDREN | 5.217% 16-DEC-2049 SER A |
| NHA MBS EQUITABLE TRUST CO | 4.350% 01-JAN-2018 #96503636 |
| NHA MBS PEOPLES TRUST COMPANY | 4.200% 01-OCT-2019 #96505011 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.200% 02-JUN-2020 |
| PROV OF ONTARIO | 4.400% 02-JUN-2019 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 6.200% 02-JUN-2031 |
| PROV OF ONTARIO | 5.850% 08-MAR-2033 |
| PROV OF ONTARIO | 4.700% 02-JUN-2037 |
| PROV OF ONTARIO | 4.600% 02-JUN-2039 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2019 MTN |
| SOUTH COAST BC TRANS AUTH | 3.800% 02-NOV-2020 |
| TRANSALTA CORPORATION | 6.450% 29-MAY-2014 MTN |
| CARDS II TRUST | 3.096% 15-SEP-2015 |
| PSP CAPITAL INC | 2.940% 03-DEC-2015 SER 2 |
| BELL CANADA | 4.400% 16-MAR-2018 SER M-22 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| AMERICAN EXPRESS CDA CR CORP | 4.853% 03-OCT-2014 MTN |
| BANK OF MONTREAL | 5.050% 03-SEPT-2013 |
| BANK OF MONTREAL | 3.930% 27-APR-2015 |
| BANK OF MONTREAL | 5.180% 10-JUN-2015 DEP NT |
| BANK OF MONTREAL | 3.103% 10-MAR-2016 |
| BANK OF NOVA SCOTIA | 4.100% 08-JUN-2017 SR DEP NT |
| BANK OF NOVA SCOTIA | 3.610% 22-FEB-2016 SR DEP NTS |
| BELL ALIANT REGL COMM | 4.720% 26-SEPT-2011 MTN |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

March 31, 2011

| <u>Security:</u> | <u>Coupon / Maturity Date:</u> |
|--------------------------------|--------------------------------|
| BELL CANADA | 3.600% 02-DEC-2015 SER M-21 |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| CADILLAC FAIRVIEW FINANCE TR | 3.240% 25-JAN-2016 |
| CAISSE CENTRALE DESJARDINS | 3.788% 08-JUN-2015 |
| CAISSE CENTRALE DESJARDINS | 3.502% 05-OCT-2017 |
| GOVERNMENT OF CANADA | 1.250% 01-JUN-2011 SER YT |
| GOVERNMENT OF CANADA | 2.000% 01-JUN-2016 SER ZL16 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO. 1 | 3.550% 15-SEPT-2013 SER 22 |
| CANADA HOUSING TRUST NO 1 | 2.700% 15-DEC-2013 SER 24 |
| CANADA HOUSING TRUST NO 1 | 2.450% 15-DEC-2015 |
| CANADA SAFEWAY LTD | 3.000% 31-MAR-2014 RESTRICTED |
| CANADIAN IMPERIAL BK OF COMM | 3.950% 14-JUL-2017 REG DEP NT |
| CANADIAN IMPERIAL BK OF COMM | 3.400% 14-JAN-2016 REG DEP NT |
| CANADIAN CREDIT CARD TRUST | 5.365% 25-MAR-2013 |
| CARDS II TRUST | 3.048% 15-MAY-2013 |
| CITIGROUP FINANCE CANADA INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| JOHN DEERE CREDIT INC | 3.900% 29-JUL-2013 MTN |
| 407 INTERNATIONAL INC | 3.880% 16-JUN-2015 |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| GOLDEN CREDIT CARD TRUST | 3.824% 15-MAY-2015 SER 2010-1 |
| GREATER TORONTO AIRPORT AUTH | 6.250% 13-DEC-2012 |
| GREATER TORONTO AIRPORT AUTH | 4.700% 15-FEB-2016 MTN 05-3 |
| HSBC BANK CANADA | 3.860% 21-MAY-2015 |
| HSBC BANK CANADA | 3.558% 04-OCT-2017 |
| HSBC FINANCIAL CORPORATION LTD | 4.800% 13-APR-2011 MTN |
| HSBC FINANCIAL CORP LTD | 4.350% 06-OCT-2011 MTN |
| LOBLAW COMPANIES LIMITED | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| MASTER CREDIT CARD TRUST | 5.297% 21-AUG-2012 MTN |
| NHA MBS TORONTO DOMINION BK | 2.250% 01-JAN-2015 #99009888 |
| NHA MBS TORONTO DOMINION BANK | 1.950% 01-SEP-2015 #97558902 |
| NHA MBS TORONTO DOMINION BK | 2.500% 01-JUN-2015 #97555494 |
| NHA MBS ROYAL BANK OF CANADA | 2.170% 01-SEP-2015 #97558746 |
| NHA MBS ROYAL BANK OF CANADA | 2.750% 01-NOV-2015 #97560841 |
| NHA MBS TORONTO DOMINION BANK | 2.750% 01-JAN-2016 #97563225 |
| NATIONAL BANK OF CANADA | 4.030% 26-MAY-2015 MTN |
| NOVA SCOTIA POWER INC | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| ONTREA INC | 4.619% 09-APR-2018 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PLENARY HEALTH HAMILTON LP | 3.157% 13-MAR-2015 |
| PLENARY PROPERTIES LTAP LP | 3.801% 18-NOV-2015 |

The Royal Institution for the Advancement of Learning/McGill University

Publicly Traded Fixed Income Holdings

March 31, 2011

| <u>Security:</u> | <u>Coupon / Maturity Date:</u> |
|--------------------------------|--------------------------------|
| ROGERS COMMUNICATIONS INC | 5.800% 26-MAY-2016 |
| ROYAL BANK OF CANADA | 3.360% 11-JAN-2016 |
| SHAW COMMUNICATIONS INC | 6.150% 09-MAY-2016 |
| SHAW COMMUNICATIONS INC | 5.700% 02-MAR-2017 SR NT |
| TELUS CORPORATION | 4.950% 15-MAY-2014 SER CF |
| TERANET HOLDINGS LP | 3.531% 16-DEC-2015 |
| TIM HORTONS INC | 4.200% 01-JUN-2017 |
| TORONTO HYDRO CORP | 6.110% 06-MAY-2013 SR UNSECD |
| WESTCOAST ENERGY INC | 3.280% 15-JAN-2016 MTN SER 11 |
| YELLOW MEDIA INC NEW | 7.300% 02-FEB-2015 SER 7 MTN |
| 3MO SUBORDINATED NOTES TRUST | VAR RT 26-SEPT-2022 |
| BANK OF MONTREAL | VAR RATE 22-APR-2020 SER C |
| BANK OF MONTREAL | VAR RT 21-APR-2021 MTN |
| BANK OF MONTREAL | VAR RT 21-JUN-2017 MTN |
| BANK OF NOVA SCOTIA | VAR RT 27-MAR-2018 |
| BANK OF NOVA SCOTIA | VAR RT 03-OCT-2018 SUB NT |
| BANK OF NOVA SCOTIA | 4.94% 15-APR-2019 |
| CI INVESTMENTS INC | VAR RT 14-DEC-2016 |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 06-JUN-2018 MTN |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 30-APR-2020 |
| CANADIAN IMPERIAL BANK OF COMM | VAR RT 02-NOV-2020 |
| CAPITAL DESJARDINS INC | VAR RT 23-NOV-2020 SER H SR NT |
| RBC SUBORDINATED NOTES TRUST | VAR RT 30-APR-2017 SER A |
| ROYAL BANK OF CANADA | VAR RT 02-NOV-2020 SUB NT |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 01-NOV-2017 |
| SUN LIFE FINANCIAL INC | VAR RT 23-NOV-2035 SER A |
| TORONTO DOMINION BANK | VAR RT 01-NOV-2017 MTN |
| TORONTO DOMINION BANK | VAR RT 02-NOV-2020 MTN |
| ANHEUSER-BUSCH INBEV WORLDWIDE | 3.650% 15-JAN-2016 |
| BEAR STEARNS COMPANIES INC | 4.350% 20-JUL-2012 |
| MERRILL LYNCH & CO INC | 4.50% 01/30/2012 |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| MOLSON COORS INTERNATIONAL LP | 3.950% 06-OCT-2017 SER A REG S |
| BANK OF AMERICA CORP | VAR RT 01-JUN-2016 |

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
December 31, 2010

Security:Coupon / Maturity Date:

| | |
|--------------------------------|------------------------------|
| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| GOVERNMENT OF CANADA | 8.000% 01-JUN-2027 SER VW17 |
| GOVERNMENT OF CANADA | 5.000% 01-JUN-2037 SER XW98 |
| GOVERNMENT OF CANADA | 3.500% 01-JUN-2020 SER YZ11 |
| CANADA HOUSING TRUST NO.1 | 4.100% 15-DEC-2018 SER 23 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| CANADA HOUSING TRUST NO.1 | 3.150% 15-JUN-2015 |
| HOSPITAL FOR SICK CHILDREN | 2.450% 15-DEC-2015 |
| NHA MBS EQUITABLE TRUST CO | 5.217% 16-DEC-2049 SER A |
| NHA MBS PEOPLES TRUST COMPANY | 4.350% 01-JAN-2018 #96503636 |
| ONTARIO HYDRO | 4.200% 01-OCT-2019 #96505011 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| PROV OF ONTARIO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.200% 02-JUN-2020 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 5.850% 08-MAR-2033 |
| PROV OF ONTARIO | 4.700% 02-JUN-2037 |
| PROV OF ONTARIO | 4.600% 02-JUN-2039 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2019 MTN |
| SOUTH COAST BC TRANS AUTH | 3.800% 02-NOV-2020 |
| TRANSALTA CORPORATION | 6.450% 29-MAY-2014 MTN |
| CARDS II TRUST | 3.096% 15-SEP-2015 |
| PSP CAPITAL INC | 2.940% 03-DEC-2015 SER 2 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| AMERICAN EXPRESS CDA CR CORP | 4.853% 03-OCT-2014 MTN |
| BANK OF MONTREAL | 5.050% 03-SEPT-2013 |
| BANK OF MONTREAL | 5.180% 10-JUN-2015 DEP NT |
| BANK OF MONTREAL | 3.103% 10-MAR-2016 |
| BANK OF MONTREAL | 3.490% 10-JUN-2016 DEP NT |
| BANK OF NOVA SCOTIA | 4.100% 08-JUN-2017 SR DEP NT |
| BELL ALIANT REGL COMM | 4.720% 26-SEPT-2011 MTN |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |
| BELL CANADA | 4.850% 30-JUN-2014 SER M-20 |
| BELL CANADA | 3.600% 02-DEC-2015 SER M-21 |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| CAISSE CENTRALE DESJARDINS | 3.788% 08-JUN-2015 |
| CAISSE CENTRALE DESJARDINS | 3.502% 05-OCT-2017 |
| GOVERNMENT OF CANADA | 4.000% 01-JUN-2017 SER YF56 |
| GOVERNMENT OF CANADA | 1.250% 01-JUN-2011 SER YT |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO. 1 | 3.550% 15-SEPT-2013 SER 22 |
| CANADA HOUSING TRUST NO.1 | 2.950% 15-MAR-2015 SER 33 |
| CANADA HOUSING TRUST NO 1 | 2.450% 15-DEC-2015 |

