

# ROC Pref Corp.

## Credit Linked Note Portfolio as at June 30, 2009 (Unaudited)

Entity Description	SP Rating	Industry	Country
Accor	BBB	Lodging & casinos	France
Agrium Inc.	BBB	Farming/agriculture	Canada
Air Liquide SA	A	Chemicals & plastics	France
Albertson's Inc.	BB-	Food/drug retailers	USA
Alcan Inc.	BBB	Nonferrous metals/minerals	Canada
Alltel Corporation	B+	Telecommunications	USA
Altria Group Inc.	BBB	Beverage & Tobacco	USA
Ambac Financial Group Inc.	BBB	Insurance	USA
American International Group Inc.	A-	Insurance	USA
Aon Corporation	BBB+	Insurance	USA
Arcelor Finance	BBB+	Steel	Luxembourg
Avis Budget Car Rental Inc.	CCC+	Lodging & casinos	USA
BAA Ltd	BB-	Air transport	Britain
BAE Systems Plc	BBB+	Aerospace & Defence	Britain
Bank of America Corp	A	Financial intermediaries	USA
Barrick Gold Corporation	A-	Nonferrous metals/minerals	Canada
Baxter International Inc.	A+	Health care	USA
Bayer Aktiengesellschaft	A-	Chemicals & plastics	Germany
BCE Inc.	BBB+	Telecommunications	Canada
Bear Stearns Companies Inc.	A+	Brokers, Dealers & Investment houses	USA
Boeing Capital Corporation	A+	Air transport	USA
Bombardier Inc.	BB+	Aerospace & Defence	Canada
Borgwarner Inc.	BBB	Automotive	USA
Bristol-Myers Squibb Company	A+	Drugs	USA
British American Tobacco Plc	BBB	Beverage & Tobacco	Britain
British Telecommunications Public Limited Company	BBB	Telecommunications	Britain
Brookfield Asset Management	A-	Building & Development	Canada
Burlington Northern Santa Fe Corporation	BBB	Rail industries	USA
Cargill Incorporated	A	Farming/agriculture	USA
Casino Guichard-Perrachon	BBB-	Food/drug retailers	France
Centex Corporation	BB	Building & Development	USA
Centurytel Inc.	BBB-	Telecommunications	USA
Cingular Wireless LLC	A	Telecommunications	USA
CIT Group Inc.	BBB-	Financial intermediaries	USA
Citigroup Inc.	A	Financial intermediaries	USA
Comcast Cable Communications Inc.	BBB+	Cable & satellite television	USA
Compagnie De Saint-Gobain	BBB+	Building & Development	France
Compagnie Financiere Michelin	BBB	Automotive	Switzerland
Compass Group Plc	BBB+	Food service	Britain
Computer Associates International Inc.	BBB	Electronics/electrical	USA
Computer Sciences Corporation	A-	Electronics/electrical	USA
Constellation Energy Group Inc.	BBB	Utilities	USA
Continental AG	BB	Automotive	Germany
Countrywide Home Loans Inc.	A	Financial intermediaries	USA
CSX Corporation	BBB-	Surface transport	USA
CVS Corporation	BBB+	Food/drug retailers	USA
Daimlerchrysler AG	A-	Automotive	Germany
Dana Corp.	D	Automotive	USA

