

List of Portfolio Securities

DIM PRIVATE FUNDS

As at **March 31, 2023**

Discretionary portfolio management is offered by Desjardins Wealth Management, Private Wealth Management and is provided by Desjardins Investment Management Inc., a wholly owned subsidiary of the Fédération des caisses Desjardins du Québec. Desjardins Investment Management Inc. is registered as a portfolio manager and investment fund manager with the Autorité des marchés financiers (AMF).

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DIM PRIVATE HIGH INTEREST FUND

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Cash and Cash Equivalents	100.0
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Other Net Assets			1,300 100.0
Net Assets			1,300 100.0

DIM PRIVATE SHORT TERM INVESTMENT FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	16.6
2	Canada Housing Trust, Series 93, 0.950%, 2025-06-15	14.2
3	AlphaFixe Floating Rate Bank Loan Fund, Series A	8.8
4	Addenda Commercial Mortgages Pooled Fund, Series A	6.3
5	Government of Canada, 2.750%, 2027-09-01	6.2
6	Government of Canada, 3.000%, 2024-11-01	5.1
7	DGIA Market Neutral Fund	4.4
8	Government of Canada, 1.500%, 2024-05-01	3.3
9	Government of Canada, 0.500%, 2025-09-01	2.6
10	Scotiabank, 5.500%, 2026-05-08	2.1
11	Bank of Montreal, 3.650%, 2027-04-01	1.9
12	Bank of Montreal, 4.709%, 2027-12-07	1.8
13	Canada Housing Trust, Series 98, 1.250%, 2026-06-15	1.7
14	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	1.7
15	Royal Bank of Canada, 4.612%, 2027-07-26	1.5
16	Government of Canada, 3.000%, 2026-04-01	1.5
17	Canadian Imperial Bank of Commerce, 2.350%, 2024-08-28	1.5
18	Royal Bank of Canada, 4.642%, 2028-01-17	0.9
19	Toronto-Dominion Bank, 4.477%, 2028-01-18	0.9
20	Royal Bank of Canada, 3.369%, 2025-09-29	0.9
21	Pembina Pipeline, Series 7, 3.710%, 2026-08-11	0.9
22	Toronto-Dominion Bank, 2.667%, 2025-09-09	0.9
23	Canadian Imperial Bank of Commerce, 2.250%, 2027-01-07	0.8
24	Scotiabank, 1.400%, 2027-11-01	0.8
25	Inter Pipeline, Series 8, 2.608%, 2023-09-13	0.7
Total		88.0

Investment Portfolio as at March 31, 2023 (unaudited)

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Bonds				63.7
Government of Canada				35.1
Canada Housing Trust				
Series 93, 0.950%, 2025-06-15	CAD	49,300,000	46,165,344	46,405,553
Series 98, 1.250%, 2026-06-15	CAD	6,000,000	5,505,840	5,595,848
Government of Canada				
1.500%, 2024-05-01	CAD	11,000,000	10,650,001	10,693,190
2.750%, 2024-08-01	CAD	400,000	393,321	393,424
3.000%, 2024-11-01	CAD	16,900,000	16,607,086	16,674,934
0.500%, 2025-09-01	CAD	9,275,000	8,570,977	8,628,706
3.000%, 2026-04-01	CAD	5,000,000	4,957,838	4,951,660
2.750%, 2027-09-01	CAD	20,404,000	20,103,764	20,125,912
PSP Capital				
Series 7, 3.290%, 2024-04-04	CAD	1,000,000	997,823	989,547
			113,951,994	114,458,774
Provincial Governments and Crown Corporations				0.2
Province of Prince Edward Island				
4.500%, 2023-09-29	CAD	165,000	164,325	164,443
4.450%, 2024-09-29	CAD	173,000	171,633	171,975
4.450%, 2025-09-29	CAD	182,000	180,333	181,842
4.400%, 2026-09-29	CAD	192,000	189,531	192,914
			705,822	711,174

DIM PRIVATE SHORT TERM INVESTMENT FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Municipalities and Semi-Public Institutions				1.2
City of Alma				
4.100%, 2028-01-30	CAD	250,000	246,778	247,296
City of Donnacona				
4.100%, 2028-01-30	CAD	250,000	247,330	247,296
City of Otterburn Park				
4.500%, 2023-09-29	CAD	164,000	163,329	163,447
4.450%, 2024-09-29	CAD	172,000	170,641	170,981
4.450%, 2025-09-29	CAD	182,000	180,333	181,392
4.400%, 2026-09-29	CAD	191,000	188,544	190,986
City of Saint-Constant				
4.500%, 2023-09-26	CAD	450,000	448,164	448,492
4.500%, 2024-09-26	CAD	450,000	447,255	447,642
4.500%, 2025-09-26	CAD	450,000	446,648	448,997
City of Saint-Pie				
4.200%, 2028-02-17	CAD	20,000	19,693	19,867
City of Varennes				
4.500%, 2023-09-26	CAD	200,000	199,184	199,330
4.500%, 2024-09-26	CAD	200,000	198,780	198,952
4.500%, 2025-09-26	CAD	200,000	198,510	199,554
4.500%, 2026-09-26	CAD	200,000	198,398	200,613
City of Victoriaville				
4.250%, 2028-02-21	CAD	71,000	70,313	70,682
Municipality of La Présentation				
4.250%, 2028-02-17	CAD	55,000	54,310	54,755
Municipality of Paroisse de Notre-Dame-des-Pins				
4.250%, 2028-02-16	CAD	30,000	29,692	29,866
Municipality of Sainte-Claire				
4.150%, 2028-01-30	CAD	500,000	495,770	495,670
Municipality of Val-des-Bois				
4.250%, 2028-02-17	CAD	30,000	29,639	29,866
			4,033,311	4,045,684
Corporations				27.2
AIMCo Realty Investors				
2.195%, 2026-11-04	CAD	486,000	450,003	449,193
Allied Properties Real Estate Investment Trust				
Series E, 3.113%, 2027-04-08	CAD	400,000	371,936	365,333
Bank of Montreal				
3.650%, 2027-04-01	CAD	6,526,000	6,352,589	6,293,971
4.709%, 2027-12-07	CAD	5,780,000	5,755,813	5,794,388
1.928%, floating rate from 2026-07-22, 2031-07-22	CAD	1,500,000	1,344,030	1,341,698
6.534%, floating rate from 2027-10-27, 2032-10-27	CAD	600,000	600,000	626,605
BMW Canada				
4.410%, 2027-02-10	CAD	90,000	89,990	89,667
Brookfield Asset Management				
4.820%, 2026-01-28	CAD	500,000	504,510	499,240
Bruce Power				
4.700%, 2027-12-21	CAD	249,000	248,913	249,781
Canadian Imperial Bank of Commerce				
2.350%, 2024-08-28	CAD	5,000,000	4,814,050	4,819,747
2.250%, 2027-01-07	CAD	3,000,000	2,731,138	2,753,414
5.050%, 2027-10-07	CAD	1,770,000	1,767,292	1,795,169
5.330%, floating rate from 2028-01-20, 2033-01-20	CAD	1,070,000	1,069,904	1,063,310