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
December 31, 2010

Security:

CANADIAN IMPERIAL BK OF COMM
CANADIAN CREDIT CARD TRUST
CARDS II TRUST
CITIGROUP FINANCE CANADA INC
JOHN DEERE CREDIT INC
JOHN DEERE CREDIT INC
ENBRIDGE PIPELINES INC
407 INTERNATIONAL INC
GOLDEN CREDIT CARD TRUST
GOLDEN CREDIT CARD TRUST
GREATER TORONTO AIRPORT AUTH
GREATER TORONTO AIRPORT AUTH
HSBC BANK CANADA
HSBC BANK CANADA
MANITOBA TELECOM SERVICES INC
MASTER CREDIT CARD TRUST
NHA MBS TORONTO DOMINION BK
NHA MBS TORONTO DOMINION BANK
NHA MBS TORONTO DOMINION BK
NHA MBS ROYAL BANK OF CANADA
NATIONAL BANK OF CANADA
NOVA SCOTIA POWER INC
PROV OF ONTARIO
PROV OF ONTARIO
PSP CAPITAL INC
PLENARY HEALTH HAMILTON LP
ROGERS COMMUNICATIONS INC
ROYAL BANK OF CANADA
TELUS CORPORATION
TERANET HOLDINGS LP
TIM HORTONS INC
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
CI INVESTMENTS INC
CANADIAN IMPERIAL BK OF COMM
CANADIAN IMPERIAL BK OF COMM
CANADIAN IMPERIAL BANK OF COMM
CAPITAL DESJARDINS INC
RBC SUBORDINATED NOTES TRUST
ROYAL BANK OF CANADA
ROYAL BANK OF CANADA
TORONTO DOMINION BANK
TORONTO DOMINION BANK
ANHEUSER-BUSCH INBEV WORLDWIDE
BEAR STEARNS COMPANIES INC
MERRILL LYNCH & CO INC
MORGAN STANLEY
MOLSON COORS INTERNATIONAL LP
BANK OF AMERICA CORP

Coupon / Maturity Date:

3.950% 14-JUL-2017 REG DEP NT
5.365% 25-MAR-2013
3.048% 15-MAY-2013
5.500% 21-MAY-2013 MTN
4.800% 20-APR-2012 MTN
3.900% 29-JUL-2013 MTN
2.930% 08-SEP-2015 MTN
3.880% 16-JUN-2015
5.421% 15-APR-2013 SER 2008-2
3.824% 15-MAY-2015 SER 2010-1
6.250% 13-DEC-2012
4.700% 15-FEB-2016 MTN 05-3
3.860% 21-MAY-2015
3.558% 04-OCT-2017
5.050% 11-MAY-2012 MTN SER 7
5.297% 21-AUG-2012 MTN
2.250% 01-JAN-2015 #99009888
1.950% 01-SEP-2015 #97558902
2.500% 01-JUN-2015 #97555494
2.170% 01-SEP-2015 #97558746
4.030% 26-MAY-2015 MTN
5.750% 01-OCT-2013
5.000% 08-MAR-2014 SER DMTN93
4.500% 08-MAR-2015
4.570% 09-DEC-2013 SER 1
3.157% 13-MAR-2015
5.800% 26-MAY-2016
3.660% 25-JAN-2017 SR DEP NT
4.950% 15-MAY-2014 SER CF
3.531% 16-DEC-2015
4.200% 01-JUN-2017
VAR RT 21-JUN-2017 MTN
VAR RT 27-MAR-2018
VAR RT 03-OCT-2018 SUB NT
4.94% 15-APR-2019
VAR RT 14-DEC-2016
VAR RT 06-JUN-2018 MTN
VAR RT 30-APR-2020
VAR RT 02-NOV-2020
VAR RT 23-NOV-2020 SER H SR NT
VAR RT 30-APR-2017 SER A
VAR RT 02-NOV-2020 SUB NT
VAR RT 06-JUN-2018 MTN
VAR RT 01-NOV-2017 MTN
VAR RT 02-NOV-2020 MTN
3.650% 15-JAN-2016
4.350% 20-JUL-2012
4.50% 01/30/2012
4.500% 23-FEB-2012 MTN SER F
3.950% 06-OCT-2017 SER A REG S
VAR RT 01-JUN-2016

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
September 30, 2010

Security:

CBC MONETIZATION TRUST
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
CANADA HOUSING TRUST NO.1
CANADA HOUSING TRUST NO.1
CANADA HOUSING TRUST NO.1
CANADA HOUSING TRUST NO.1
CANADA HOUSING TRUST NO.1
HOSPITAL FOR SICK CHILDREN
NHA MBS EQUITABLE TRUST CO
NHA MBS PEOPLES TRUST COMPANY
ONTARIO HYDRO
ONTARIO HYDRO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PSP CAPITAL INC
PROV OF QUEBEC
PROV OF QUEBEC
PROV OF QUEBEC

Coupon / Maturity Date:

4.688% 15-MAY-2027
8.000% 01-JUN-2027 SER VW17
5.000% 01-JUN-2037 SER XW98
4.000% 01-JUN-2017 SER YF56
3.750% 01-JUN-2019 SER YR94
3.000% 01-JUN-2014
4.100% 15-DEC-2018 SER 23
2.750% 15-SEPT-2014 SER 29
3.750% 15-MAR-2020 SER 30
2.750% 15-DEC-2014 SER 32 NT
3.150% 15-JUN-2015
5.217% 16-DEC-2049 SER A
4.350% 01-JAN-2018 #96503636
4.200% 01-OCT-2019 #96505011
8.500% 26-MAY-2025
9.000% 26-MAY-2025
4.200% 02-JUN-2020
4.400% 02-JUN-2019
8.100% 08-SEP-2023
8.500% 02-DEC-2025
8.000% 02-JUN-2026
7.600% 02-JUN-2027
6.500% 08-MAR-2029
5.850% 08-MAR-2033
4.600% 02-JUN-2039
4.570% 09-DEC-2013 SER 1
6.000% 01-OCT-2029
6.250% 01-JUN-2032
4.500% 01-DEC-2019 MTN

GREATER TORONTO AIRPORT AUTH
TRANSALTA CORPORATION
YPG HOLDINGS INC
CANADIAN IMPERIAL BK OF COMM
CARDS II TRUST
CAISSE CENTRALE DESJARDINS
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BELL ALIANT REGL COMM
BELL ALIANT REGL COMM LP
BELL CANADA
BROOKFIELD ASSET MGMT INC
CI FINANCIAL CORP
CAISSE CENTRALE DESJARDINS
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
GOVERNMENT OF CANADA
CANADA HOUSING TRUST NO.1

5.890% 06-DEC-2013 MTN
6.450% 29-MAY-2014 MTN
7.300% 02-FEB-2015 SER 7 MTN
3.950% 14-JUL-2017 REG DEP NT
3.096% 15-SEP-2015
3.502% 05-OCT-2017
5.050% 03-SEPT-2013
3.930% 27-APR-2015
5.180% 10-JUN-2015 DEP NT
3.103% 10-MAR-2016
4.100% 08-JUN-2017 SR DEP NT
4.720% 26-SEPT-2011 MTN
6.290% 17-FEB-2015 MTN
4.850% 30-JUN-2014 SER M-20
8.950% 02-JUN-2014
3.300% 17-DEC-2012
3.788% 08-JUN-2015
4.000% 01-JUN-2016 SER YB43
4.000% 01-JUN-2017 SER YF56
2.750% 01-DEC-2010 SER YP39
1.500% 01-JUN-2012 SER ZE72
3.000% 01-DEC-2015 SER ZF48
3.150% 15-JUN-2015

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
September 30, 2010

Security:

CANADIAN CREDIT CARD TRUST
CARDS II TRUST
CITIGROUP FINANCE CANADA INC
CITIGROUP FINANCE CANADA INC
JOHN DEERE CREDIT INC
JOHN DEERE CREDIT INC
ENBRIDGE PIPELINES INC
407 INTERNATIONAL INC
GOLDEN CREDIT CARD TRUST
GOLDEN CREDIT CARD TRUST
GREATER TORONTO AIRPORT AUTH
GREATER TORONTO AIRPORT AUTH
HSBC BANK CANADA
HSBC BANK CANADA
MANITOBA TELECOM SERVICES INC
MASTER CREDIT CARD TRUST
N-46 A-B NOTES ISSUER INC
NHA MBS TORONTO DOMINION BK
NHA MBS TORONTO DOMINION BK
NATIONAL BANK OF CANADA
NOVA SCOTIA POWER INC
PROV OF ONTARIO
PROV OF ONTARIO
PROV OF ONTARIO
PSP CAPITAL INC
ROGERS COMMUNICATIONS INC
TELUS CORPORATION
TIM HORTONS INC
TORONTO HYDRO CORP
BANK OF MONTREAL
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
BANK OF NOVA SCOTIA
CANADIAN IMPERIAL BK OF COMM
CANADIAN IMPERIAL BK OF COMM
RBC SUBORDINATED NOTES TRUST
ROYAL BANK OF CANADA
SCOTIABANK SUBORDINATED NTS TR
TORONTO DOMINION BANK
BEAR STEARNS COMPANIES INC
MERRILL LYNCH & CO INC
MORGAN STANLEY
MOLSON COORS INTERNATIONAL LP
BANK OF AMERICA CORP
MORGAN STANLEY

Coupon / Maturity Date:

