

Quarterly Portfolio Disclosure

June 30, 2024

Summary of Investment Portfolio

	Long %	Short %	% of Net Asset Value
Bond Forward Contracts	0.00	-4.92	-4.92
Bonds	168.95	-93.62	75.33
Currency Forward Contracts	18.57	-18.68	-0.11
Futures Contracts	183.15	-143.75	39.40
Other Assets Less Liabilities	6.87	-3.34	3.53
Short Term Investments	19.96	0.00	19.96

Top 25 Holdings - Long

	% of Net Asset Value
Ontario 3.65% 2033.06.02	12.05
Us Treasury N/B 4.25% 2054.02.15	9.20
Canadian Imperial Bank 4.20% 2027.04.07	7.02
Quebec 4.40% 2055.12.01	6.32
Videotron Ltd 3.63% 2028.06.15	5.60
Cinemark Usa Inc 5.25% 2028.07.15	5.09
Canada 2.75% 2055.12.01	4.48
Ncl Corporation Ltd 7.75% 2029.02.15	3.93
SNC-Lavalin Group Inc. 5.70% 2029.03.26	3.43
Albertsons Cos/Safeway 3.50% 2029.03.15	3.16
Cable One Inc 4.00% 2030.11.15	3.13
United Rentals North Am 3.88% 2031.02.15	3.08
Nexstar Escrow Corp 5.63% 2027.07.15	3.00
Inter Pipeline Ltd 5.71% 2030.05.29	2.96
Hawaiian Brand Intellect 5.75% 2026.01.20	2.92
Bank Of Nova Scotia 3.93% 2027.05.03	2.73
Royal Bank Of Canada 5.10% 2029.04.03	2.68
Avis Budget Car/Finance 8.00% 2031.02.15	2.57
Ardagh Metal Packaging 3.25% 2028.09.01	2.34
Owens-Brockway 7.25% 2031.05.15	2.30
Canada 1.25% 2027.03.01	2.30
Secure Energy Services I 6.75% 2029.03.22	2.29
Cogeco Communications 6.13% 2029.02.27	2.23
Station Casinos Llc 4.50% 2028.02.15	2.16
Cineplex Inc 7.63% 2029.03.31	2.12
Top long positions as a percentage of total net asset value	99.08

Top 25 Holdings - Short

	% of Net Asset Value
Us Foods Inc 4.75% 2029.02.15	-5.73
Griffon Corporation 5.75% 2028.03.01	-4.80
T-Mobile Usa Inc 5.50% 2055.01.15	-3.34
Asbury Automotive Group 4.63% 2029.11.15	-3.18
Verizon Communications (Green Bond) 5.05% 2033.05.09	-2.83
Frontier Communications 5.00% 2028.05.01	-2.76
Outfront Media Cap Llc/C 7.38% 2031.02.15	-2.68
Sonic Automotive Inc 4.63% 2029.11.15	-2.68
Hca Inc 5.90% 2053.06.01	-2.64
Encompass Health Corp 4.75% 2030.02.01	-2.47
Performance Food Group I 4.25% 2029.08.01	-2.46
Us Foods Inc 7.25% 2032.01.15	-2.37
Cnx Resources Corp 7.38% 2031.01.15	-2.24
At&T Inc 5.40% 2034.02.15	-2.22
Midas Opco Holdings Llc 5.63% 2029.08.15	-2.22
Outfront Media Cap Llc/C 4.25% 2029.01.15	-2.20
United Airlines Inc 4.63% 2029.04.15	-2.02
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Lithia Motors Inc 4.38% 2031.01.15	-1.84
Canada 3.25% 2028.09.01	-1.79
T-Mobile Usa Inc 5.05% 2033.07.15	-1.67
Allison Transmission Inc 5.88% 2029.06.01	-1.62
Clear Channel Outdoor Ho 7.88% 2030.04.01	-1.61
Clear Channel Worldwide 5.13% 2027.08.15	-1.60
Calgary Airport Authorit 3.55% 2053.10.07	-1.58
Top short positions as a percentage of total net asset value	-62.45

For further information, please contact Connor, Clark & Lunn Funds Inc. Toll Free at 1-888-824-3120.

The Summary of Investment Portfolio may change due to ongoing portfolio transactions of the Fund. Updates are available quarterly. Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.