DIM PRIVATE SHORT TERM INVESTMENT FUND

	PAR VALUE / NUMBER OF SECURITIES		COST \$	FAIR VALUE \$ %
Canadian Western Bank				
5.146%, 2027-09-02	CAD	220,000	220,000	219,783
Capital Power				
4.986%, 2026-01-23	CAD	300,000	303,201	298,674
Cenovus Energy				
3.600%, 2027-03-10	CAD	500,000	479,522	485,451
Choice Properties Real Estate Investment Trust				
Series P, 2.848%, 2027-05-21	CAD	2,000,000	1,855,100	1,841,894
CI Financial				
7.000%, 2025-12-02	CAD	350,000	350,000	355,292
Crombie Real Estate Investment Trust				
Series G, 3.917%, 2027-06-21	CAD	514,000	494,576	487,439
CT Real Estate Investment Trust				
Series B, 3.527%, 2025-06-09	CAD	1,000,000	972,550	966,626
Daimler Trucks Finance Canada				
5.180%, 2025-09-19	CAD	200,000	199,956	200,053
5.220%, 2027-09-20	CAD	225,000	225,961	226,452
Dream Industrial Real Estate Investment Trust				
Series C, 2.057%, 2027-06-17	CAD	1,500,000	1,334,655	1,312,478
Enbridge				
5.700%, 2027-11-09	CAD	265,000	264,897	275,578
Series 2017-B, 5.375%, floating rate from 2027-09-27, 2077-09-27	CAD	1,000,000	947,962	927,460
Glacier Credit Card Trust				
Series 2022-1, 4.958%, 2027-09-20	CAD	450,000	450,000	453,606
GM Financial				
1.750%, 2026-04-15	CAD	500,000	446,750	451,486
5.200%, 2028-02-09	CAD	170,000	169,742	168,452
Greater Toronto Airports Authority				
6.450%, 2027-12-03	CAD	500,000	554,395	543,057
Great-West Lifeco				
Series 1, 3.600%, floating rate from 2026-12-31, 2081-12-31	CAD	600,000	494,210	448,468
H&R Real Estate Investment Trust				
Series S, 2.633%, 2027-02-19	CAD	250,000	227,748	225,444
HSBC Bank Canada				
4.810%, 2024-12-16	CAD	265,000	265,000	264,480
3.403%, 2025-03-24	CAD	1,000,000	975,961	973,528
iA Financial Group				
2.400%, floating rate from 2025-02-21, 2030-02-21	CAD	500,000	472,520	473,434
IGM Financial				
3.440%, 2027-01-26	CAD	500,000	480,845	478,000
Inter Pipeline				
Series 8, 2.608%, 2023-09-13	CAD	2,300,000	2,249,446	2,272,196
Series 15, 5.760%, 2028-02-17	CAD	500,000	499,960	511,643
Manulife Financial				
5.409%, floating rate from 2028-03-10, 2033-03-10	CAD	1,100,000	1,100,000	1,110,027
National Bank of Canada				
5.296%, 2025-11-03	CAD	1,250,000	1,250,000	1,266,081
1.573%, floating rate from 2025-08-18, 2026-08-18	CAD	200,000	182,081	185,530
North West Redwater Partnership				
Series J, 2.800%, 2027-06-01	CAD	1,000,000	944,840	938,176
Original Wempi				
Series B1, 4.309%, 2024-02-13	CAD	250,000	243,688	244,341
Pembina Pipeline				
Series 7, 3.710%, 2026-08-11	CAD	3,000,000	2,908,200	2,899,439

DIM PRIVATE SHORT TERM INVESTMENT FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Reliance				
3.836%, 2025-03-15	CAD	200,000	192,190	194,795
RioCan Real Estate Investment Trust				
Series AD, 1.974%, 2026-06-15	CAD	270,000	243,783	243,166
Series AC, 2.361%, 2027-03-10	CAD	200,000	172,096	178,115
Royal Bank of Canada				
3.369%, 2025-09-29	CAD	3,000,000	2,920,726	2,906,321
5.235%, 2026-11-02	CAD	1,520,000	1,519,985	1,550,719
4.612%, 2027-07-26	CAD	5,000,000	5,065,358	4,998,966
4.642%, 2028-01-17	CAD	3,000,000	2,972,542	2,999,881
2.140%, floating rate from 2026-11-03, 2031-11-03	CAD	300,000	268,116	268,563
Scotiabank				
5.500%, 2026-05-08	CAD	6,565,000	6,564,803	6,726,137
1.400%, 2027-11-01	CAD	3,000,000	2,579,940	2,607,253
3.890%, floating rate from 2024-01-18, 2029-01-18	CAD	500,000	493,828	492,964
3.934%, floating rate from 2027-05-03, 2032-05-03	CAD	1,000,000	960,920	944,599
Sienna Senior Living				
Series C, 2.820%, 2027-03-31	CAD	250,000	229,808	225,054
SmartCentres Real Estate Investment Trust				
Series S, 3.834%, 2027-12-21	CAD	170,000	161,884	158,467
Sun Life Financial				
2.380%, floating rate from 2024-08-13, 2029-08-13	CAD	500,000	478,711	480,050
Toronto-Dominion Bank				
2.667%, 2025-09-09	CAD	3,000,000	2,862,450	2,857,987
2.260%, 2027-01-07	CAD	1,000,000	907,947	919,401
5.376%, 2027-10-21	CAD	1,250,000	1,250,000	1,287,138
4.477%, 2028-01-18	CAD	3,000,000	2,947,381	2,979,024
3.589%, floating rate from 2023-09-14, 2028-09-14	CAD	500,000	493,825	495,323
3.105%, floating rate from 2025-04-22, 2030-04-22	CAD	1,000,000	957,567	955,155
3.060%, floating rate from 2027-01-26, 2032-01-26	CAD	6,000,000	5,579,029	5,536,556
TransCanada Trust				
Series 2017-B, 4.650%, floating rate from 2027-05-18, 2077-05-18	CAD	300,000	273,122	270,110
VW Credit Canada				
5.860%, 2027-11-15	CAD	575,000	590,180	595,794
			88,350,125	88,517,622
Total Canadian Bonds			207,041,252	207,733,254
Investment Funds				19.5
Addenda Commercial Mortgages Pooled Fund, Series A		1,921,655	20,449,006	20,613,834
AlphaFixe Floating Rate Bank Loan Fund, Series A		3,262,618	28,945,733	28,649,514
DGIA Market Neutral Fund		1,430,356	14,900,430	14,267,900
Total Investment Funds			64,295,169	63,531,248
Canadian Money Market Securities				3.6
Canada Treasury Bills				
3.873%, 2023-09-14	CAD	12,000,000	11,791,059	11,791,059

DIM PRIVATE SHORT TERM INVESTMENT FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Asset-Backed Securities			0.2
Ford Auto Securitization Trust			
Series 2022-A, Class A3, Sequential Pay Class, 5.399%, 2028-09-15	CAD 550,000	550,000	560,060
Total Investments		283,677,480	283,615,621 87.0
Other Net Assets			42,217,715 13.0
Net Assets			325,833,336 100.0

Table 1

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED		REPURCHASE VALUE \$
					SECURITIES \$	CASH \$	
From 2023-03-23 to 2023-03-31	From 2023-04-03 to 2023-04-13	Bonds and Money Market Securities	22	120,205,747	1,890,945	120,729,974	120,778,004