5.365% 25-MAR-2013
3.048% 15-MAY-2013
5.130% 25-OCT-2010 MTN
5.500% 21-MAY-2013 MTN
4.800% 20-APR-2012 MTN
3.900% 29-JUL-2013 MTN
2.930% 08-SEP-2015 MTN
3.880% 16-JUN-2015
5.421% 15-APR-2013 SER 2008-2
3.824% 15-MAY-2015 SER 2010-1
6.250% 13-DEC-2012
4.700% 15-FEB-2016 MTN 05-3
3.860% 21-MAY-2015
3.558% 04-OCT-2017
5.050% 11-MAY-2012 MTN SER 7
5.297% 21-AUG-2012 MTN
4.243% 15-JUL-2011 CL A
2.250% 01-JAN-2015 #99009888
2.500% 01-JUN-2015 #97555494
4.030% 26-MAY-2015 MTN
5.750% 01-OCT-2013
5.000% 08-MAR-2014 SER DMTN93
4.500% 08-MAR-2015
4.400% 08-MAR-2016
4.570% 09-DEC-2013 SER 1
5.800% 26-MAY-2016
4.950% 15-MAY-2014 SER CF
4.200% 01-JUN-2017
6.110% 06-MAY-2013 SR UNSECD
VAR RT 21-JUN-2017 MTN
VAR RT 27-MAR-2018
VAR RT 03-OCT-2018 SUB NT
4.94% 15-APR-2019
VAR RT 06-JUN-2018 MTN
VAR RT 30-APR-2020
VAR RT 30-APR-2017 SER A
VAR RT 06-JUN-2018 MTN
VAR RT 01-NOV-2017
VAR RT 01-NOV-2017 MTN
4.350% 20-JUL-2012
4.50% 01/30/2012
4.500% 23-FEB-2012 MTN SER F
3.950% 06-OCT-2017 SER A REG S
VAR RT 01-JUN-2016
VAR RT 23-FEB-2012 SER F MTN

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
June 30, 2010

Security:**Coupon / Maturity Date:**

| | |
|--------------------------------|------------------------------|
| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| GOVERNMENT OF CANADA | 8.000% 01-JUN-2027 SER VW17 |
| GOVERNMENT OF CANADA | 5.000% 01-JUN-2037 SER XW98 |
| CANADA HOUSING TRUST NO.1 | 4.100% 15-DEC-2018 SER 23 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-SEPT-2014 SER 29 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-DEC-2014 SER 32 NT |
| CANADA HOUSING TRUST NO.1 | 2.950% 15-MAR-2015 SER 33 |
| HOSPITAL FOR SICK CHILDREN | 5.217% 16-DEC-2049 SER A |
| NHA MBS EQUITABLE TRUST CO | 4.350% 01-JAN-2018 #96503636 |
| NHA MBS PEOPLES TRUST COMPANY | 4.200% 01-OCT-2019 #96505011 |
| NHA MBS MACQUARIE FINL LTD | 2.900% 01-JAN-2015 #97549810 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.200% 02-JUN-2020 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 5.850% 08-MAR-2033 |
| PROV OF ONTARIO | 4.600% 02-JUN-2039 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2017 SER B088 |
| GREATER TORONTO AIRPORTS AUTH | 6.250% 13-DEC-2012 SER 02-2 |
| BANK OF MONTREAL | 5.180% 10-JUN-2015 DEP NT |
| BANK OF NOVA SCOTIA | 6.000% 03-OCT-2018 SUB NT |
| GREATER TORONTO AIRPORT AUTH | 5.890% 06-DEC-2013 MTN |
| LOBLAW COMPANIES LTD | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| TRANSALTA CORPORATION | 6.450% 29-MAY-2014 MTN |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| YPG HOLDINGS INC | 7.300% 02-FEB-2015 SER 7 MTN |
| PROV OF ONTARIO | 3.250% 08-SEPT-2014 |
| BANK OF MONTREAL | 3.930% 27-APR-2015 |
| BANK OF NOVA SCOTIA | 4.100% 08-JUN-2017 SR DEP NT |
| 407 INTERNATIONAL INC | 3.880% 16-JUN-2015 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| AMERICAN EXPRESS CDA CR CORP | 4.853% 03-OCT-2014 MTN |
| BANK OF MONTREAL | 5.050% 03-SEPT-2013 |
| BELL ALIANT REGL COMM | 4.720% 26-SEPT-2011 MTN |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |
| BELL CANADA | 4.850% 30-JUN-2014 SER M-20 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| CAISSE CENTRALE DESJARDINS | 3.788% 08-JUN-2015 |
| GOVERNMENT OF CANADA | 4.000% 01-SEPT-2010 SER XY54 |
| GOVERNMENT OF CANADA | 2.500% 01-JUN-2015 SER ZC17 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO.1 | 2.950% 15-MAR-2015 SER 33 |

The Royal Institution for the Advancement of Learning/McGill University
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|---|-------------------------------|
| CANADIAN CREDIT CARD TRUST CARDS II TRUST | 5.365% 25-MAR-2013 |
| CITIGROUP FINANCE CANADA INC | 3.048% 15-MAY-2013 |
| CITIGROUP FINANCE CANADA INC | 5.130% 25-OCT-2010 MTN |
| JOHN DEERE CREDIT INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| GOLDEN CREDIT CARD TRUST | 3.900% 29-JUL-2013 MTN |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| GREATER TORONTO AIRPORT AUTH | 3.824% 15-MAY-2015 SER 2010-1 |
| HSBC BANK CANADA | 4.700% 15-FEB-2016 MTN 05-3 |
| HSBC FINANCIAL CORPORATION LTD | 3.860% 21-MAY-2015 |
| HSBC FINANCIAL CORP LTD | 4.800% 13-APR-2011 MTN |
| MASTER CREDIT CARD TRUST | 4.350% 06-OCT-2011 MTN |
| N-46 A-B NOTES ISSUER INC | 5.297% 21-AUG-2012 MTN |
| NHA MBS TORONTO DOMINION BK | 4.243% 15-JUL-2011 CL A |
| NHA MBS MACQUARIE FINL LTD | 2.250% 01-JAN-2015 #99009888 |
| NATIONAL BANK OF CANADA | 2.900% 01-JAN-2015 #97549810 |
| NOVA SCOTIA POWER INC | 4.030% 26-MAY-2015 MTN |
| PROV OF ONTARIO | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 4.750% 02-JUN-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| PROV OF ONTARIO | 4.500% 08-MAR-2015 |
| PSP CAPITAL INC | 4.400% 08-MAR-2016 |
| ROGERS COMMUNICATIONS INC | 4.570% 09-DEC-2013 SER 1 |
| ROYAL BANK OF CANADA | 5.800% 26-MAY-2016 |
| SCHLUMBERGER CANADA LTD | 5.060% 17-JUL-2013 |
| TELUS CORPORATION | 5.140% 12-JUL-2010 |
| TIM HORTONS INC | 4.950% 15-MAY-2014 SER CF |
| TORONTO HYDRO CORP | 4.200% 01-JUN-2017 |
| TORONTO DOMINION BANK | 6.110% 06-MAY-2013 SR UNSECD |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 01-NOV-2017 MTN |
| BANK OF MONTREAL | VAR RT 30-APR-2020 |
| BANK OF NOVA SCOTIA | VAR RT 21-JUN-2017 MTN |
| BANK OF NOVA SCOTIA | VAR RT 27-MAR-2018 |
| CANADIAN IMPERIAL BK OF COMM | 4.94% 15-APR-2019 |
| RBC SUBORDINATED NOTES TRUST | VAR RT 06-JUN-2018 MTN |
| ROYAL BANK OF CANADA | VAR RT 30-APR-2017 SER A |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 06-JUN-2018 MTN |
| SUN LIFE FINANCIAL INC | VAR RT 01-NOV-2017 |
| SUN LIFE FINANCIAL INC | VAR RT 23-NOV-2035 SER A |
| TORONTO-DOMINION BANK | VAR RT 31-MAR-2019 SER 2009-1 |
| BEAR STEARNS COMPANIES INC | VAR RT 3-JUN-2018 MTN |
| MERRILL LYNCH & CO INC | 4.350% 20-JUL-2012 |
| MORGAN STANLEY | 4.50% 01/30/2012 |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| JP MORGAN CHASE & CO | NOW CUSIP NCB4TQVV9 |
| BANK OF AMERICA CORP | VAR RT 08-SEPT-2015 |
| | VAR RT 01-JUN-2016 |

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| CBC MONETIZATION TRUST | 4.688% 15-MAY-2027 |
| GOVERNMENT OF CANADA | 8.000% 01-JUN-2023 SER A55 |
| GOVERNMENT OF CANADA | 8.000% 01-JUN-2027 SER VW17 |
| GOVERNMENT OF CANADA | 3.750% 01-JUN-2019 SER YR94 |
| GOVERNMENT OF CANADA | 2.500% 01-JUN-2015 SER ZC17 |
| CANADA HOUSING TRUST NO.1 | 4.100% 15-DEC-2018 SER 23 |
| CANADA HOUSING TRUST NO 1 | 3.150% 15-JUN-2014 SER 28 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-SEPT-2014 SER 29 |
| CANADA HOUSING TRUST NO.1 | 3.750% 15-MAR-2020 SER 30 |
| CANADA HOUSING TRUST NO.1 | 2.750% 15-DEC-2014 SER 32 NT |
| HOSPITAL FOR SICK CHILDREN | 5.217% 16-DEC-2049 SER A |
| NHA MBS EQUITABLE TRUST CO | 4.350% 01-JAN-2018 #96503636 |
| NHA MBS PEOPLES TRUST COMPANY | 4.200% 01-OCT-2019 #96505011 |
| NHA MBS MACQUARIE FINL LTD | 2.900% 01-JAN-2015 #97549810 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 4.400% 02-JUN-2019 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 4.300% 08-MAR-2017 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 4.500% 01-DEC-2017 SER B088 |
| GREATER TORONTO AIRPORTS AUTH | 6.250% 13-DEC-2012 SER 02-2 |
| BANK OF NOVA SCOTIA | 6.000% 03-OCT-2018 SUB NT |
| GREATER TORONTO AIRPORT AUTH | 5.890% 06-DEC-2013 MTN |
| LOBLAW COMPANIES LTD | 4.850% 08-MAY-2014 MTN |
| MANITOBA TELECOM SERVICES INC | 5.050% 11-MAY-2012 MTN SER 7 |
| TRANSALTA CORPORATION | 6.450% 29-MAY-2014 MTN |
| BROOKFIELD ASSET MGMT INC | 8.950% 02-JUN-2014 |
| YPG HOLDINGS INC | 7.300% 02-FEB-2015 SER 7 MTN |
| PROV OF ONTARIO | 3.250% 08-SEPT-2014 |
| CITIGROUP FINANCE CANADA INC | 4.350% 08-MAR-2013 MTN |
| CANADA HOUSING TRUST NO.1 | 2.950% 15-MAR-2015 SER 33 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| BELL ALIANT REGL COMM LP | 6.290% 17-FEB-2015 MTN |
| BELL CANADA | 4.850% 30-JUN-2014 SER M-20 |
| CI FINANCIAL CORP | 3.300% 17-DEC-2012 |
| GOVERNMENT OF CANADA | 3.500% 01-JUN-2013 SER YN80 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO.1 | 3.950% 15-JUN-2013 SER 21 |
| CANADA HOUSING TRUST NO. 1 | 3.550% 15-SEPT-2013 SER 22 |
| CANADA HOUSING TRUST NO 1 | 3.150% 15-JUN-2014 SER 28 |

