

Portfolio Holdings (Holdings_1)

ROC IV - AUGUST 31, 2006

Entity Description	SP Rating	SP Watch	Industry	Country
AIR LIQUIDE S.A.	A+		Chemicals & plastics	France
AKZO Nobel N.V.	A-		Chemicals & plastics	Netherlands
AMBAC ASSURANCE CORPORATION	AAA		Insurance	UNITED STATES
ARCHER-DANIELS-MIDLAND COMPANY	A		Farming/agriculture	UNITED STATES
AT&T Inc.	A	CW-NEG	Telecommunications	UNITED STATES
AVENTIS	AA-		Drugs	France
AVON PRODUCTS INC	A		Cosmetics/toiletries	UNITED STATES
AXA	A		Insurance	France
Allianz Aktiengesellschaft	AA-		Insurance	Germany
Alltel Corporation	A-		Telecommunications	UNITED STATES
Altria Group, Inc.	BBB+		Beverage & Tobacco	UNITED STATES
American Express Company	A+		Financial intermediaries	UNITED STATES
BHP Billiton Ltd.	A+		Nonferrous metals/minerals	Australia
Bayer Aktiengesellschaft	BBB+		Chemicals & plastics	Germany
Bear Stearns Companies Inc.	A		Brokers, Dealers & Investment houses	UNITED STATES
BellSouth Corporation	A	CW-NEG	Telecommunications	UNITED STATES
BorgWarner, Inc.	A-		Automotive	UNITED STATES
Boston Scientific Corporation	BBB+		Health care	UNITED STATES
Bristol-Myers Squibb Company	A+		Drugs	UNITED STATES
British Telecommunications public limited company	BBB+		Telecommunications	Britain
Brookfield Asset Management	A-		Building & Development	Canada
CENTRICA PLC	A		Utilities	Britain
CIT Group Inc.	A		Financial intermediaries	UNITED STATES
COMPASS GROUP PLC	BBB+		Food service	Britain
Campbell Soup Co.	A		Food products	UNITED STATES
Carrefour Sa	A		Food/drug retailers	France
ChevronTexaco Corporation	AA		Oil & gas	UNITED STATES
Coca-Cola Enterprises Inc	A		Beverage & Tobacco	UNITED STATES
Comcast Cable Communications Inc.	BBB+		Cable & satellite television	UNITED STATES
DANAHER CORP	A+		Industrial equipment	UNITED STATES
DaimlerChrysler AG	BBB		Automotive	Germany
Deutsche Telekom AG	A-		Telecommunications	Germany
E.On Ag	AA-	CW-NEG	Utilities	Germany
EDP - Electricidade de Portugal, S.A.	A		Utilities	Portugal
Eaton Corporation	A		Industrial equipment	UNITED STATES
Edf Service Nationale	AA-		Utilities	France
Endesa S.A.	A	CW-NEG	Utilities	Spain
Essent Nv	A+	CW-NEG	Utilities	Netherlands
Federal National Mortgage Association	AAA		U.S. Agency (Explicitly Guaranteed)	UNITED STATES
Financial Security Assurance Inc	AAA		Insurance	UNITED STATES
France Telecom	A-		Telecommunications	France
GKN HOLDINGS PLC	BBB		Automotive	Britain
GROUPE AUCHAN	A		Food/drug retailers	France
GUS PLC	BBB+	CW-NEG	Retailers (except food & drug)	Britain
Gannett Co Inc	A		Publishing	UNITED STATES
General Electric Capital Corporation	AAA		Conglomerates	UNITED STATES
HANNOVER RUECKVERSICHERUNG AG	AA-		Insurance	Germany
HOUSEHOLD FINANCE CORP	AA-		Financial intermediaries	Britain
Hutchison Whampoa Limited	A-		Conglomerates	Hong Kong
IAC/INTERACTIVECORP	BBB-		Telecommunications	UNITED STATES
IBERDROLA, SOCIEDAD ANONIMA	A+	CW-NEG	Utilities	Spain
Ingersoll-Rand Company	A-		Industrial equipment	UNITED STATES
International Lease Finance Corporation	AA-		Equipment leasing	UNITED STATES
International Paper Company	BBB		Forest products	UNITED STATES
Investor Aktiebolag	AA-		Conglomerates	Sweden
J.P. Morgan Chase & Co.	A+		Financial intermediaries	UNITED STATES
JOHNSON CONTROLS, INC.	A-		Automotive	UNITED STATES
KELDA GROUP PLC	A		Utilities	Britain
KEYSPAN CORP	A	CW-NEG	Utilities	UNITED STATES
KONINKLIJKE DSM NV	A-		Chemicals & plastics	Netherlands
Korea Electric Power Corporation	A		Utilities	South Korea
LOUISIANA-PACIFIC CORPORATION	BBB-		Forest products	UNITED STATES
Lehman Brothers Holdings Inc.	A+		Financial intermediaries	UNITED STATES
Limited Brands, Inc.	BBB		Retailers (except food & drug)	UNITED STATES
Loews Corporation	A		Conglomerates	UNITED STATES
MBA Inc.	AA		Insurance	UNITED STATES
MEDTRONIC, INC.	AA-		Health care	UNITED STATES
MGIC Investment Corporation	A		Insurance	UNITED STATES
MeadWestvaco Corporation	BBB	CW-NEG	Forest products	UNITED STATES
Merck & Co Inc	AA-		Drugs	UNITED STATES
Merrill Lynch & Co., Inc.	A+		Financial intermediaries	UNITED STATES
Metlife Inc	A		Insurance	UNITED STATES
Morgan Stanley	A+		Brokers, Dealers & Investment houses	UNITED STATES
Muenchener Rueckversicherungs	A+		Insurance	Germany
NATIONAL GRID TRANSCO PLC	A	CW-NEG	Utilities	Britain
NESTLE S.A.	AAA		Food products	Switzerland
NUCOR CORPORATION	A+		Steel	UNITED STATES
Omnicom Group Inc.	A-		Business equipment & services	UNITED STATES
PEUGEOT SA	A-		Automotive	France
PITNEY BOWES INC	A+		Business equipment & services	UNITED STATES
PPG INDUSTRIES, INC.	A		Chemicals & plastics	UNITED STATES
RWE AG	A+		Utilities	Germany
RadioShack Corporation	BBB-		Retailers (except food & drug)	UNITED STATES
Reed Elsevier Plc	A-		Publishing	Britain
Reuters Group plc	A-		Business equipment & services	Britain
SHERWIN-WILLIAMS COMPANY	A-	CW-NEG	Chemicals & plastics	UNITED STATES
SLM Corporation	A		Financial intermediaries	UNITED STATES
SOLVAY	A		Chemicals & plastics	Belgium