Table 2

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL GIVEN		REPURCHASE VALUE \$
					SECURITIES \$	CASH \$	
From 2023-03-09 to 2023-03-31	From 2023-04-03 to 2023-04-10	Bonds	37	8,442,971	—	8,475,051	8,478,171

DIM PRIVATE BOND FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private Government Bond Fund	52.5
2 DIM Private Corporate Bond Fund	46.6
3 Cash and Cash Equivalents	0.9
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			99.1
DIM Private Corporate Bond Fund	2,745,559	27,965,411	26,442,482
DIM Private Government Bond Fund	3,111,685	31,712,353	29,775,709
Total Investments		59,677,764	56,218,191
Other Net Assets			491,044 0.9
Net Assets			56,709,235 100.0

DIM PRIVATE GOVERNMENT BOND FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Government of Canada, 1.500%, 2031-06-01	9.9
2	Government of Canada, 1.500%, 2024-05-01	7.5
3	Government of Canada, 0.500%, 2030-12-01	5.9
4	Canada Housing Trust, Series 98, 1.250%, 2026-06-15	5.5
5	Government of Canada, 2.750%, 2027-09-01	4.4
6	Government of Canada, 2.750%, 2033-06-01	4.0
7	Province of Ontario, 3.750%, 2032-06-02	3.9
8	Province of Ontario, 1.350%, 2030-12-02	3.7
9	Canada Housing Trust, Series 93, 0.950%, 2025-06-15	2.7
10	Province of Ontario, 1.550%, 2029-11-01	2.5
11	Canada Housing Trust, Series 113, 3.100%, 2028-06-15	2.1
12	Canada Pension Plan Investment Board, 3.000%, 2028-06-15	1.7
13	Province of British Columbia, 3.200%, 2032-06-18	1.7
14	Government of Canada, 3.000%, 2024-11-01	1.6
15	Scotia Capital NHA, 0.550%, 2026-01-01	1.6
16	Merrill Lynch NHA, 0.840%, 2026-06-01	1.5
17	Merrill Lynch NHA, 0.580%, 2025-12-01	1.3
18	Government of Canada, 2.750%, 2024-08-01	1.3
19	PSP Capital, Series 11, 3.000%, 2025-11-05	1.3
20	Province of Ontario, 2.150%, 2031-06-02	1.2
21	Province of Québec, 3.900%, 2032-11-22	1.2
22	Scotia Capital NHA, 0.890%, 2026-09-01	1.1
23	Province of Alberta, 2.900%, 2028-12-01	1.1
24	Province of Ontario, 4.050%, 2032-02-02	1.0
25	Asian Development Bank, 0.750%, 2026-02-10	1.0
Total		70.7

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER		COST	FAIR VALUE	
	OF SECURITIES		\$	\$	%
Bonds					89.2
Canadian Bonds					87.2
Government of Canada					50.5
Canada Housing Trust					
Series 93, 0.950%, 2025-06-15	CAD	54,405,000	50,540,337	51,210,834	
Series 98, 1.250%, 2026-06-15	CAD	114,569,000	114,795,493	106,851,778	
Series 113, 3.100%, 2028-06-15	CAD	40,250,000	40,204,920	39,868,564	
Canada Pension Plan Investment Board					
2.850%, 2027-06-01	CAD	10,280,000	10,267,458	10,030,492	
3.000%, 2028-06-15	CAD	34,000,000	33,564,160	33,253,924	
3.950%, 2032-06-02	CAD	9,050,000	9,020,035	9,256,031	
Canada Post Corporation					
Series 2, 4.080%, 2025-07-16	CAD	5,000,000	5,557,750	5,032,509	
Government of Canada					
1.500%, 2024-05-01	CAD	148,700,000	143,984,847	144,552,492	
2.750%, 2024-08-01	CAD	25,000,000	24,582,548	24,588,996	
3.000%, 2024-11-01	CAD	32,000,000	31,631,167	31,573,840	
3.000%, 2025-10-01	CAD	17,000,000	16,852,282	16,793,136	
2.750%, 2027-09-01	CAD	85,946,000	84,468,052	84,774,633	
0.500%, 2030-12-01	CAD	136,155,000	110,430,135	114,170,074	
1.500%, 2031-06-01	CAD	212,580,000	189,214,032	191,529,744	
2.000%, 2032-06-01	CAD	8,900,000	7,856,793	8,269,656	
2.750%, 2033-06-01	CAD	78,200,000	76,750,321	77,098,481	

DIM PRIVATE GOVERNMENT BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
PSP Capital				
Series 9, 2.090%, 2023-11-22	CAD	2,339,000.00	2,296,898	2,304,285
Series 11, 3.000%, 2025-11-05	CAD	25,000,000.00	24,420,000.00	24,509,208.00
			976,437,228	975,668,677
Provincial Governments and Crown Corporations				25.5
Hydro-Québec				
2.000%, 2028-09-01	CAD	17,000,000	15,152,411	15,792,292
OMERS Finance Trust				
1.550%, 2027-04-21	CAD	2,000,000	1,993,980	1,845,380
2.600%, 2029-05-14	CAD	9,870,000	10,127,437	9,311,595
Ontario Teachers' Finance Trust				
1.100%, 2027-10-19	CAD	20,521,000	20,464,567	18,388,282
OPB Finance Trust				
Series E, 2.950%, 2026-02-02	CAD	15,000,000	15,197,900	14,590,067
Series F, 2.980%, 2027-01-25	CAD	8,469,000	9,035,832	8,208,538
Province of Alberta				
2.900%, 2028-12-01	CAD	21,332,000	23,336,237	20,732,209
2.900%, 2029-09-20	CAD	17,000,000	18,752,580	16,432,648
1.650%, 2031-06-01	CAD	12,000,000	11,417,880	10,369,741
Province of British Columbia				
1.550%, 2031-06-18	CAD	10,695,000	10,152,860	9,184,505
3.200%, 2032-06-18	CAD	33,900,000	32,832,283	32,829,792
Province of Manitoba				
2.750%, 2029-06-02	CAD	9,450,000	9,841,608	9,072,920
2.050%, 2031-06-02	CAD	2,500,000	2,493,075	2,227,910
3.900%, 2032-12-02	CAD	9,000,000	9,044,936	9,156,340
Province of New Brunswick				
3.100%, 2028-08-14	CAD	8,000,000	8,712,000	7,854,844
3.950%, 2032-08-14	CAD	19,000,000	18,976,690	19,406,486
Province of Newfoundland and Labrador				
2.850%, 2028-06-02	CAD	5,500,000	5,726,355	5,319,010
2.050%, 2031-06-02	CAD	19,700,000	19,461,745	17,361,468
Province of Ontario				
1.550%, 2029-11-01	CAD	54,918,000	54,352,472	48,773,480
1.350%, 2030-12-02	CAD	83,616,000	76,264,447	71,482,947
2.150%, 2031-06-02	CAD	26,500,000	26,443,405	23,872,800
4.050%, 2032-02-02	CAD	19,460,000	19,443,153	20,129,245
3.750%, 2032-06-02	CAD	74,694,000	74,547,824	75,452,711
Province of Prince Edward Island				
4.400%, 2027-09-29	CAD	1,135,000	1,120,007	1,137,813
Province of Québec				
3.900%, 2032-11-22	CAD	22,600,000	22,430,098	23,115,928
			517,321,782	492,048,951
Municipalities and Semi-Public Institutions				11.2
City of Baie-D'Urfé				
3.100%, 2025-04-25	CAD	220,000	218,207	215,417
3.200%, 2026-04-25	CAD	226,000	223,349	221,536
3.300%, 2027-04-25	CAD	4,499,000	4,435,114	4,422,742
City of Beaconsfield				
2.200%, 2024-07-22	CAD	4,000,000	3,939,280	3,889,880
City of Bois-des-Filion				
3.250%, 2024-08-19	CAD	578,000	565,168	565,336
3.500%, 2025-08-19	CAD	604,000	589,281	588,820