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|--------------------------------|-------------------------------|
| CANADA HOUSING TRUST NO.1 | 2.750% 15-SEPT-2014 SER 29 |
| CANADIAN IMPERIAL BK OF COMM | 5.000% 10-SEPT-2012 DEP NT |
| CITIGROUP FINANCE CANADA INC | 5.130% 25-OCT-2010 MTN |
| CITIGROUP FINANCE CANADA INC | 5.500% 21-MAY-2013 MTN |
| JOHN DEERE CREDIT INC | 4.800% 20-APR-2012 MTN |
| JOHN DEERE CREDIT INC | 3.900% 29-JUL-2013 MTN |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 2008-2 |
| HSBC FINANCIAL CORPORATION LTD | 4.800% 13-APR-2011 MTN |
| HSBC FINANCIAL CORP LTD | 4.350% 06-OCT-2011 MTN |
| HUSKY ENERGY INC | 3.750% 12-MAR-2015 MTN |
| NHA MBS TORONTO DOMINION BK | 2.050% 01-AUG-2014 #97546790 |
| NHA MBS TORONTO DOMINION BK | 2.250% 01-JAN-2015 #99009888 |
| NHA MBS TORONTO DOMINION BANK | 2.300% 01-DEC-2014 #97549976 |
| NHA MBS MACQUARIE FINL LTD | 2.900% 01-JAN-2015 #97549810 |
| NHA MBS FIRST NATL FINL GP CRP | 3.000% 01-MAR-2015 #96505375 |
| NOVA SCOTIA POWER INC | 5.750% 01-OCT-2013 |
| PROV OF ONTARIO | 4.750% 02-JUN-2013 |
| PROV OF ONTARIO | 5.000% 08-MAR-2014 SER DMTN93 |
| PSP CAPITAL INC | 4.570% 09-DEC-2013 SER 1 |
| ROGERS COMMUNICATIONS INC | 5.800% 26-MAY-2016 |
| ROYAL BANK OF CANADA | 5.200% 15-AUG-2012 |
| ROYAL BANK OF CANADA | 5.060% 17-JUL-2013 |
| SCHLUMBERGER CANADA LTD | 5.140% 12-JUL-2010 |
| TELUS CORPORATION | 4.950% 15-MAY-2014 SER CF |
| TORONTO HYDRO CORP | 6.110% 06-MAY-2013 SR UNSECD |
| BANK OF NOVA SCOTIA | 4.94% 15-APR-2019 |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 06-JUN-2018 MTN |
| HSBC FINANCIAL CORPORATION LTD | VAR RT 03-MAY-2012 MTN |
| MERRILL LYNCH FINANCIAL ASSETS | VAR RT 12-MAR-2014 04-CDA A-2 |
| RBC SUBORDINATED NOTES TRUST | VAR RT 30-APR-2017 SER A |
| ROYAL BANK OF CANADA | VAR RT 06-JUN-2018 MTN |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 01-NOV-2017 |
| SUN LIFE FINANCIAL INC | VAR RT 23-NOV-2035 SER A |
| SUN LIFE FINANCIAL INC | VAR RT 31-MAR-2019 SER 2009-1 |
| TORONTO-DOMINION BANK | VAR RT 3-JUN-2018 MTN |
| BEAR STEARNS COMPANIES INC | NOW CUSIP NCB0FXS66 |
| MERRILL LYNCH & CO INC | 4.50% 01/30/2012 |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| MORGAN STANLEY | NOW CUSIP NCB4TQVV9 |
| JP MORGAN CHASE & CO | VAR RT 08-SEPT-2015 |
| BANK OF AMERICA CORP | VAR RT 01-JUN-2016 |

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| <u>Security Description</u> | <u>Maturity Date</u> | <u>Coupon Rate</u> |
|--------------------------------|----------------------|--------------------|
| ALTALINK INVESTMENT LP | 11/21/2012 | 5.02 |
| AMERICAN EXP CANADA CREDIT CRP | 4/2/2013 | 5.90 |
| BANK OF MONTREAL | 9/3/2013 | 5.05 |
| BANK OF MONTREAL | 6/21/2017 | 5.20 |
| BANK OF NOVA SCOTIA | 3/27/2018 | 4.99 |
| BANK OF NOVA SCOTIA | 4/15/2019 | 4.94 |
| BANK OF NOVA SCOTIA | 11/18/2014 | 3.35 |
| BEAR STEARNS COMPANIES INC | 7/20/2012 | 4.35 |
| BELL ALIANT REGL COMM | 9/26/2011 | 4.72 |
| BELL ALIANT REGL COMM LP | 2/17/2015 | 6.29 |
| BELL CANADA | 6/30/2014 | 4.85 |
| BROOKFIELD ASSET MGMT INC | 6/2/2014 | 8.95 |
| BROOKFIELD RENEWABLE POWER INC | 12/16/2009 | 4.65 |
| CANADA HOUSING TRUST NO 1 | 6/15/2014 | 3.15 |
| CANADA HOUSING TRUST NO 1 | 6/15/2012 | 4.80 |
| CANADA HOUSING TRUST NO 1 | 12/15/2012 | 4.55 |
| CANADA HOUSING TRUST NO.1 | 12/15/2018 | 4.10 |
| CANADA HOUSING TRUST NO.1 | 9/15/2014 | 2.75 |
| CANADIAN IMPERIAL BK OF COMM | 9/10/2012 | 5.00 |
| CANADIAN IMPERIAL BK OF COMM | 6/6/2018 | 5.15 |
| CITIGROUP FINANCE CANADA INC | 10/25/2010 | 5.13 |
| CITIGROUP FINANCE CANADA INC | 5/21/2013 | 5.50 |
| EMERA INC | 10/20/2014 | 4.10 |
| GOLDEN CREDIT CARD TRUST | 4/15/2013 | 5.42 |
| GOVERNMENT OF CANADA | 6/1/2023 | 8.00 |
| GOVERNMENT OF CANADA | 6/1/2027 | 8.00 |
| GOVERNMENT OF CANADA | 6/1/2019 | 3.75 |
| GOVERNMENT OF CANADA | 12/1/2014 | 2.00 |
| GREATER TORONTO AIRPORT AUTH | 12/6/2013 | 5.89 |
| GREATER TORONTO AIRPORTS AUTH | 12/13/2012 | 6.25 |
| HSBC FINANCIAL CORP LTD | 10/6/2011 | 4.35 |
| HSBC FINANCIAL CORPORATION LTD | 4/13/2011 | 4.80 |

MUPP - Publicly Traded Fixed Income Holdings as at November 30, 2009

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|--------------------------------|------------|------|
| HSBC FINANCIAL CORPORATION LTD | 5/3/2012 | 0.64 |
| HYDRO ONE INC | 11/12/2013 | 5.00 |
| JOHN DEERE CREDIT INC | 4/20/2012 | 4.80 |
| JOHN DEERE CREDIT INC | 7/29/2013 | 3.90 |
| JP MORGAN CHASE & CO | 9/8/2015 | 3.88 |
| LOBLAW COMPANIES LTD | 5/8/2014 | 4.85 |
| MANITOBA TELECOM SERVICES INC | 5/11/2012 | 5.05 |
| MASTER CREDIT CARD TRUST | 8/21/2012 | 5.30 |
| MERRILL LYNCH & CO INC | 1/30/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 0.65 |
| N-46 A-B NOTES ISSUER INC | 7/15/2011 | 4.24 |
| NHA MBS BK MONTREAL | 12/1/2012 | 3.85 |
| NHA MBS TORONTO DOMINION BANK | 8/1/2014 | 2.05 |
| ONTARIO HYDRO | 5/26/2025 | 8.50 |
| ONTARIO HYDRO | 5/26/2025 | 9.00 |
| PROV OF ONTARIO | 6/2/2019 | 4.40 |
| PROV OF ONTARIO | 9/8/2023 | 8.10 |
| PROV OF ONTARIO | 12/2/2025 | 8.50 |
| PROV OF ONTARIO | 6/2/2026 | 8.00 |
| PROV OF ONTARIO | 6/2/2027 | 7.60 |
| PROV OF ONTARIO | 3/8/2033 | 5.85 |
| PROV OF ONTARIO | 3/8/2017 | 4.30 |
| PROV OF ONTARIO | 6/2/2013 | 4.75 |
| PROV OF ONTARIO | 3/8/2014 | 5.00 |
| PROV OF ONTARIO | 9/8/2014 | 3.25 |
| PROV OF QUEBEC | 12/1/2017 | 4.50 |
| PROV OF QUEBEC | 10/1/2029 | 6.00 |
| PROV OF QUEBEC | 6/1/2032 | 6.25 |
| PSP CAPITAL INC | 12/9/2013 | 4.57 |
| RBC SUBORDINATED NOTES TRUST | 4/30/2017 | 4.58 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.20 |
| ROYAL BANK OF CANADA | 6/6/2018 | 5.00 |
| ROYAL BANK OF CANADA | 7/17/2013 | 5.06 |
| SCHLUMBERGER CANADA LTD | 7/12/2010 | 5.14 |
| SCOTIABANK SUBORDINATED NTS TR | 11/1/2017 | 5.25 |
| SUN LIFE FINANCIAL INC | 3/31/2019 | 7.90 |

MUPP - Publicly Traded Fixed Income Holdings as at November 30, 2009

| | | |
|--------------------------------|------------|------|
| TD CAPITAL TRUST | 12/31/2009 | 7.60 |
| TELUS CORPORATION | 5/15/2014 | 4.95 |
| TORONTO DOMINION BANK | 11/1/2017 | 5.38 |
| TORONTO-DOMINION BANK | 6/3/2018 | 5.69 |
| TRANSALTA CORPORATION | 5/29/2014 | 6.45 |
| TRANSCANADA PIPELINES LIMITED | 2/14/2014 | 5.05 |
| WELLS FARGO FINANCIAL CDA CORP | 2/28/2011 | 4.45 |
| WELLS FARGO FINCL CDA CORP | 9/13/2012 | 5.20 |
| YPG HOLDINGS INC | 2/2/2015 | 7.30 |

