

ROC Pref III Corp.

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

Entity Description	SP Rating	Industry	Country
ABN Amro Bank NV	A+	Financial intermediaries	Netherlands
Air Liquide SA	A	Chemicals & plastics	France
Alltel Corporation	A	Telecommunications	USA
Altria Group Inc.	BBB	Beverage & Tobacco	USA
Ambac Assurance Corporation	A	Insurance	USA
American Express Company	BBB+	Financial intermediaries	USA
Amkor Technology Inc	B+	Electronics/electrical	USA
AT&T Inc.	A	Telecommunications	USA
Atlantia Spa (Autostrade Spa)	A-	Surface transport	Italy
Axis Capital Holdings Ltd	A-	Insurance	Bermuda
Bank Of America Corp	A-	Financial intermediaries	USA
Barclays Bank Plc	A+	Financial intermediaries	Britain
Bard (C.R.) Inc	A	Health care	USA
Bear Stearns Companies Inc.	A+	Brokers, Dealers & Investment houses	USA
Berkshire Hathaway Inc	AAA	Insurance	USA
Borgwarner Inc.	BBB	Automotive	USA
Bristol-Myers Squibb Company	A+	Drugs	USA
British American Tobacco Plc	BBB	Beverage & Tobacco	Britain
Brookfield Asset Management	A-	Building & Development	Canada
Canadian Natural Resources Ltd	BBB	Oil & gas	Canada
Canadian Oil Sands Limited	BBB	Oil & gas	Canada
Capital One Bank	BBB	Financial intermediaries	USA
Carnival Corporation	BBB+	Leisure goods/activities/movies	USA
Carrefour SA	A	Food/drug retailers	France
Caterpillar Financial Services Corp	A	Industrial equipment	USA
Centex Corporation	BB	Building & Development	USA
Centrica Plc	A-	Utilities	Britain
CIT Group Inc.	CC	Financial intermediaries	USA
Computer Sciences Corporation	A-	Electronics/electrical	USA
Countrywide Home Loans Inc.	A	Financial intermediaries	USA
Credit Agricole	A-	Financial intermediaries	France
Credit Suisse Group	A	Financial intermediaries	Switzerland
Dana Corp.	D	Automotive	USA
Deutsche Bank Aktiengesellschaft	A+	Financial intermediaries	Germany
Deutsche Telekom AG	BBB+	Telecommunications	Germany
Domtar Inc.	BB-	Forest products	Canada
Electrolux AB	BBB	Home furnishings	Sweden
Enbridge Inc	A-	Utilities	Canada
Encana Corporation	A-	Oil & gas	Canada
Erac Usa Finance Company	BBB	Equipment leasing	USA
Fairfax Financial Holdings Limited	BBB-	Insurance	Canada
Federal Home Loan Mortgage Corporation	D	U.S. Agency (Explicitly Guaranteed)	USA
Federal National Mortgage Association	D	U.S. Agency (Explicitly Guaranteed)	USA
Federal Realty Investment Trust	BBB+	REITs and REOCs	USA
Financial Security Assurance Inc	AAA	Insurance	USA
First Industrial Lp	BB	REITs and REOCs	USA
Ford Motor Credit Company	CCC+	Automotive	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
George Weston Limited	BBB	Food products	Canada
GKN Holdings Plc	BB+	Automotive	Britain
Greater Toronto Airports Authority	A	Air transport	Canada
Hannover Rueckversicherungs-AG	AA-	Insurance	Germany
Hartford Financial Services Group Inc	BBB	Insurance	USA
Health Care REIT Inc	BBB-	REITs and REOCs	USA
Hellenic Telecommunications Organiz SA	BBB	Telecommunications	Greece
HRPT Properties Trust	BBB	REITs and REOCs	USA
HSBC Bank Plc	AA	Financial intermediaries	Britain
HSBC Finance Corp	A	Financial intermediaries	Britain
Hutchison Whampoa Limited	A-	Conglomerates	Hong Kong
Idearc Inc	D	Telecommunications	USA