DIM PRIVATE GOVERNMENT BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
3.750%, 2026-08-19	CAD	630,000	617,583	616,771
4.000%, 2027-08-19	CAD	4,319,000	4,264,365	4,260,607
City of Boucherville				
2.200%, 2024-07-30	CAD	7,068,000	6,977,459	6,861,968
City of Brossard				
0.950%, 2024-07-21	CAD	1,280,000	1,264,666	1,227,187
City of Cap-Santé				
2.200%, 2024-07-22	CAD	3,000,000	2,953,080	2,911,890
City of Chambly				
4.400%, 2027-10-18	CAD	11,476,000	11,279,072	11,503,875
City of Châteauguay				
4.800%, 2026-10-28	CAD	600,000	594,630	607,985
4.700%, 2027-10-28	CAD	5,459,000	5,386,614	5,539,236
City of Delson				
4.900%, 2027-11-21	CAD	1,721,000	1,689,402	1,760,750
City of Drummondville				
4.750%, 2032-12-02	CAD	3,400,000	3,348,728	3,447,165
City of Gatineau				
2.300%, 2024-05-02	CAD	6,744,000	6,650,326	6,588,821
City of Granby				
1.000%, 2025-11-10	CAD	4,544,000	4,498,151	4,191,386
City of La Prairie				
1.300%, 2026-03-16	CAD	2,000,000	1,972,320	1,856,520
City of Laval				
1.850%, 2023-06-27	CAD	4,673,000	4,644,401	4,646,037
4.300%, 2027-10-25	CAD	2,000,000	2,013,580	2,041,764
City of Lavaltrie				
2.150%, 2025-01-27	CAD	1,000,000	983,650	962,700
City of Mercier				
2.150%, 2024-09-24	CAD	4,937,000	4,861,760	4,782,817
City of Notre-Dame-de-l'Île-Perrot				
4.700%, 2027-10-21	CAD	1,750,000	1,723,085	1,813,158
City of Otterburn Park				
4.400%, 2027-09-29	CAD	4,305,000	4,248,131	4,315,668
City of Québec				
2.550%, 2023-06-20	CAD	8,869,000	8,735,610	8,834,943
2.400%, 2024-03-07	CAD	11,982,000	11,819,884	11,766,324
3.150%, 2028-09-26	CAD	2,906,000	3,294,997	2,826,870
4.550%, 2032-06-29	CAD	5,000,000	4,946,600	5,197,540
City of Rouyn-Noranda				
2.100%, 2024-06-25	CAD	2,000,000	1,970,960	1,961,860
3.250%, 2028-09-11	CAD	9,536,000	9,377,416	9,190,606
City of Saint-Constant				
1.900%, 2024-09-04	CAD	2,328,000	2,271,406	2,243,331
4.500%, 2027-09-26	CAD	9,287,000	9,211,961	9,347,319
City of Sainte-Julie				
2.250%, 2024-06-11	CAD	3,030,000	3,005,487	2,959,431
City of Saint-Hyacinthe				
2.550%, 2024-11-13	CAD	6,600,000	6,588,120	6,423,714
City of Saint-Jean-sur-Richelieu				
0.900%, 2024-12-17	CAD	1,000,000	992,930	945,860
City of Saint-Raymond				
2.200%, 2025-01-27	CAD	7,078,000	6,982,235	6,820,078

DIM PRIVATE GOVERNMENT BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
City of Saint-Sauveur				
1.050%, 2025-09-01	CAD	2,246,000	2,214,826	2,093,362
4.700%, 2027-10-27	CAD	1,400,000	1,377,614	1,453,088
City of Sorel-Tracy				
4.400%, 2027-10-18	CAD	4,975,000	4,889,629	4,987,084
City of Sutton				
3.250%, 2027-04-19	CAD	2,541,000	2,501,614	2,496,583
City of Varennes				
4.500%, 2027-09-26	CAD	4,819,000	4,780,062	4,850,299
Municipality of Cantley				
2.000%, 2025-02-25	CAD	2,860,000	2,831,314	2,737,306
3.100%, 2025-04-25	CAD	134,000	132,908	130,781
3.200%, 2026-04-25	CAD	137,000	135,393	133,635
3.300%, 2027-04-25	CAD	1,775,000	1,749,795	1,730,998
Municipality of Chelsea				
4.900%, 2027-11-03	CAD	4,000,000	3,931,200	4,091,744
Municipality of La Pêche				
4.900%, 2027-11-03	CAD	2,749,000	2,699,353	2,812,051
Municipality of Laurier-Station				
1.900%, 2025-02-10	CAD	2,228,000	2,195,427	2,133,822
Municipality of Mont-Blanc				
2.300%, 2027-03-11	CAD	1,750,000	1,727,722	1,621,107
Municipality of Rigaud				
2.150%, 2025-01-28	CAD	1,796,000	1,769,617	1,724,950
Municipality of Rivière-Beaudette				
2.150%, 2025-07-28	CAD	2,507,000	2,470,172	2,409,929
Municipality of Sainte-Julienne				
2.250%, 2024-07-22	CAD	3,091,000	3,049,890	3,013,509
Municipality of Saint-Étienne-des-Grès				
1.400%, 2026-04-19	CAD	2,000,000	1,971,380	1,843,260
Municipality of Saint-Félix-de-Valois				
2.200%, 2024-07-22	CAD	3,079,000	3,030,844	2,987,431
Municipality of Saint-Francois-Xavier-de-Brompton				
3.150%, 2027-04-14	CAD	2,500,000	2,460,975	2,390,310
Municipality of Saint-Laurent-de-l'Île-d'Orléans				
4.950%, 2027-11-18	CAD	1,723,000	1,690,005	1,766,289
Municipality of Saint-Michel				
4.400%, 2027-09-23	CAD	2,286,000	2,257,356	2,291,596
Municipality of Val-des-Monts				
1.200%, 2025-06-17	CAD	1,412,000	1,391,837	1,321,406
Municipality of Verchères				
2.100%, 2024-07-16	CAD	4,280,000	4,223,033	4,157,635
Régie intermunicipale des déchets de la Rouge				
4.550%, 2027-11-28	CAD	943,000	926,837	951,058
Société de transport de Laval				
0.800%, 2023-12-15	CAD	1,130,000	1,126,102	1,100,722
0.900%, 2024-12-15	CAD	1,160,000	1,151,578	1,095,550
South Coast British Columbia Transportation Authority				
3.250%, 2028-11-23	CAD	11,240,000	11,792,949	11,106,563
			219,618,440	217,789,980
Total Canadian Bonds			1,713,377,450	1,685,507,608