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|--------------------------------|----------------------|--------------------|
| GOVERNMENT OF CANADA | 6/1/2023 | 8.00 |
| GOVERNMENT OF CANADA | 6/1/2027 | 8.00 |
| GOVERNMENT OF CANADA | 6/1/2041 | 4.00 |
| GOVERNMENT OF CANADA | 6/1/2014 | 3.00 |
| CANADA HOUSING TRUST NO 1 | 12/15/2018 | 4.10 |
| CANADA HOUSING TRUST NO 1 | 6/15/2014 | 3.15 |
| ONTARIO HYDRO | 5/26/2025 | 8.50 |
| ONTARIO HYDRO | 5/26/2025 | 9.00 |
| PROV OF ONTARIO | 9/8/2023 | 8.10 |
| PROV OF ONTARIO | 12/2/2025 | 8.50 |
| PROV OF ONTARIO | 6/2/2026 | 8.00 |
| PROV OF ONTARIO | 6/2/2027 | 7.60 |
| PROV OF ONTARIO | 3/8/2033 | 5.85 |
| PROV OF ONTARIO | 3/8/2017 | 4.30 |
| PSP CAPITAL INC | 12/9/2013 | 4.57 |
| PROV OF QUEBEC | 12/1/2017 | 4.50 |
| PROV OF QUEBEC | 10/1/2029 | 6.00 |
| PROV OF QUEBEC | 6/1/2032 | 6.25 |
| ALTALINK INVESTMENT LP | 11/21/2012 | 5.02 |
| AMERICAN EXP CANADA CREDIT CRP | 4/2/2013 | 5.90 |
| BANK OF MONTREAL | 9/3/2013 | 5.05 |
| BANK OF MONTREAL | 6/21/2017 | 5.20 |
| BANK OF NOVA SCOTIA | 3/27/2018 | 4.99 |
| BANK OF NOVA SCOTIA | 4/15/2019 | 4.94 |
| BEAR STEARNS COMPANIES INC | 7/20/2012 | 4.35 |
| BELL ALIANT REGL COMM | 9/26/2011 | 4.72 |
| BELL ALIANT REGL COMM LP | 2/17/2015 | 6.29 |
| BELL CANADA | 6/30/2014 | 4.85 |
| BROOKFIELD ASSET MGMT INC | 6/2/2014 | 8.95 |
| BROOKFIELD RENEWABLE POWER INC | 12/16/2009 | 4.65 |
| GOVERNMENT OF CANADA | 12/1/2014 | 2.00 |
| GOVERNMENT OF CANADA | 9/1/2012 | 2.00 |

Publicly Traded Fixed Income Holdings as at September 30, 2009

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|--------------------------------|------------|------|
| CANADA HOUSING TRUST NO 1 | 6/15/2012 | 4.80 |
| CANADA HOUSING TRUST NO.1 | 6/15/2013 | 3.95 |
| CANADIAN IMPERIAL BK OF COMM | 9/10/2012 | 5.00 |
| CANADIAN IMPERIAL BK OF COMM | 6/6/2018 | 5.15 |
| CITIGROUP FINANCE CANADA INC | 10/25/2010 | 5.13 |
| CITIGROUP FINANCE CANADA INC | 5/21/2013 | 5.50 |
| JOHN DEERE CREDIT INC | 4/20/2012 | 4.80 |
| JOHN DEERE CREDIT INC | 7/29/2013 | 3.90 |
| GOLDEN CREDIT CARD TRUST | 4/15/2013 | 5.42 |
| GREATER TORONTO AIRPORTS AUTH | 12/13/2012 | 6.25 |
| GREATER TORONTO AIRPORT AUTH | 12/6/2013 | 5.89 |
| HSBC BANK CANADA | 10/12/2010 | 5.31 |
| HSBC FINANCIAL CORPORATION LTD | 4/13/2011 | 4.80 |
| HSBC FINANCIAL CORP LTD | 10/6/2011 | 4.35 |
| HSBC FINANCIAL CORPORATION LTD | 5/3/2012 | 0.65 |
| HYDRO ONE INC | 11/12/2013 | 5.00 |
| JP MORGAN CHASE & CO | 9/8/2015 | 3.88 |
| LOBLAW COMPANIES LTD | 5/8/2014 | 4.85 |
| MANITOBA TELECOM SERVICES INC | 5/11/2012 | 5.05 |
| MASTER CREDIT CARD TRUST | 8/21/2012 | 5.30 |
| MERRILL LYNCH & CO INC | 1/30/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 0.65 |
| N-46 A-B NOTES ISSUER INC | 7/15/2011 | 4.24 |
| NHA MBS BK MONTREAL | 12/1/2012 | 3.85 |
| PROV OF ONTARIO | 6/2/2013 | 4.75 |
| PROV OF ONTARIO | 3/8/2014 | 5.00 |
| PROV OF ONTARIO | 3/8/2016 | 4.40 |
| RBC SUBORDINATED NOTES TRUST | 4/30/2017 | 4.58 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.20 |
| ROYAL BANK OF CANADA | 6/6/2018 | 5.00 |
| ROYAL BANK OF CANADA | 7/17/2013 | 5.06 |
| SCHLUMBERGER CANADA LTD | 7/12/2010 | 5.14 |
| SCOTIABANK SUBORDINATED NTS TR | 11/1/2017 | 5.25 |
| SUN LIFE FINANCIAL INC | 3/31/2019 | 7.90 |
| TD CAPITAL TRUST | 12/31/2009 | 7.60 |
| TELUS CORPORATION | 5/15/2014 | 4.95 |

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|--------------------------------|-----------|------|
| TORONTO DOMINION BANK | 11/1/2017 | 5.38 |
| TORONTO-DOMINION BANK | 6/3/2018 | 5.69 |
| TRANSALTA CORPORATION | 5/29/2014 | 6.45 |
| TRANSCANADA PIPELINES LIMITED | 2/14/2014 | 5.05 |
| WELLS FARGO FINANCIAL CDA CORP | 2/28/2011 | 4.45 |
| WELLS FARGO FINCL CDA CORP | 9/13/2012 | 5.20 |
| PROV OF BRITISH COLUMBIA | 1/9/2012 | 5.75 |
| GOVERNMENT OF CANADA | 6/1/2017 | 4.00 |
| PROV OF ONTARIO | 3/8/2018 | 4.20 |
| PROV OF QUEBEC | 12/1/2013 | 3.30 |
| ISRAEL ST DLR SVGS BD 7TH DEV | 5/1/2011 | 4.00 |

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| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2016 | 4.35 |
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2017 | 4.65 |
| ALTALINK INVESTMENT LP | 11/21/2012 | 5.02 |
| AMERICAN EXP CANADA CREDIT | 11/12/2010 | 4.30 |
| AMERICAN EXP CANADA CREDIT CRP | 4/2/2013 | 5.90 |
| BANK OF MONTREAL | 9/4/2012 | 5.04 |
| BANK OF MONTREAL | 6/21/2017 | 5.20 |
| BANK OF NOVA SCOTIA | 3/27/2018 | 4.99 |
| BANK OF NOVA SCOTIA | 4/15/2019 | 4.94 |
| BCE DEV CORP | 6/30/1998 | 8.00 |
| BEAR STEARNS COMPANIES INC | 7/20/2012 | 4.35 |
| BELL ALIANT REGL COMM | 9/26/2011 | 4.72 |
| BELL ALIANT REGL COMM LP | 2/17/2015 | 6.29 |
| BELL CANADA | 6/30/2014 | 4.85 |
| BROOKFIELD ASSET MGMT INC | 6/2/2014 | 8.95 |
| BROOKFIELD RENEWABLE POWER INC | 12/16/2009 | 4.65 |
| CANADA HOUSING TRUST NO 1 | 6/15/2012 | 4.80 |
| CANADA HOUSING TRUST NO 1 | 6/15/2014 | 3.15 |
| CANADA HOUSING TRUST NO.1 | 6/15/2013 | 3.95 |
| CANADIAN IMPERIAL BK OF ,COMM | 6/6/2018 | 5.15 |
| CANADIAN IMPERIAL BK OF COMM | 9/10/2012 | 5.00 |
| CITIGROUP FINANCE CANADA INC | 10/25/2010 | 5.13 |
| CITIGROUP FINANCE CANADA INC | 5/21/2013 | 5.50 |
| DARWIN REC TR SR DISC | 7/28/2009 | 0.00 |
| GOLDEN CREDIT CARD TRUST | 4/15/2013 | 5.42 |
| GOVERNMENT OF CANADA | 7/3/2009 | 0.00 |
| GOVERNMENT OF CANADA | 7/9/2009 | 0.00 |
| GOVERNMENT OF CANADA | 7/23/2009 | 0.00 |
| GOVERNMENT OF CANADA | 8/6/2009 | 0.00 |
| GOVERNMENT OF CANADA | 9/3/2009 | 0.00 |
| GOVERNMENT OF CANADA | 9/17/2009 | 0.00 |
| GOVERNMENT OF CANADA | 11/12/2009 | 0.00 |
| GOVERNMENT OF CANADA | 11/26/2009 | 0.00 |
| GOVERNMENT OF CANADA | 6/1/2013 | 3.50 |

RIAL Publicly Traded Fixed Income Holdings as at June 30, 2009

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| GOVERNMENT OF CANADA | 6/1/2014 | 3.00 |
| GOVERNMENT OF CANADA | 6/1/2015 | 4.50 |
| GOVERNMENT OF CANADA | 6/1/2017 | 4.00 |
| GOVERNMENT OF CANADA | 6/1/2027 | 8.00 |
| GOVERNMENT OF CANADA | 6/1/2029 | 5.75 |
| GOVERNMENT OF CANADA | 12/1/2031 | 4.00 |
| GOVERNMENT OF CANADA | 6/1/2037 | 5.00 |
| GOVERNMENT OF CANADA | 6/1/2041 | 4.00 |
| GREATER TORONTO AIRPORT AUTH | 12/6/2013 | 5.89 |
| GREATER TORONTO AIRPORTS AUTH | 12/13/2012 | 6.25 |
| HSBC BANK CANADA | 10/12/2010 | 5.31 |
| HSBC FINANCIAL CORP LTD | 10/6/2011 | 4.35 |
| HSBC FINANCIAL CORP LTD | 5/3/2012 | 0.66 |
| HSBC FINANCIAL CORPORATION LTD | 4/13/2011 | 4.80 |
| HYDRO ONE INC | 11/12/2013 | 5.00 |
| ISRAEL ST DLR SVGS BD 7TH DEV | 5/1/2011 | 4.00 |
| JOHN DEERE CREDIT INC | 4/20/2012 | 4.80 |
| JP MORGAN CHASE & CO | 9/8/2015 | 3.88 |
| LOBLAW COMPANIES LTD | 5/8/2014 | 4.85 |
| MANITOBA TELECOM SERVICES INC | 5/11/2012 | 5.05 |
| MANULIFE FINANCIAL CORP | 6/26/2015 | 5.16 |
| MASTER CREDIT CARD TRUST | 8/21/2012 | 5.30 |
| MERRILL LYNCH & CO INC | 1/30/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 0.65 |
| N-46 A-B NOTES ISSUER INC | 7/15/2011 | 4.24 |
| NHA MBS BANK OF MONTREAL | 7/1/2012 | 3.75 |
| NHA MBS BK MONTREAL | 12/1/2012 | 3.85 |
| ONTARIO HYDRO | 5/26/2025 | 8.50 |
| ONTARIO HYDRO | 5/26/2025 | 9.00 |
| ONTARIO PROV OF DISC | 8/4/2009 | 0.00 |
| ONTARIO PROV OF DISC | 9/2/2009 | 0.00 |
| PROV OF BRITISH COLUMBIA | 1/9/2012 | 5.75 |
| PROV OF ONTARIO | 3/8/2014 | 5.00 |
| PROV OF ONTARIO | 3/8/2016 | 4.40 |
| PROV OF ONTARIO | 3/8/2018 | 4.20 |
| PROV OF ONTARIO | 6/2/2019 | 4.40 |
| PROV OF ONTARIO | 9/8/2023 | 8.10 |

