

ROC Pref Corp.

Quarterly Portfolio Disclosure as of June 30, 2009

Summary of Investment Portfolio: (*)

	% of NAV
Forward Agreement	28.1%
Materials	18.6%
Information Technology	14.6%
Energy	12.1%
Industrials	8.8%
Consumer Discretionary	8.6%
Utilities	6.3%
Consumer Staples	6.2%
Cash & Cash Equivalents	0.3%

(*) 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
Forward Agreement	28.1%
Rona Inc.	8.6%
Pan American Silver Corp.	7.9%
Eldorado Gold Corp.	7.4%
MacDonald Dettwiler & Assoc	7.2%
TriStar Oil and Gas Ltd.	6.3%
Canadian Hydro Developers Inc.	6.3%
Viterra Inc	6.2%
Celestica Inc.	6.0%
Westjet Airlines Ltd.	5.3%
Tundra Semiconductor Corp.	3.5%
Sino-Forest Corporation - Class A	3.3%
Petrobank Energy	3.1%
Iteration Energy Ltd.	2.7%
CGI Group Class A	1.4%
Cash & Cash Equivalents	0.3%

Net asset value (NAV): **\$ 53,613,162**

Contact Information:

Mail: Connor, Clark & Lunn Capital Markets Inc.
181 University Avenue
Suite 300
Toronto, ON M5H 3M7

www.cclcapitalmarkets.com

Phone: 416.862.2020

E-mail: dcabral@cclgroup.com

Credit Trust
Quarterly Portfolio Disclosure as of June 30, 2009

Summary of Investment Portfolio:^(*)

	% of NAV
Credit-linked notes	94.1%
Cash & Cash Equivalents	5.9%

(*) 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 7.05% Credit Linked Note	94.1%
Cash & Cash Equivalents	5.9%

Net asset value (NAV): **\$ 55,460,545**

Contact Information:

Mail: Connor, Clark & Lunn Capital Markets Inc.
181 University Avenue
Suite 300
Toronto, On M5H 3M7

Phone: www.cclcapitalmarkets.com
416.862.2020

E-mail: dcabral@cclgroup.com