

ROC Pref II Corp.

 Quarterly Portfolio Disclosure as of September 30, 2009

Summary of Investment Portfolio: (*)

	% of NAV
Materials	41.2%
Equity Derivatives	15.8%
Energy	12.8%
Information Technology	10.4%
Consumer Discretionary	10.0%
Industrials	6.8%
Consumer Staples	4.0%
Health Care	3.3%
Cash & Equivalents	0.1%

(*) The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund and a quarterly update is available.

Top 25 Holdings:

	% of NAV
Equity Derivatives	15.8%
Rona Inc.	8.5%
Silver Wheaton Corp	6.6%
Flint Energy Services Ltd.	6.1%
Teck Cominco Ltd.	6.0%
Eldorado Gold Corp.	5.3%
Agnico-Eagle Mines	4.9%
Alamos Gold	4.9%
Talisman Energy Inc.	4.6%
Agrium Inc.	4.5%
CGI Group Class A	4.5%
Barrick Gold Corp.	4.3%
Viterra Inc	4.0%
Stantec Inc.	3.7%
Sino-Forest Corporation - Class A	3.6%
SXC Health Solutions	3.3%
MacDonald Dettwiler & Assoc	3.1%
Westjet Airlines Ltd.	3.1%
Research In Motion	2.8%
Storm Exploration	2.1%
Gildan Activewear Class A	1.5%
Ivanhoe Mines Ltd.	0.8%
Red Back Mining Inc.	0.3%
Cash & Equivalents	0.1%

Net assets value (NAV): **\$ 204,928,587**

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Credit Trust II

Quarterly Portfolio Disclosure as of September 30, 2009

Summary of Investment Portfolio:^(*)

	% of NAV
Credit Linked Note	92.4%
Cash & Equivalents	7.6%

(*) The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund and a quarterly update is available.

Top 25 Holdings:

	% of NAV
HSBC Bank Canada Credit Linked Note 6.867% December 20, 2009	92.4%
Cash & Equivalents	7.6%

Net assets value (NAV): **\$ 213,662,396**

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