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International Lease Finance Corporation	BBB	Equipment leasing	USA
Israel Electric Corp Ltd	BBB	Utilities	Israel
J.P. Morgan Chase & Co.	A+	Financial intermediaries	USA
Johnson Controls Inc.	BBB	Automotive	USA
Keyspan Corp	A-	Utilities	USA
Kimco Realty Corp	BBB+	REITs and REOCs	USA
Koninklijke DSM NV	A-	Chemicals & plastics	Netherlands
Koninklijke Philips Electronics NV	A-	Electronics/electrical	Netherlands
Korea Highway Corporation	A	Surface transport	South Korea
Lear Corp	D	Automotive	USA
Lehman Brothers Holdings Inc.	D	Financial intermediaries	USA
Liberty Mutual Insurance Company	BBB	Insurance	USA
Loews Corporation	A	Conglomerates	USA
Macquarie Bank Ltd	A-	Financial intermediaries	Australia
Macys Retail Holdings	BB	Retailers (except food & drug)	USA
Magna International Inc.	BBB-	Automotive	Canada
MBIA Inc.	BB-	Insurance	USA
MBIA Insurance Corporation	B+	Insurance	USA
Mcclatchy Co	CC	Publishing	USA
Merck & Co Inc	AA-	Drugs	USA
Merrill Lynch & Co. Inc.	A	Financial intermediaries	USA
Methanex Corporation	BBB-	Chemicals & plastics	Canada
MGIC Investment Corporation	CCC	Insurance	USA
Morgan Stanley	A	Brokers, Dealers & Investment houses	USA
National Rural Utilities Coop Finance Corp	A	Electronics/electrical	USA
Norbord Inc	BB-	Forest products	Canada
Prologis	BBB-	REITs and REOCs	USA
Prudential Financial Inc.	A	Insurance	USA
Qantas Airways Limited	BBB	Air transport	Australia
Quest Diagnostics Inc.	BBB+	Health care	USA
Radian Group Inc.	CCC	Insurance	USA
Residential Capital Corporation	CCC	Financial intermediaries	USA
Sabre Holdings Corporation	B	Business equipment & services	USA
Schering-Plough Corporation	A-	Drugs	USA
Seacor Holdings Inc	BBB-	Oil & gas	USA
Sherwin-Williams Company	A-	Chemicals & plastics	USA
Siemens Aktiengesellschaft	A+	Conglomerates	Germany
Simon Property Group LP	A-	REITs and REOCs	USA
Societe Generale	A+	Financial intermediaries	France
Southwest Airlines Co.	BBB+	Air transport	USA
Swiss Reinsurance Co	A+	Insurance	USA
Tesoro Corp	BB+	Oil & gas	USA
The Export-Import Bank Of Korea	A	Uncorrelated (Corporate)	South Korea
The Goldman Sachs Group Inc.	A	Brokers, Dealers & Investment houses	USA
The Ryland Group Inc.	BB-	Building & Development	USA
Time Warner Inc.	BBB	Leisure goods/activities/movies	USA
Transalta Corp	BBB	Utilities	Canada
Transocean Inc.	BBB+	Oil & gas	USA
Tribune Company	D	Publishing	USA
Tyson Foods Inc.	BB	Food products	USA
UST Inc.	BBB	Beverage & Tobacco	USA
Verizon Communications Inc	A	Telecommunications	USA
Vodafone Group Plc	A-	Telecommunications	Germany
Volkswagen Aktiengesellschaft	A-	Automotive	Germany
Vornado Realty LP	BBB	REITs and REOCs	USA
Wachovia Corporation	A+	Financial intermediaries	USA
Washington Mutual Inc	D	Financial intermediaries	USA
Wells Fargo & Company	AA-	Financial intermediaries	USA
Westfield Capital Corporation Limited	A-	REITs and REOCs	Australia
Windstream	BB+	Telecommunications	USA
XL Capital Ltd	BBB+	Insurance	Bermuda
Zurich Insurance Company	AA-	Insurance	Switzerland