DIM PRIVATE GOVERNMENT BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Supranational Bonds				2.0
Asian Development Bank				
0.750%, 2026-02-10	CAD	21,600,000	21,596,760	19,889,280
International Bank for Reconstruction and Development				
1.800%, 2024-07-26	CAD	10,000,000	9,996,700	9,688,400
0.875%, 2027-09-28	CAD	9,750,000	9,732,840	8,717,670
Total Supranational Bonds			41,326,300	38,295,350
Total Bonds			1,754,703,750	1,723,802,958
Canadian Mortgage-Backed Securities				10.2
Laurentian Bank of Canada NHA				
0.700%, 2025-06-01	CAD	6,915,993	6,841,646	6,500,729
0.500%, 2025-09-01	CAD	10,990,902	10,910,229	10,252,215
0.500%, 2025-10-01	CAD	13,445,131	13,362,040	12,505,585
Merrill Lynch NHA				
0.580%, 2025-12-01	CAD	27,252,676	27,137,125	25,356,435
0.990%, 2026-03-01	CAD	12,905,670	12,861,920	12,045,830
0.890%, 2026-05-01	CAD	8,379,681	8,334,096	7,776,797
0.840%, 2026-06-01	CAD	30,332,722	30,131,616	28,076,059
0.940%, 2026-09-15	CAD	11,673,799	11,600,488	10,801,568
1.340%, 2027-01-01	CAD	8,121,149	7,924,860	7,567,530
RBC Dominion Securities NHA				
0.600%, 2025-08-01	CAD	10,859,249	10,843,395	10,164,464
Scotia Capital NHA				
0.600%, 2025-12-01	CAD	15,838,037	15,780,703	14,729,121
0.550%, 2026-01-01	CAD	32,408,387	32,259,632	30,041,505
0.890%, 2026-09-01	CAD	22,663,574	22,063,896	20,918,184
Total Canadian Mortgage-Backed Securities			210,051,646	196,736,022
Total Investments			1,964,755,396	1,920,538,980 99.4
Other Net Assets				10,743,395 0.6
Net Assets				1,931,282,375 100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	1,414,452	1,442,741

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$	CASH \$	REPURCHASE VALUE \$
From 2023-03-09 to 2023-03-31	From 2023-04-03 to 2023-04-13	Bonds	34	1,081,406,748	14,236,495	1,090,785,562	1,091,419,256

DIM PRIVATE GOVERNMENT BOND FUND

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL GIVEN		REPURCHASE VALUE \$
					SECURITIES \$	CASH \$	
From 2023-03-09 to 2023-03-31	From 2023-04-03 to 2023-04-10	Bonds	37	76,281,560	—	76,571,404	76,599,591

DIM PRIVATE CORPORATE BOND FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Addenda Commercial Mortgages Pooled Fund, Series A	15.1
2	AlphaFixe Floating Rate Bank Loan Fund, Series A	14.1
3	Jarislowsky Fraser Fixed Income Core Plus Fund	8.5
4	Cash and Cash Equivalents	3.0
5	National Bank of Canada, 2.580%, 2025-02-03	1.9
6	Cenovus Energy, 3.500%, 2028-02-07	1.8
7	Bank of Montreal, 4.709%, 2027-12-07	1.7
8	Brookfield Finance 2, 5.431%, 2032-12-14	1.6
9	Royal Bank of Canada, 2.328%, 2027-01-28	1.5
10	Toronto-Dominion Bank, 4.680%, 2029-01-08	1.4
11	Scotiabank, 1.400%, 2027-11-01	1.4
12	Inter Pipeline, Series 12, 3.983%, 2031-11-25	1.4
13	Canadian Imperial Bank of Commerce, 2.250%, 2027-01-07	1.3
14	Canadian Imperial Bank of Commerce, 5.050%, 2027-10-07	1.2
15	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	1.1
16	National Bank of Canada, 2.545%, 2024-07-12	1.1
17	Bank of Montreal, 4.309%, 2027-06-01	1.0
18	Enbridge, 5.000%, floating rate from 2032-01-19, 2082-01-19	0.9
19	Toronto-Dominion Bank, 1.896%, 2028-09-11	0.8
20	Scotiabank, 2.950%, 2027-03-08	0.8
21	Scotiabank, 5.500%, 2026-05-08	0.8
22	Government of Canada, 0.500%, 2023-11-01	0.8
23	Allied Properties Real Estate Investment Trust, Series H, 1.726%, 2026-02-12	0.8
24	Scotiabank, 3.934%, floating rate from 2027-05-03, 2032-05-03	0.7
25	Royal Bank of Canada, 4.612%, 2027-07-26	0.7
Total		65.4

Investment Portfolio as at March 31, 2023 (unaudited)

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Bonds				58.8
Government of Canada				1.6
Government of Canada				
0.500%, 2023-11-01	CAD	17,000,000	16,521,929	16,628,253
3.000%, 2024-11-01	CAD	7,300,000	7,215,860	7,202,782
2.000%, 2032-06-01	CAD	11,500,000	10,201,338	10,685,510
			33,939,127	34,516,545
Corporations				57.2
Algonquin Power & Utilities				
4.600%, 2029-01-29	CAD	5,400,000	5,553,538	5,314,463
2.850%, 2031-07-15	CAD	3,931,000	3,930,686	3,344,012
Allied Properties Real Estate Investment Trust				
Series C, 3.636%, 2025-04-21	CAD	9,500,000	10,174,215	9,170,207
Series H, 1.726%, 2026-02-12	CAD	18,179,000	18,079,160	16,402,759
AltaGas				
2.166%, 2027-03-16	CAD	5,010,000	4,966,374	4,530,665
ARC Resources				
3.465%, 2031-03-10	CAD	11,377,000	11,377,000	10,137,931
Bank of Montreal				
1.551%, 2026-05-28	CAD	11,526,000	11,526,000	10,501,916
4.309%, 2027-06-01	CAD	21,380,000	21,400,491	21,137,084
4.709%, 2027-12-07	CAD	36,400,000	36,649,702	36,490,612
3.190%, 2028-03-01	CAD	4,500,000	4,339,260	4,277,048