RIAL Publicly Traded Fixed Income Holdings as at June 30, 2009

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| PROV OF ONTARIO | 12/2/2025 | 8.50 |
| PROV OF ONTARIO | 6/2/2026 | 8.00 |
| PROV OF ONTARIO | 6/2/2027 | 7.60 |
| PROV OF ONTARIO | 3/8/2033 | 5.85 |
| PROV OF ONTARIO | 6/2/2035 | 5.60 |
| PROV OF QUEBEC | 12/1/2013 | 3.30 |
| PROV OF QUEBEC | 12/1/2015 | 5.00 |
| PROV OF QUEBEC | 12/1/2017 | 4.50 |
| PROV OF QUEBEC | 10/1/2029 | 6.00 |
| PROV OF QUEBEC | 6/1/2032 | 6.25 |
| PSP CAPITAL INC | 12/9/2013 | 4.57 |
| RBC SUBORDINATED NOTES TRUST | 4/30/2017 | 4.58 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.20 |
| ROYAL BANK OF CANADA | 7/17/2013 | 5.06 |
| ROYAL BANK OF CANADA | 6/6/2018 | 5.00 |
| SCHLUMBERGER CANADA LTD | 7/12/2010 | 5.14 |
| SCOTIABANK SUBORDINATED NTS TR | 11/1/2017 | 5.25 |
| SUN LIFE FINANCIAL INC | 3/31/2019 | 7.90 |
| TD CAPITAL TRUST | 12/31/2009 | 7.60 |
| TELUS CORP | 5/15/2014 | 4.95 |
| TORONTO DOMINION BANK | 11/19/2012 | 5.14 |
| TORONTO DOMINION BANK | 11/1/2017 | 5.38 |
| TORONTO-DOMINION BANK | 6/3/2018 | 5.69 |
| TRANSALTA CORPORATION | 5/29/2014 | 6.45 |
| TRANSCANADA PIPELINES LIMITED | 2/14/2014 | 5.05 |
| WELLS FARGO FINANCIAL CDA CORP | 2/28/2011 | 4.45 |
| WELLS FARGO FINCL CDA CORP | 9/13/2012 | 5.20 |

Appendix B

Publicly Traded Fixed Income Holdings as at March 31, 2009

The Royal Institution for the Advancement of Learning/McGill University
Publicly Traded Fixed Income Holdings
as at March 31, 2009

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| 407 INTERNATIONAL INC | 1/20/2014 | 5.0999 |
| 407 INTERNATIONAL INC | 1/25/2011 | 4.5000 |
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2017 | 4.6500 |
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2016 | 4.3499 |
| ALTALINK INVESTMENT LP | 11/21/2012 | 5.0190 |
| AMERICAN EXP CANADA CREDIT | 11/12/2010 | 4.3000 |
| AMERICAN EXP CANADA CREDIT CRP | 4/2/2013 | 5.9000 |
| BANK OF AMERICA CORP | 5/30/2017 | 5.1500 |
| BANK OF AMERICA CORP | 6/1/2016 | 4.8099 |
| BANK OF AMERICA CORP | 9/17/2014 | 5.4499 |
| BANK OF AMERICA CORP | 3/28/2023 | 6.1700 |
| BANK OF MONTREAL | 5/2/2019 | 6.0199 |
| BANK OF MONTREAL | 6/21/2017 | 5.1999 |
| BANK OF MONTREAL | 6/21/2017 | 5.2000 |
| BANK OF MONTREAL | 6/10/2015 | 5.1799 |
| BANK OF MONTREAL | 9/4/2012 | 5.0400 |
| BANK OF MONTREAL | 3/27/2018 | 4.9899 |
| BANK OF NOVA SCOTIA | 1/31/2018 | 5.3000 |
| BANK OF NOVA SCOTIA | 10/30/2013 | 4.5600 |
| BANK OF NOVA SCOTIA | 4/8/2013 | 5.0400 |
| BANK OF NOVA SCOTIA | 2/15/2011 | 4.5799 |
| BCE DEV CORP | 6/30/1998 | 8.0000 |
| BCE INC | 10/30/2009 | 7.3500 |
| BEAR STEARNS CO INC | 11/12/2014 | 5.4499 |
| BEAR STEARNS COMPANIES INC | 7/20/2012 | 4.3499 |
| BEAR STEARNS COMPANIES REG S | 1/12/2011 | 4.3000 |
| BELL ALIANT REGL COMM | 2/26/2037 | 6.1700 |
| BELL ALIANT REGL COMM | 2/26/2019 | 5.5200 |
| BELL ALIANT REGL COMM | 9/26/2016 | 5.4099 |
| BELL ALIANT REGL COMM | 2/26/2014 | 4.9500 |
| BELL ALIANT REGL COMM | 9/26/2011 | 4.7200 |
| BELL ALIANT REGL COMM | 2/23/2032 | 7.3000 |
| BELL CANADA | 12/30/2031 | 7.6500 |
| BELL CANADA | 4/2/2031 | 7.8499 |
| BELL CANADA | 5/1/2029 | 6.5500 |
| BELL CANADA | 4/17/2026 | 8.8750 |
| BELL CANADA | 2/15/2017 | 5.0000 |
| BELL CANADA | 2/22/2016 | 4.6399 |
| BELL CANADA | 8/12/2010 | 5.5000 |
| BMO CAPITAL TRUST | 12/29/2049 | 6.9029 |
| BMO SUBORDINATED NOTES TRUST | 9/26/2022 | 5.7500 |
| BRASCAN CORP | 6/14/2035 | 5.9499 |
| BRITISH COLUMBIA TELEPHONE CO | 5/31/2010 | 12.0000 |
| BROOKFIELD RENEWABLE POWER INC | 12/16/2009 | 4.6500 |
| CALLOWAY REAL ESTATE INV TST | 9/22/2010 | 4.5100 |
| CAMBRIDGE SHOPPING CENTRES LTD | 5/7/2013 | 6.4800 |

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| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| CANADA HOUSING TRUST NO 1 | 6/15/2012 | 4.8000 |
| CANADIAN IMPERIAL BK OF COMM | 6/6/2018 | 5.1500 |
| CANADIAN IMPERIAL BK OF COMM | 9/9/2015 | 3.7500 |
| CANADIAN IMPERIAL BK OF COMM | 9/10/2012 | 5.0000 |
| CANADIAN IMPERIAL BK OF COMM | 11/1/2011 | 4.3499 |
| CANADIAN PACIFIC RAILWAY CO | 6/1/2018 | 6.2500 |
| CITIGROUP FINANCE CANADA INC | 5/21/2013 | 5.5000 |
| CITIGROUP FINANCE CANADA INC | 10/25/2010 | 5.1300 |
| ENCANA CORP | 1/18/2018 | 5.8000 |
| EPCOR UTILITIES INC | 1/31/2018 | 5.8000 |
| GE CAPITAL CANADA FUNDING CO | 8/17/2012 | 5.2899 |
| GOLDEN CREDIT CARD TRUST | 4/15/2013 | 5.4210 |
| GOLDEN CREDIT CARD TRUST | 4/15/2011 | 5.1059 |
| GOLDEN CREDIT CARD TRUST | 2/15/2011 | 4.2529 |
| GOLDMAN SACHS GROUP INC | 4/19/2022 | 5.1999 |
| GOLDMAN SACHS GROUP INC | 6/1/2011 | 4.8000 |
| GOVERNMENT OF CANADA | 6/1/2037 | 5.0000 |
| GOVERNMENT OF CANADA | 12/1/2031 | 4.0000 |
| GOVERNMENT OF CANADA | 6/1/2029 | 5.7500 |
| GOVERNMENT OF CANADA | 6/1/2027 | 8.0000 |
| GOVERNMENT OF CANADA | 6/1/2017 | 4.0000 |
| GOVERNMENT OF CANADA | 6/1/2015 | 4.5000 |
| GOVERNMENT OF CANADA | 6/1/2014 | 5.0000 |
| GOVERNMENT OF CANADA | 6/1/2012 | 3.7500 |
| GOVERNMENT OF CANADA | 9/1/2011 | 3.7500 |
| GREATER TORONTO AIRPORT AUTH | 4/17/2018 | 5.2600 |
| GREATER TORONTO AIRPORT AUTH | 6/1/2017 | 4.8500 |
| GREATER TORONTO AIRPORT AUTH | 2/15/2016 | 4.7000 |
| GREATER TORONTO AIRPORT AUTH | 12/6/2013 | 5.8899 |
| GREATER TORONTO AIRPORTS AUTH | 12/13/2012 | 6.2500 |
| GREAT-WEST LIFE CO FIN LP | 6/21/2067 | 5.6909 |
| HSBC BANK CANADA | 1/21/2015 | 4.3899 |
| HSBC BANK CANADA | 3/28/2011 | 4.5900 |
| HSBC BANK CANADA | 10/12/2010 | 5.3099 |
| HSBC CANADA ASSET TRUST | 12/29/2049 | 7.7800 |
| HSBC FINANCIAL CORP LTD | 10/6/2011 | 4.3500 |
| HSBC FINANCIAL CORP LTD | 4/13/2011 | 4.8000 |
| HSBC FINANCIAL CORPORATION LTD | 4/13/2011 | 4.8000 |
| HYDRO ONE INC | 6/1/2032 | 6.9300 |
| HYDRO ONE INC | 11/12/2013 | 5.0000 |
| HYDRO ONE INC | 12/1/2011 | 6.4000 |
| ISRAEL ST DLR SVGS BD 7TH DEV | 5/1/2011 | 4.0000 |
| JOHN DEERE CREDIT INC | 10/18/2010 | 5.2500 |
| JP MORGAN CHASE & CO | 9/8/2015 | 3.8770 |
| LEHMAN BROTHERS HOLDINGS INC | 6/1/2011 | 4.7300 |
| LOBLAW COMPANIES LTD | 1/18/2036 | 5.9000 |
| LOBLAW COMPANIES LTD | 2/17/2033 | 6.5399 |
| LOBLAW COMPANIES LTD | 1/22/2029 | 6.5000 |
| LOBLAW COMPANIES LTD | 2/9/2028 | 6.4499 |
| LOBLAW COMPANIES LTD | 11/8/2027 | 6.6500 |