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Portfolio Holdings (Holdings_1)
ROC IV JUNE 2012 - AUGUST 31, 2006

Entity Description	SP Rating	SP Watch	Industry	Country
STANDARD LIFE ASSURANCE COMPANY	A		Insurance	Britain
SWISS REINSURANCE COMPANY	AA-		Insurance	Switzerland
SYNGENTA AG	A-		Farming/agriculture	Switzerland
Sabre Holdings Corporation	BBB		Business equipment & services	UNITED STATES
Siemens Aktiengesellschaft	AA-	CW-NEG	Conglomerates	Germany
Sony Corporation	A-		Electronics/electrical	Japan
Southwest Airlines Co.	A		Air transport	UNITED STATES
Sprint Corporation	BBB+		Telecommunications	UNITED STATES
Stora Enso Oyj	BBB		Forest products	Finland
Suez	A-	CW-POS	Utilities	France
Svenska Cellulosa Ab	A-		Forest products	Sweden
TELENOR ASA	BBB+		Telecommunications	Norway
TELSTRA CORPORATION LIMITED	A		Telecommunications	Australia
TNT NV	A-		Surface transport	Netherlands
TXU Corporation	BBB-		Utilities	UNITED STATES
Telecom Italia SpA	BBB+		Telecommunications	Italy
Telephone And Data Systems Inc	A-	CW-NEG	Telecommunications	UNITED STATES
TeliaSonera Aktiebolag	A-		Telecommunications	Sweden
Temple-Inland Inc	BBB		Forest products	UNITED STATES
The Goldman Sachs Group, Inc.	A+		Brokers, Dealers & Investment houses	UNITED STATES
Time Warner Inc.	BBB+	CW-NEG	Leisure goods/activities/movies	UNITED STATES
Toll Brothers Inc.	BBB-		Building & Development	UNITED STATES
Tribune Company	BBB-		Publishing	UNITED STATES
Tyco International LTD.	BBB+	CW-NEG	Conglomerates	Bermuda
Tyson Foods, Inc.	BBB-		Food products	UNITED STATES
UNIVERSAL CORP	BBB-		Beverage & Tobacco	UNITED STATES
UST Inc.	A		Beverage & Tobacco	UNITED STATES
United Parcel Service, Inc.	AAA		Surface transport	UNITED STATES
Verizon Global Funding Corp.	A		Telecommunications	UNITED STATES
Vodafone Group Plc	A-		Telecommunications	Germany
Volkswagen Aktiengesellschaft	A-		Automotive	Germany
WESTFIELD TRUST	A-		REITs and REOCs	Australia
Walt Disney Company	A-		Leisure goods/activities/movies	UNITED STATES
Windstream	BB+		Telecommunications	UNITED STATES
Wolters Kluwer N.V.	BBB+		Publishing	Netherlands
Wyeth	A		Drugs	UNITED STATES
XL Capital Ltd	A-		Insurance	Bermuda
Zurich Insurance Company	A+		Insurance	Switzerland