

Quarterly Portfolio Disclosure

June 30, 2024

Summary of Investment Portfolio

	Long %	Short %	% of Net Asset Value
Energy	9.57	-8.02	1.56
Materials	13.87	-10.37	3.50
Industrials	36.09	-18.73	17.36
Consumer Discretionary	16.37	-13.67	2.69
Consumer Staples	5.72	-7.32	-1.60
Health Care	16.42	-17.02	-0.60
Financials	21.41	-9.05	12.36
Information Technology	32.27	-22.30	9.97
Communication Services	7.44	-6.58	0.86
Utilities	4.67	-2.50	2.17
Real Estate	5.44	-3.37	2.07

Top 25 Holdings - Long

	% of Net Asset Value
Nkt A/S	0.96
Suncor Energy Inc.	0.93
Intesa Sanpaolo	0.86
Logitech International-Reg	0.83
Tourmaline Oil Corp.	0.78
Kongsberg Gruppen Asa	0.75
Cenovus Energy Inc.	0.75
Nova Ltd	0.70
Cameco Corp.	0.59
BCE Inc.	0.57
Fresnillo Plc	0.57
Bw Lpg Ltd	0.55
Camtek Ltd	0.51
Prysmian Spa	0.50
Frencken Group Ltd	0.50
Alimentation Couche-Tard Inc -mvtg	0.49
BMW AG	0.48
Broadcom Inc	0.48
Abn Amro Group Nv-Cva	0.45
CGI Inc	0.45
Bank Leumi Le-Israel	0.44
Banca Monte Dei Paschi Siena	0.43
Hoegh Autoliners Asa	0.42
Nutrien Ltd	0.40
Mpc Container Ships As	0.38
Top long positions as a percentage of total net asset value	14.78

Top 25 Holdings - Short

	% of Net Asset Value
Hdfc Bank Ltd Adr	-0.96
Lasertec Corp	-0.92
Mitsubishi UFJ Financial Group	-0.90
Adyen Nv	-0.85
Heineken NV(EUR)	-0.80
Palantir Technologies Inc	-0.79
Delta Airlines Inc.	-0.77
Pilbara Minerals Ltd	-0.77
Davide Campari-Milano NV	-0.76
Cisco Systems	-0.75
Corteva Inc	-0.73
Kuehne & Nagel Intl Ag-Reg	-0.70
Argenx Se	-0.69
Infosys Technologies-Sp ADR	-0.69
Genmab A/S	-0.68
Sibanye Stillwater Ltd	-0.68
Cellnex Telecom Sau	-0.68
New Fortress Energy Inc	-0.65
Straumann Holding Ag-Reg	-0.63
Chugai Pharmaceutical Co Ltd	-0.63
Wisetech Global Ltd	-0.62
DSV A/S	-0.61
Quimica Y Minera Chil - Sp ADR	-0.60
Legend Biotech Corp	-0.60
Magna International Inc. Class A	-0.59
Top short positions as a percentage of total net asset value	-18.04

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.