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| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| MANITOBA TELECOM SERVICES INC | 6/10/2009 | 5.2500 |
| MANULIFE FINANCIAL CORP | 6/26/2015 | 5.1610 |
| MASTER CREDIT CARD TRUST | 5/21/2013 | 5.2369 |
| MASTER CREDIT CARD TRUST | 8/21/2012 | 5.2969 |
| MERRILL LYNCH & CO INC | 5/30/2022 | 5.2899 |
| MERRILL LYNCH & CO INC | 1/30/2012 | 4.5000 |
| MERRILL LYNCH CANAD FIN CO | 5/5/2011 | 5.8000 |
| MERRILL LYNCH MORTGAGE LOANS | 9/5/2015 | 7.4450 |
| MERRILL LYNCH MORTGAGE LOANS | 9/5/2009 | 7.0130 |
| MI DEVELOPMENTS INC | 12/22/2016 | 6.0500 |
| MORGAN STANLEY | 2/23/2017 | 4.9000 |
| MORGAN STANLEY | 2/23/2012 | 1.6700 |
| MORGAN STANLEY | 2/23/2012 | 4.5000 |
| MUTUAL LIFE ASSURANCE CO CDA | 5/15/2028 | 6.3000 |
| N-46 A-B NOTES ISSUER INC | 7/15/2011 | 4.2430 |
| NATIONAL BANK OF CANADA | 11/15/2018 | 5.5500 |
| NHA MBS BANK OF MONTREAL | 7/1/2012 | 3.7500 |
| NHA MBS BK MONTREAL | 12/1/2012 | 3.8499 |
| ONTARIO HYDRO | 5/26/2025 | 8.5000 |
| ONTARIO HYDRO | 5/26/2025 | 9.0000 |
| PROV OF BRITISH COLUMBIA | 1/9/2012 | 5.7500 |
| PROV OF ONTARIO | 6/2/2035 | 5.5999 |
| PROV OF ONTARIO | 3/8/2033 | 5.8500 |
| PROV OF ONTARIO | 3/8/2029 | 6.5000 |
| PROV OF ONTARIO | 6/2/2027 | 7.5999 |
| PROV OF ONTARIO | 6/2/2026 | 8.0000 |
| PROV OF ONTARIO | 12/2/2025 | 8.5000 |
| PROV OF ONTARIO | 9/8/2023 | 8.1000 |
| PROV OF ONTARIO | 3/8/2018 | 4.1999 |
| PROV OF ONTARIO | 3/8/2017 | 4.3000 |
| PROV OF ONTARIO | 3/8/2016 | 4.4000 |
| PROV OF ONTARIO | 3/8/2015 | 4.5000 |
| PROV OF ONTARIO | 6/2/2013 | 4.7500 |
| PROV OF QUEBEC | 6/1/2032 | 6.2500 |
| PROV OF QUEBEC | 10/1/2029 | 6.0000 |
| PROV OF QUEBEC | 12/1/2017 | 4.5000 |
| PROV OF QUEBEC | 12/1/2015 | 5.0000 |
| PROV OF QUEBEC | 12/1/2013 | 3.2999 |
| PROV OF QUEBEC | 12/9/2013 | 4.5700 |
| PSP CAPITAL INC | 12/9/2013 | 4.5799 |
| RBC SUBORDINATED NOTES TRUST | 4/30/2017 | 4.5799 |
| ROYAL BANK OF CANADA | 7/17/2013 | 5.0599 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.1999 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.2000 |
| ROYAL BANK OF CANADA | 5/7/2012 | 4.5300 |
| ROYAL BANK OF CANADA | 7/12/2010 | 5.1400 |
| SCHLUMBERGER CANADA LTD | 11/1/2017 | 5.2500 |
| SCOTIABANK SUBORDINATED NTS TR | 10/29/2035 | 6.0599 |
| SOBEYS INC | 11/10/2011 | 5.6999 |
| SUMMIT REAL ESTATE INVESTMENT | 3/31/2019 | 7.9000 |
| SUN LIFE FINANCIAL INC | 12/29/2049 | 7.5999 |
| TD CAPITAL TRUST | | |

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| TERASEN PIPELINES CORRIDOR INC | 2/2/2010 | 4.2399 |
| TORONTO DOMINION BANK | 4/2/2020 | 5.4800 |
| TORONTO DOMINION BANK | 11/1/2017 | 5.3819 |
| TORONTO DOMINION BANK | 10/28/2016 | 4.8699 |
| TORONTO DOMINION BANK | 11/19/2012 | 5.1409 |
| TORONTO DOMINION BANK | 6/3/2018 | 5.6900 |
| TRANSCANADA PIPELINES LIMITED | 2/14/2014 | 5.0500 |
| US BANK NATIONAL ASSOCIATION | 8/9/2015 | 3.7999 |
| VIKING RIDEAU CORP | 3/10/2014 | 6.7500 |
| WELLS FARGO CDA CORP | 9/13/2011 | 4.4499 |
| WELLS FARGO FINANCIAL CDA CORP | 12/6/2013 | 4.3300 |
| WELLS FARGO FINANCIAL CDA CORP | 8/27/2012 | 6.0500 |
| WELLS FARGO FINANCIAL CDA CORP | 6/26/2012 | 5.0999 |
| WELLS FARGO FINANCIAL CDA CORP | 2/28/2011 | 4.4499 |
| WELLS FARGO FINCL CDA CORP | 12/12/2012 | 4.4000 |
| WELLS FARGO FINCL CDA CORP | 9/13/2012 | 5.1999 |
| YPG HOLDINGS INC | 2/15/2036 | 6.2500 |
| YPG HOLDINGS INC | 2/15/2016 | 5.2500 |
| YPG HOLDINGS INC | 4/21/2009 | 4.5700 |

Appendix B

Royal Institution for the Advancement of Learning
Publicly Traded Fixed Income Holdings
As at December 31 2008

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| 407 INTERNATIONAL INC | 1/25/2011 | 4.50 |
| 407 INTERNATIONAL INC | 1/20/2014 | 5.10 |
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2016 | 4.35 |
| ALBERTA CAPITAL FINANCE AUTH | 6/15/2017 | 4.65 |
| ALTALINK INVESTMENT LP | 11/21/2012 | 5.02 |
| AMERICAN EXP CANADA CREDIT | 11/12/2010 | 4.30 |
| AMERICAN EXP CANADA CREDIT CRP | 4/2/2013 | 5.90 |
| BANK OF MONTREAL | 9/4/2012 | 5.04 |
| BANK OF MONTREAL | 6/21/2017 | 5.20 |
| BANK OF NOVA SCOTIA | 2/15/2011 | 4.58 |
| BANK OF NOVA SCOTIA | 4/8/2013 | 5.04 |
| BANK OF NOVA SCOTIA | 10/30/2013 | 4.56 |
| BANK OF NOVA SCOTIA | 3/27/2018 | 4.99 |
| BCE DEV CORP | 6/30/1998 | 8.00 |
| BEAR STEARNS COMPANIES INC | 7/20/2012 | 4.35 |
| BELL ALIANT REGL COMM | 9/26/2011 | 4.72 |
| BELL CANADA | 8/12/2010 | 5.50 |
| BROOKFIELD RENEWABLE POWER INC | 12/16/2009 | 4.65 |
| CALLOWAY REAL ESTATE INV TST | 9/22/2010 | 4.51 |
| CANADA GOVT OF DISC | 1/28/2009 | 0.00 |
| CANADA HOUSING TRUST NO 1 | 6/15/2012 | 4.80 |
| CANADIAN IMPERIAL BK OF COMM | 11/1/2011 | 4.35 |
| CANADIAN IMPERIAL BK OF COMM | 9/10/2012 | 5.00 |
| CANADIAN IMPERIAL BK OF COMM | 6/6/2018 | 5.15 |
| CANADIAN WHEAT BD DISC | 1/20/2009 | 0.00 |
| CITIGROUP FINANCE CANADA INC | 10/25/2010 | 5.13 |
| CITIGROUP FINANCE CANADA INC | 5/21/2013 | 5.50 |
| EXPORT DEV CORP DISC | 1/23/2009 | 0.00 |
| GE CAPITAL CANADA FUNDING CO | 8/17/2012 | 5.29 |
| GOLDEN CREDIT CARD TRUST | 2/15/2011 | 4.25 |
| GOLDEN CREDIT CARD TRUST | 4/15/2011 | 5.11 |
| GOLDEN CREDIT CARD TRUST | 4/15/2013 | 5.42 |
| GOVERNMENT OF CANADA | 1/22/2009 | 0.00 |
| GOVERNMENT OF CANADA | 2/5/2009 | 0.00 |
| GOVERNMENT OF CANADA | 3/5/2009 | 0.00 |
| GOVERNMENT OF CANADA | 4/2/2009 | 0.00 |
| GOVERNMENT OF CANADA | 6/1/2013 | 3.50 |
| GOVERNMENT OF CANADA | 6/1/2017 | 4.00 |
| GOVERNMENT OF CANADA | 6/1/2027 | 8.00 |