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
1.928%, floating rate from 2026-07-22, 2031-07-22	CAD	12,700,000	12,429,800	11,359,706
6.534%, floating rate from 2027-10-27, 2032-10-27	CAD	6,000,000	6,000,000	6,266,047
Bell Canada				
Series M52, 2.500%, 2030-05-14	CAD	16,089,000	16,018,004	14,008,739
BMW Canada				
4.410%, 2027-02-10	CAD	3,450,000	3,449,620	3,437,251
Brookfield Asset Management				
4.820%, 2026-01-28	CAD	4,500,000	4,890,054	4,493,161
Brookfield Finance 2				
5.431%, 2032-12-14	CAD	33,215,000	33,457,635	33,644,166
Brookfield Renewable Partners				
Series 16, 5.292%, 2033-10-28	CAD	7,754,000	7,753,535	7,810,362
Bruce Power				
4.990%, 2032-12-21	CAD	6,070,000	6,066,297	6,108,746
Calloway Real Estate Investment Trust				
Series N, 3.556%, 2025-02-06	CAD	10,785,000	10,754,977	10,420,466
Canadian Imperial Bank of Commerce				
2.000%, 2025-04-17	CAD	14,994,000	15,073,409	14,180,716
2.250%, 2027-01-07	CAD	30,409,000	30,099,345	27,909,523
4.950%, 2027-06-29	CAD	5,000,000	5,095,114	5,052,441
5.050%, 2027-10-07	CAD	25,685,000	25,907,512	26,050,230
1.960%, floating rate from 2026-04-21, 2031-04-21	CAD	8,372,000	8,369,237	7,547,698
4.200%, floating rate from 2027-04-07, 2032-04-07	CAD	5,200,000	5,200,000	4,968,515
5.330%, floating rate from 2028-01-20, 2033-01-20	CAD	5,900,000	5,899,469	5,863,110
Canadian Western Bank				
3.859%, 2025-04-21	CAD	5,200,000	5,066,245	5,050,304
5.146%, 2027-09-02	CAD	2,714,000	2,714,000	2,711,325
Cenovus Energy				
3.500%, 2028-02-07	CAD	41,380,000	42,293,261	39,525,407
Choice Properties Real Estate Investment Trust				
Series Q, 2.456%, 2026-11-30	CAD	5,900,000	5,900,000	5,406,721
Series M, 3.532%, 2029-06-11	CAD	15,249,000	15,690,891	14,031,478
Series N, 2.981%, 2030-03-04	CAD	3,475,000	3,475,000	3,044,562
Series R, 6.003%, 2032-06-24	CAD	8,335,000	8,335,000	8,744,139
5.400%, 2033-03-01	CAD	8,350,000	8,350,000	8,336,844
CI Financial				
3.759%, 2025-05-26	CAD	4,000,000	4,233,680	3,829,748
7.000%, 2025-12-02	CAD	1,000,000	1,000,000	1,015,120
Cogeco Communications				
2.991%, 2031-09-22	CAD	3,525,000	3,525,000	3,035,583
Crombie Real Estate Investment Trust				
Series F, 3.677%, 2026-08-26	CAD	10,000,000	10,497,260	9,501,440
Series H, 2.686%, 2028-03-31	CAD	1,241,000	1,241,000	1,099,915
Series K, 5.244%, 2029-09-28	CAD	3,728,000	3,728,000	3,683,762
Series I, 3.211%, 2030-10-09	CAD	3,421,000	3,410,340	2,931,944
Series J, 3.133%, 2031-08-12	CAD	4,817,000	4,817,000	4,012,732
CT Real Estate Investment Trust				
Series F, 3.865%, 2027-12-07	CAD	4,350,000	4,349,826	4,104,927
Series G, 2.371%, 2031-01-06	CAD	1,168,000	1,168,000	946,728
Daimler Trucks Finance Canada				
2.140%, 2024-12-13	CAD	7,269,000	7,267,110	6,901,797
5.180%, 2025-09-19	CAD	2,576,000	2,575,433	2,576,688
5.220%, 2027-09-20	CAD	3,784,000	3,796,240	3,808,422

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Dream Industrial Real Estate Investment Trust				
Series A, 1.662%, 2025-12-22	CAD	3,214,000	3,204,108	2,908,889
Series E, 3.968%, 2026-04-13	CAD	1,640,000	1,640,000	1,572,778
Series D, 2.539%, 2026-12-07	CAD	3,327,000	3,327,000	3,011,867
5.383%, 2028-03-22	CAD	1,348,000	1,348,000	1,337,442
Dream Summit Industrial REIT				
2.440%, 2028-07-14	CAD	5,300,000	5,305,334	4,603,150
Enbridge				
5.000%, floating rate from 2032-01-19, 2082-01-19	CAD	22,792,000	22,792,000	19,325,389
Énergir				
Series 2022-1, 3.040%, 2032-02-09	CAD	4,082,000	3,677,570	3,698,669
ENMAX				
Series 6, 3.331%, 2025-06-02	CAD	3,630,000	3,629,855	3,495,253
Series 7, 3.876%, 2029-10-18	CAD	8,011,000	8,322,473	7,514,547
Fairfax Financial Holdings				
4.230%, 2029-06-14	CAD	2,750,000	2,891,735	2,589,940
3.950%, 2031-03-03	CAD	8,316,000	8,336,457	7,382,968
First Capital Realty				
Series R, 4.790%, 2024-08-30	CAD	7,000,000	7,519,696	6,903,059
Glacier Credit Card Trust				
Series 2022-1, 4.958%, 2027-09-20	CAD	6,800,000	6,800,000	6,854,495
GM Financial				
1.700%, 2025-07-09	CAD	3,534,000	3,529,229	3,261,775
1.750%, 2026-04-15	CAD	4,032,000	4,029,460	3,640,785
5.200%, 2028-02-09	CAD	675,000	673,974	668,852
Granite Real Estate Investment Trust				
Series 4, 3.062%, 2027-06-04	CAD	5,679,000	5,679,000	5,263,569
Series 6, 2.194%, 2028-08-30	CAD	5,000,000	5,000,000	4,343,171
Series 5, 2.378%, 2030-12-18	CAD	7,954,000	7,954,000	6,563,672
Great-West Lifeco				
Series 1, 3.600%, floating rate from 2026-12-31, 2081-12-31	CAD	12,000,000	11,877,446	8,969,367
H&R Real Estate Investment Trust				
Series Q, 4.071%, 2025-06-16	CAD	7,000,000	7,439,685	6,780,354
Series R, 2.906%, 2026-06-02	CAD	1,000,000	1,008,870	926,188
HCN Canadian Holdings-1				
2.950%, 2027-01-15	CAD	2,025,000	2,022,793	1,855,532
Hydro One				
4.160%, 2033-01-27	CAD	11,140,000	11,093,951	11,033,741
iA Financial Group				
2.400%, floating rate from 2025-02-21, 2030-02-21	CAD	4,875,000	4,875,000	4,615,978
3.072%, floating rate from 2026-09-24, 2031-09-24	CAD	1,394,000	1,394,000	1,300,783
3.187%, floating rate from 2027-02-25, 2032-02-25	CAD	5,076,000	5,076,000	4,703,279
IGM Financial				
3.440%, 2027-01-26	CAD	4,380,000	4,397,044	4,187,278
Intact Financial Corporation				
3.770%, 2026-03-02	CAD	2,150,000	2,086,296	2,101,047
1.928%, 2030-12-16	CAD	3,951,000	3,951,000	3,281,911
4.125%, floating rate from 2026-03-31, 2081-03-31	CAD	517,000	487,790	436,881
Inter Pipeline				
Series 12, 3.983%, 2031-11-25	CAD	33,075,000	33,075,000	29,752,968
Series 14, 5.849%, 2032-05-18	CAD	12,816,000	12,816,000	13,056,690
Keyera				
5.022%, 2032-03-28	CAD	7,848,000	7,848,000	7,738,856