Entity Description	SP Rating	Industry	Country
Deere & Company	A	Farming/agriculture	USA
Deutsche Bank Aktiengesellschaft	A+	Financial intermediaries	Germany
Deutsche Lufthansa AG	BBB	Air transport	Germany
Deutsche Telekom AG	BBB+	Telecommunications	Germany
Diamond Offshore Drilling Inc.	A-	Oil & gas	USA
Domtar Inc.	BB	Forest products	Canada
Duke Capital LLC	BBB+	Utilities	USA
Eastman Chemical Company	BBB	Chemicals & plastics	USA
Eastman Kodak Company	B-	Leisure goods/activities/movies	USA
EMI Group Plc	B+	Leisure goods/activities/movies	Britain
Endesa SA	A-	Utilities	Spain
European Aeronautic Defense And Space Company Eads NV	BBB+	Aerospace & Defence	Netherlands
Firstenergy Corp.	BBB	Utilities	USA
France Telecom	A-	Telecommunications	France
Gannett Co. Inc.	BB	Publishing	USA
General Electric Capital Corporation	AA+	Conglomerates	USA
General Motors Acceptance Corporation	CCC	Automotive	USA
Hannover Rueckversicherungs-AG	AA-	Insurance	Germany
Hongkong Land Company Limited	BBB+	Building & Development	Hong Kong
Hutchison Whampoa Limited	A-	Conglomerates	Hong Kong
Imperial Chemical Industries Plc	BBB+	Chemicals & plastics	Britain
Ingersoll-Rand Company	BBB+	Industrial equipment	USA
International Business Machines Corporation	A+	Electronics/electrical	USA
International Lease Finance Corporation	BBB+	Equipment leasing	USA
International Paper Company	BBB	Forest products	USA
J.P. Morgan Chase & Co.	A+	Financial intermediaries	USA
Johnson Controls Inc.	BBB	Automotive	USA
Koninklijke DSM NV	A-	Chemicals & plastics	Netherlands
Koninklijke KPN NV	BBB+	Telecommunications	Netherlands
Korea Electric Power Corporation	A	Utilities	South Korea
Korea Telecom	A-	Telecommunications	South Korea
Kraft Foods Inc.	BBB+	Food products	USA
Kroger Co.	BBB-	Food/drug retailers	USA
Land Securities Plc	A-	Building & Development	Britain
Lehman Brothers Holdings Inc.	D	Financial intermediaries	USA
Lockheed Martin Corporation	A-	Aerospace & Defence	USA
Loews Corporation	A	Conglomerates	USA
Macys Incorporated	BB	Retailers (except food & drug)	USA
Macys Retail Holdings	BBB-	Retailers (except food & drug)	USA
Marriott International Inc.	BBB-	Lodging & casinos	USA
Marsh & McLennan Companies Inc.	BBB-	Insurance	USA
Mbia Inc.	BB+	Insurance	USA
Meadwestvaco Corporation	BBB	Forest products	USA
Merck & Co Inc.	AA-	Drugs	USA
Merrill Lynch & Co. Inc.	A	Financial intermediaries	USA
Metro AG	BBB	Retailers (except food & drug)	Germany
Monsanto Company	A+	Farming/agriculture	USA
Morgan Stanley	A	Brokers, Dealers & Investment houses	USA
Muenchener Rueckversicherungs-Gesellschaft Ag In Muenchen	A	Insurance	Germany
Nabors Industries Inc.	BBB+	Oil & gas	USA
Newell Rubbermaid Inc.	BBB-	Home furnishings	USA
Newmont Mining Corporation	BBB+	Nonferrous metals/minerals	USA

Entity Description	SP Rating	Industry	Country
News America Incorporated	BBB+	Publishing	USA
Nordstrom Inc.	BBB+	Retailers (except food & drug)	USA
Novartis AG	AA-	Drugs	Switzerland
Omnicom Group Inc.	A-	Business equipment & services	USA
PCCW - HKT Telephone Limited	BBB	Telecommunications	Hong
Petroliam Nasional Berhad	A-	Oil & gas	Malaysia
Pulte Homes Inc.	BB	Building & Development	USA
Qantas Airways Limited	BBB	Air transport	Australia
Radioshack Corporation	BB	Retailers (except food & drug)	USA
Reuters Group Plc	A-	Business equipment & services	Britain
Schering-Plough Corporation	A-	Drugs	USA
Scor	A	Insurance	France
Securitas AB	BBB+	Business equipment & services	Sweden
Sherwin-Williams Company	A-	Chemicals & plastics	USA
Siemens Aktiengesellschaft	AA-	Conglomerates	Germany
Southwest Airlines Co.	BBB+	Air transport	USA
Sprint Corporation	BB	Telecommunications	USA
Stmicroelectronics NV	BBB+	Electronics/electrical	Switzerland
Suez	A	Utilities	France
Swiss Reinsurance Co.	A+	Insurance	USA
Target Corporation	A+	Retailers (except food & drug)	USA
Teco Energy Inc.	BBB	Utilities	USA
Telecom Italia Spa	BBB	Telecommunications	Italy
The Dow Chemical Company	BBB-	Chemicals & plastics	USA
The Goldman Sachs Group Inc.	A	Brokers, Dealers & Investment houses	USA
Time Warner Inc.	BBB	Leisure goods/activities/movies	USA
Transocean Inc.	BBB+	Oil & gas	USA
Tribune Company	D	Publishing	USA
TXU Corporation	B-	Utilities	USA
Tyson Foods Inc.	BB	Food products	USA
Union Fenosa SA	BBB+	Utilities	Spain
Universal Corp.	BBB-	Beverage & Tobacco	USA
UST Inc.	BBB	Beverage & Tobacco	USA
Volkswagen Aktiengesellschaft	A-	Automotive	Germany
Walt Disney Company	A	Leisure goods/activities/movies	USA
Weyerhaeuser Company	BBB-	Forest products	USA
Windstream	BB+	Telecommunications	USA
Wolters Kluwer NV	BBB+	Publishing	Netherlands
WPP Group Plc	BBB	Business equipment & services	Britain
Wyeth	A+	Drugs	USA
XL Capital Ltd	BBB+	Insurance	Bermuda