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| GOVERNMENT OF CANADA | 6/1/2029 | 5.75 |
| GOVERNMENT OF CANADA | 12/1/2031 | 4.00 |
| GREATER TORONTO AIRPORTS AUTH | 12/13/2012 | 6.25 |
| HSBC BANK CANADA | 10/12/2010 | 5.31 |
| HSBC FINANCIAL CORP LTD | 4/13/2011 | 4.80 |
| HSBC FINANCIAL CORP LTD | 10/6/2011 | 4.35 |
| HSBC FINANCIAL CORP LTD | 5/3/2012 | 2.90 |
| HYDRO ONE INC | 11/12/2013 | 5.00 |
| ISRAEL ST DLR SVGS BD 7TH DEV | 3/1/2009 | 4.00 |
| ISRAEL ST DLR SVGS BD 7TH DEV | 5/1/2011 | 4.00 |
| JP MORGAN CHASE & CO | 9/8/2015 | 3.88 |
| MANITOBA TELECOM SERVICES INC | 2/23/2009 | 5.85 |
| MANITOBA TELECOM SERVICES INC | 6/10/2009 | 5.25 |
| MANULIFE FINANCIAL CORP | 6/26/2015 | 5.16 |
| MASTER CREDIT CARD TRUST | 8/21/2012 | 5.30 |
| MERRILL LYNCH & CO INC | 1/30/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 4.50 |
| MORGAN STANLEY | 2/23/2012 | 2.58 |
| N-46 A-B NOTES ISSUER INC | 7/15/2011 | 4.24 |
| NHA MBS BANK OF MONTREAL | 7/1/2012 | 3.75 |
| NHA MBS BK MONTREAL | 12/1/2012 | 3.85 |
| ONTARIO HYDRO | 5/26/2025 | 8.50 |
| ONTARIO HYDRO | 5/26/2025 | 9.00 |
| PROV OF BRITISH COLUMBIA | 1/9/2012 | 5.75 |
| PROV OF ONTARIO | 3/8/2015 | 4.50 |
| PROV OF ONTARIO | 3/8/2016 | 4.40 |
| PROV OF ONTARIO | 3/8/2017 | 4.30 |
| PROV OF ONTARIO | 3/8/2018 | 4.20 |
| PROV OF ONTARIO | 9/8/2023 | 8.10 |
| PROV OF ONTARIO | 12/2/2025 | 8.50 |
| PROV OF ONTARIO | 6/2/2026 | 8.00 |
| PROV OF ONTARIO | 6/2/2027 | 7.60 |
| PROV OF ONTARIO | 3/8/2029 | 6.50 |
| PROV OF ONTARIO | 6/2/2035 | 5.60 |
| PROV OF QUEBEC | 12/1/2013 | 3.30 |
| PROV OF QUEBEC | 12/1/2017 | 4.50 |
| PROV OF QUEBEC | 10/1/2029 | 6.00 |
| PROV OF QUEBEC | 6/1/2032 | 6.25 |
| PSP CAPITAL INC | 12/9/2013 | 4.57 |
| RBC SUBORDINATED NOTES TRUST | 4/30/2017 | 4.58 |
| ROYAL BANK OF CANADA | 8/15/2012 | 5.20 |
| ROYAL BANK OF CANADA | 7/17/2013 | 5.06 |
| SCHLUMBERGER CANADA LTD | 7/12/2010 | 5.14 |
| SCOTIABANK SUBORDINATED NTS TR | 11/1/2017 | 5.25 |
| TD CAPITAL TRUST | 12/31/2009 | 7.60 |

| Security Description | Maturity Date | Coupon Rate |
|--------------------------------|---------------|-------------|
| TELUS CORPORATION | 3/15/2012 | 4.50 |
| TERASEN PIPELINES CORRIDOR INC | 2/2/2010 | 4.24 |
| TORONTO DOMINION BANK | 11/19/2012 | 5.14 |
| TORONTO DOMINION BANK | 2/13/2013 | 4.85 |
| TORONTO DOMINION BANK | 11/1/2017 | 5.38 |
| US DOLLAR AT CDN IMPERIAL BK | 12/31/2049 | 0.50 |
| WELLS FARGO FINANCIAL CDA CORP | 2/28/2011 | 4.45 |
| WELLS FARGO FINCL CDA CORP | 9/13/2012 | 5.20 |
| WESTON (GEORGE) LTD | 2/5/2009 | 5.90 |
| YPG HOLDINGS INC | 4/21/2009 | 4.57 |

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Appendix B

| <u>Security:</u> | <u>Coupon / Maturity Date:</u> |
|--------------------------------|--------------------------------|
| CIBC MELLON TRUST CO DEP IX | VAR RT 31-DEC-2049 |
| ALBERTA CAPITAL FINANCE AUTH | 4.350% 15-JUN-2016 |
| ALBERTA CAPITAL FINANCE AUTH | 4.650% 15-JUN-2017 |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| GOVERNMENT OF CANADA | 8.000% 01-JUN-2027 SER VW17 |
| GOVERNMENT OF CANADA | 5.750% 01-JUN-2029 SER WL43 |
| GOVERNMENT OF CANADA | 4.000% 01-DEC-2031 REAL RTN BD |
| NHA MBS BK MONTREAL | 3.850% 01-DEC-2012 #97524805 |
| ONTARIO HYDRO | 8.500% 26-MAY-2025 |
| ONTARIO HYDRO | 9.000% 26-MAY-2025 |
| PROV OF ONTARIO | 8.100% 08-SEP-2023 |
| PROV OF ONTARIO | 8.000% 02-JUN-2026 |
| PROV OF ONTARIO | 4.200% 08-MAR-2018 SER DMTN183 |
| PROV OF ONTARIO | 7.600% 02-JUN-2027 |
| PROV OF ONTARIO | 6.500% 08-MAR-2029 |
| PROV OF ONTARIO | 8.500% 02-DEC-2025 |
| PROV OF ONTARIO | 4.300% 08-MAR-2017 |
| PROV OF ONTARIO | 5.600% 02-JUN-2035 |
| PROV OF ONTARIO | 4.400% 08-MAR-2016 |
| PROV OF QUEBEC | 4.500% 01-DEC-2017 SER B088 |
| PROV OF QUEBEC | 6.250% 01-JUN-2032 |
| PROV OF QUEBEC | 6.000% 01-OCT-2029 |
| CIBC MELLON TR CO CAD DEP IX | VAR RT 31-DEC-2049 |
| CIBC MELLON TRUST CO DEP IX | VAR RT 31-DEC-2049 |
| GOVERNMENT OF CANADA | 0.000% T-BILL 13-NOV-2008 |
| MACRO TRUST 95 DISC | 01/06/2009 |
| PLAZA TRUST DISC | 11/24/2008 |
| SMART TRUST 96 DISC | 11/04/2008 |
| SOUND TRUST 98-1 DISC | 11/10/2008 |
| ALTALINK INVESTMENT LP | 5.019% 21-NOV-2012 |
| AMERICAN EXP CANADA CREDIT | 4.300% 12-NOV-2010 MTN |
| AMERICAN EXP CANADA CREDIT CRP | 5.900% 02-APR-2013 MTN |
| BANK OF MONTREAL | VAR RT 21-JUN-2017 MTN |
| BANK OF MONTREAL | 5.040% 04-SEPT-2012 |
| BANK OF NOVA SCOTIA | 4.580% 15-FEB-2011 SR DEP NT |
| BANK OF NOVA SCOTIA | 5.040% 08-APR-2013 |
| BANK OF NOVA SCOTIA | VAR RT 27-MAR-2018 |
| BANK OF NOVA SCOTIA | 4.560% 30-OCT-2013 SR DEP NT |
| BEAR STEARNS COMPANIES INC | 4.350% 20-JUL-2012 |
| BELL ALIANT REGL COMM | 4.720% 26-SEPT-2011 MTN |
| BELL CANADA | 5.500% 12-AUG-2010 SER M16 |
| BROOKFIELD RENEWABLE POWER INC | 4.650% 16-DEC-2009 SER 1 |
| CALLOWAY REAL ESTATE INV TST | 4.510% 22-SEPT-2010 SER A |
| CANADA HOUSING TRUST NO 1 | 4.800% 15-JUN-2012 SER 17 |
| CANADA HOUSING TRUST NO 1 | 4.600% 15-SEPT-2011 SER 14 |
| CANADIAN IMPERIAL BK OF COMM | 4.350% 01-NOV-2011 MTN |
| CANADIAN IMPERIAL BK OF COMM | 5.000% 10-SEPT-2012 DEP NT |
| CANADIAN IMPERIAL BK OF COMM | VAR RT 06-JUN-2018 MTN |
| CITIGROUP FINANCE CANADA INC | 5.130% 25-OCT-2010 MTN |
| CITIGROUP FINANCE CANADA INC | NOW CUSIP NCB39H2T0 |
| FORD FLOORPLAN AUTO | VAR RT 15-NOV-2008 CL A |
| GE CAPITAL CANADA FUNDING CO | 5.290% 17-AUG-2012 MTN |

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|--------------------------------|--------------------------------|
| GOLDEN CREDIT CARD TRUST | 4.254% 15-FEB-2011 SER 06-1 |
| GOLDEN CREDIT CARD TRUST | 5.421% 15-APR-2013 SER 08-2 |
| GOLDEN CREDIT CARD TRUST | 5.106% 15-APR-2011 SER 08-1 |
| HSBC BANK CANADA | 5.310% 12-OCT-2010 DEP NT |
| HSBC FINANCIAL CORP LTD | NOW CUSIP NCB12W615 |
| HSBC FINANCIAL CORP LTD | VAR RT 03-MAY-2012 MTN |
| HSBC FINANCIAL CORP LTD | 4.350% 06-OCT-2011 MTN |
| JP MORGAN CHASE & CO | VAR RT 08-SEPT-2015 |
| MANITOBA TELECOM SERVICES INC | 5.250% 10-JUN-2009 SER 5 |
| MANITOBA TELECOM SERVICES INC | 5.850% 23-FEB-2009 |
| MANULIFE FINANCIAL CORP | 5.161% 26-JUN-2015 MTN |
| MASTER CREDIT CARD TRUST | 5.297% 21-AUG-2012 MTN |
| MERRILL LYNCH & CO INC | 4.50% 01/30/2012 |
| MERRILL LYNCH MORTGAGE LOANS | 5.750% 15-NOV-2008 98 A-2 |
| MORGAN STANLEY | VAR RT 23-FEB-2012 SER F MTN |
| MORGAN STANLEY | 4.500% 23-FEB-2012 MTN SER F |
| N-46 A-B NOTES ISSUER INC | 4.243% 15-JUL-2011 CL A |
| NHA MBS BANK OF MONTREAL | 3.750% 01-JUL-2012 #97519417 |
| NHA MBS BK MONTREAL | 3.850% 01-DEC-2012 #97524805 |
| PROV OF ONTARIO | 4.750% 02-JUN-2013 |
| RBC SUBORDINATED NOTES TRUST | VAR RT 30-APR-2017 SER A |
| ROYAL BANK OF CANADA | 5.200% 15-AUG-2012 SR DEP NT |
| ROYAL BANK OF CANADA | 5.060% 17-JUL-2013 |
| SCHLUMBERGER CANADA LTD | 5.140% 12-JUL-2010 |
| SCOTIABANK SUBORDINATED NTS TR | VAR RT 01-NOV-2017 |
| TD CAPITAL TRUST | 7.600% 31-DEC-2009 SER 2009 |
| TELUS CORPORATION | 4.500% 15-MAR-2012 SER CC |
| TERASEN PIPELINES CORRIDOR INC | 4.240% 02-FEB-2010 SER A |
| TORONTO DOMINION BANK | VAR RT 01-NOV-2017 MTN |
| TORONTO DOMINION BANK | 5.141% 19-NOV-2012 DEP NT |
| WELLS FARGO FINANCIAL CDA CORP | 4.450% 28-FEB-2011 MTN |
| WELLS FARGO FINCL CDA CORP | 5.200% 13-SEPT-2012 MTN |
| WESTON (GEORGE) LTD | 5.900% 05-FEB-2009 |
| YPG HOLDINGS INC | 4.570% 21-APR-2009 MTN SER 1 |
| 407 INTERNATIONAL INC | 4.500% 25-JAN-2011 SR MTN |