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Manulife Financial				
3.049%, floating rate from 2024-08-20, 2029-08-20	CAD	10,000,000	10,000,000	9,677,849
5.409%, floating rate from 2028-03-10, 2033-03-10	CAD	3,670,000	3,670,000	3,703,455
National Bank of Canada				
2.545%, 2024-07-12	CAD	24,500,000	24,795,268	23,740,130
2.580%, 2025-02-03	CAD	43,597,000	42,554,181	41,813,187
5.296%, 2025-11-03	CAD	5,000,000	5,000,000	5,064,322
1.573%, floating rate from 2025-08-18, 2026-08-18	CAD	13,291,000	13,354,233	12,329,383
2.237%, 2026-11-04	CAD	6,931,000	6,931,000	6,384,360
5.426%, floating rate from 2027-08-16, 2032-08-16	CAD	5,350,000	5,349,732	5,339,160
Original Wempi				
Series B1, 4.309%, 2024-02-13	CAD	3,350,000	3,350,000	3,274,173
Pembina Pipeline				
Series 17, 3.530%, 2031-12-10	CAD	2,537,000	2,536,569	2,264,692
Power Financial Corporation				
6.900%, 2033-03-11	CAD	1,750,000	2,032,818	2,005,602
Reliance				
3.836%, 2025-03-15	CAD	800,000	768,760	779,179
2.680%, 2027-12-01	CAD	6,782,000	6,721,349	6,098,897
RioCan Real Estate Investment Trust				
Series AD, 1.974%, 2026-06-15	CAD	1,546,000	1,546,000	1,392,349
Series AC, 2.361%, 2027-03-10	CAD	550,000	473,264	489,816
5.611%, 2027-10-06	CAD	1,900,000	1,901,710	1,906,159
Series AE, 2.829%, 2028-11-08	CAD	6,000,000	5,561,363	5,239,249
Series AF, 4.628%, 2029-05-01	CAD	1,950,000	1,949,961	1,850,952
Rogers Communications				
3.650%, 2027-03-31	CAD	3,924,000	3,962,421	3,761,923
3.750%, 2029-04-15	CAD	8,253,000	8,244,004	7,788,075
3.250%, 2029-05-01	CAD	6,500,000	7,158,905	5,954,795
4.250%, 2032-04-15	CAD	14,833,000	14,831,072	13,949,883
Royal Bank of Canada				
5.235%, 2026-11-02	CAD	4,149,000	4,148,959	4,232,851
2.328%, 2027-01-28	CAD	34,998,000	34,706,788	32,231,394
4.612%, 2027-07-26	CAD	15,500,000	15,471,366	15,496,793
4.642%, 2028-01-17	CAD	12,280,000	12,288,125	12,279,511
2.140%, floating rate from 2026-11-03, 2031-11-03	CAD	9,279,000	9,276,680	8,306,660
2.940%, floating rate from 2027-05-03, 2032-05-03	CAD	3,500,000	3,225,950	3,188,087
1.670%, floating rate from 2028-01-28, 2033-01-28	CAD	10,993,000	10,321,480	9,261,366
5.010%, floating rate from 2028-02-01, 2033-02-01	CAD	4,400,000	4,446,794	4,323,935
Saputo				
5.250%, 2029-11-29	CAD	1,908,000	1,908,000	1,957,291
Scotiabank				
5.500%, 2026-05-08	CAD	16,800,000	16,799,496	17,212,355
1.850%, 2026-11-02	CAD	9,538,000	9,535,616	8,682,725
2.950%, 2027-03-08	CAD	19,084,000	18,642,305	17,949,140
1.400%, 2027-11-01	CAD	34,507,000	34,090,197	29,989,491
3.100%, 2028-02-02	CAD	4,500,000	4,328,505	4,261,026
3.934%, floating rate from 2027-05-03, 2032-05-03	CAD	16,940,000	16,780,639	16,001,513
Shaw Communications				
3.300%, 2029-12-10	CAD	9,580,000	9,691,094	8,711,556
2.900%, 2030-12-09	CAD	2,275,000	2,147,577	1,974,688
Sienna Senior Living				
Series B, 3.450%, 2026-02-27	CAD	659,000	658,921	619,837

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Sun Life Financial				
2.380%, floating rate from 2024-08-13, 2029-08-13	CAD	8,000,000	7,999,600	7,680,807
2.460%, floating rate from 2026-11-18, 2031-11-18	CAD	3,523,000	3,521,520	3,216,641
2.800%, floating rate from 2028-11-21, 2033-11-21	CAD	5,981,000	5,979,864	5,321,058
2.060%, floating rate from 2030-10-01, 2035-10-01	CAD	18,852,000	18,836,730	15,213,415
3.150%, floating rate from 2031-11-18, 2036-11-18	CAD	10,000,000	10,000,000	8,554,262
TELUS				
2.850%, 2031-11-13	CAD	16,702,000	16,660,579	14,373,339
5.250%, 2032-11-15	CAD	1,750,000	1,743,194	1,789,267
4.950%, 2033-03-28	CAD	5,293,000	5,283,896	5,266,282
Teranet Holdings				
3.719%, 2029-02-23	CAD	2,254,000	2,209,314	2,087,840
Toronto-Dominion Bank				
4.210%, 2027-06-01	CAD	4,500,000	4,502,694	4,430,898
5.376%, 2027-10-21	CAD	8,525,000	8,525,000	8,778,284
1.888%, 2028-03-08	CAD	1,000,000	868,790	881,925
1.896%, 2028-09-11	CAD	20,888,000	20,380,316	18,238,507
4.680%, 2029-01-08	CAD	30,480,000	30,588,348	30,615,869
3.105%, floating rate from 2025-04-22, 2030-04-22	CAD	8,145,000	8,445,690	7,779,736
3.060%, floating rate from 2027-01-26, 2032-01-26	CAD	26,130,000	25,947,334	24,111,700
TransCanada PipeLines				
5.277%, 2030-07-15	CAD	5,000,000	4,998,000	5,116,769
2.970%, 2031-06-09	CAD	11,493,000	11,210,993	9,969,437
5.330%, 2032-05-12	CAD	15,160,000	15,289,236	15,417,429
TransCanada Trust				
Series 2021-A, 4.200%, floating rate from 2031-03-04, 2081-03-04	CAD	17,547,000	17,547,000	14,116,184
Ventas Canada Finance				
Series E, 2.800%, 2024-04-12	CAD	12,612,000	12,610,613	12,241,740
Series G, 2.450%, 2027-01-04	CAD	9,750,000	9,729,428	8,806,564
Series H, 3.300%, 2031-12-01	CAD	10,840,000	10,802,494	9,184,449
			1,317,844,221	1,235,088,494
Total Canadian Bonds			1,351,783,348	1,269,605,039
Investment Funds				
				37.7
Addenda Commercial Mortgages Pooled Fund, Series A		30,228,060	330,214,800	324,260,273
AlphaFixe Floating Rate Bank Loan Fund, Series A		34,751,707	329,774,510	305,159,689
Jarislowsky Fraser Fixed Income Core Plus Fund		20,000,197	204,669,456	184,061,590
Total Investment Funds			864,658,766	813,481,552
Canadian Asset-Backed Securities				
				0.5
BMW Canada Auto Trust				
Series 2022-1, Class A2, Sequential Pay Class, 4.216%, 2025-10-20	CAD	3,498,000	3,498,000	3,456,968
Ford Auto Securitization Trust				
Series 2022-A, Class A3, Sequential Pay Class, 5.399%, 2028-09-15	CAD	6,600,000	6,600,000	6,720,714
Total Canadian Asset-Backed Securities			10,098,000	10,177,682
Total Investments			2,226,540,114	2,093,264,273
Other Net Assets				64,260,640
				3.0

DIM PRIVATE CORPORATE BOND FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Net Assets		2,157,524,913	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	5,516,064	5,626,386

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL RECEIVED			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
From 2023-03-09 to 2023-03-31	From 2023-04-03 to 2023-04-14	Bonds	75	153,625,200	2,161,652	154,595,242	154,747,820

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL GIVEN			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
From 2023-03-09 to 2023-03-31	From 2023-04-03 to 2023-04-10	Bonds	37	10,811,260	—	10,852,339	10,856,334

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Toronto-Dominion Bank	6.2
2 Royal Bank of Canada	5.6
3 Bank of Montreal	4.6
4 Canadian Pacific Railway	4.2
5 Enbridge	3.4
6 Constellation Software	3.2
7 Brookfield, Class A	3.2
8 Cash and Cash Equivalents	3.0
9 Nutrien	2.9
10 Canadian Natural Resources	2.8
11 Rogers Communications, Class B	2.7
12 Canadian National Railway Company	2.6
13 Agnico Eagle Mines	2.5
14 Suncor Energy	2.5
15 Sun Life Financial	2.5
16 Intact Financial Corporation	2.4
17 Alimentation Couche-Tard	2.3
18 TC Energy	2.3
19 Waste Connections	2.1
20 Cenovus Energy	2.0
21 Brookfield Infrastructure Partners	2.0
22 Loblaw Companies	1.9
23 Franco-Nevada	1.9
24 Stantec	1.8
25 Scotiabank	1.8
Total	72.4

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			97.0
Canadian Equities			95.0
Energy			15.1
Canadian Natural Resources	405,804	18,726,214	30,350,081
Cenovus Energy	909,669	14,635,967	21,449,995
Enbridge	725,938	34,176,952	37,407,585
Suncor Energy	664,444	20,822,104	27,880,070
TC Energy	483,038	28,884,475	25,393,308
Tourmaline Oil	203,688	12,007,350	11,471,708
Vermilion Energy	674,910	16,362,398	11,831,172
		<u>145,615,460</u>	<u>165,783,919</u>
Materials			9.9
Agnico Eagle Mines	404,885	29,053,909	27,896,576
Franco-Nevada	104,282	17,156,601	20,557,111
Nutrien	318,245	22,588,364	31,764,033
Teck Resources, Class B	187,582	7,976,412	9,257,172
Wheaton Precious Metals	283,372	16,286,649	18,444,683
		<u>93,061,935</u>	<u>107,919,575</u>
Industrials			14.0
Canadian National Railway Company	178,404	23,161,331	28,450,086
Canadian Pacific Railway	441,847	35,705,898	45,983,017

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Stantec	253,822	16,230,790	20,054,476
TFI International	33,004	4,522,946	5,322,555
Thomson Reuters	55,838	6,818,508	9,818,554
Toromont Industries	74,943	7,964,534	8,313,427
Waste Connections	119,677	17,764,109	22,511,244
WSP Global	75,832	9,278,719	13,424,539
		121,446,835	153,877,898
Consumer Discretionary			3.7
Dollarama	231,223	12,450,793	18,675,882
Gildan Activewear	249,527	11,532,720	11,203,762
Restaurant Brands International	114,082	9,048,096	10,350,660
		33,031,609	40,230,304
Consumer Staples			4.7
Alimentation Couche-Tard	375,063	11,818,793	25,485,531
Empire Company, Class A	150,893	5,689,177	5,466,853
Loblaw Companies	169,453	13,469,452	20,871,526
		30,977,422	51,823,910
Financials			31.7
Bank of Montreal	421,970	47,930,121	50,796,749
Brookfield Asset Management, Class A	291,575	9,017,248	12,908,025
Brookfield, Class A	784,369	32,673,035	34,535,767
Intact Financial Corporation	137,591	19,090,480	26,612,851
Manulife Financial	648,558	15,761,101	16,084,238
National Bank of Canada	140,845	12,392,915	13,615,486
Royal Bank of Canada	473,412	49,201,718	61,188,501
Scotiabank	285,786	21,144,317	19,453,453
Sun Life Financial	431,762	26,205,446	27,261,453
TMX Group	124,812	16,404,108	17,036,838
Toronto-Dominion Bank	842,405	61,178,643	68,192,685
		310,999,132	347,686,046
Information Technology			6.2
CGI, Class A	119,648	12,490,972	15,584,152
Constellation Software	13,936	24,009,902	35,410,122
Open Text	317,644	16,651,599	16,558,782
		53,152,473	67,553,056
Communication Services			5.5
BCE	265,686	15,779,520	16,084,630
Lumine Group	44,954	752,980	661,273
Québecor, Class B	426,883	13,553,464	14,262,161
Rogers Communications, Class B	465,766	28,302,290	29,175,582
		58,388,254	60,183,646
Utilities			1.2
Northland Power	397,743	12,696,013	13,475,533

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Real Estate				3.0
Canadian Apartment Properties Real Estate Investment Trust	241,901	12,300,154	11,468,526	
Colliers International Group	37,754	5,458,220	5,384,853	
Granite Real Estate Investment Trust	188,691	13,590,512	15,791,553	
		31,348,886	32,644,932	
Total Canadian Equities		890,718,019	1,041,178,819	
Foreign Equities				2.0
Bermuda				
Brookfield Infrastructure Partners	468,335	17,716,252	21,388,859	
Total Investments		908,434,271	1,062,567,678	97.0
Other Net Assets			32,844,489	3.0
Net Assets			1,095,412,167	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	268,463,455	273,832,724

DIM PRIVATE CANADIAN ALL CAP EQUITY FUND
(FORMERLY DIM PRIVATE CANADIAN EQUITY GROWTH FUND)

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Royal Bank of Canada	6.8
2 Toromont Industries	6.6
3 Toronto-Dominion Bank	5.5
4 Canadian National Railway Company	5.4
5 Constellation Software	5.2
6 Brookfield Infrastructure Partners	4.1
7 Saputo Group	4.0
8 CGI, Class A	3.6
9 Canadian Natural Resources	3.4
10 Bank of Montreal	3.4
11 Pembina Pipeline	3.4
12 Open Text	3.4
13 Waste Connections	3.1
14 Rogers Communications, Class B	3.1
15 Tourmaline Oil	2.9
16 Metro	2.8
17 Brookfield, Class A	2.6
18 iA Financial Group	2.4
19 Finning International	2.2
20 Hydro One	2.2
21 Scotiabank	2.1
22 Manulife Financial	2.0
23 Stella-Jones	1.8
24 Canadian Imperial Bank of Commerce	1.7
25 First Quantum Minerals	1.7
Total	85.4

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			98.7
Canadian Equities			94.6
Energy			10.2
Canadian Natural Resources	201,950	10,967,630	15,103,840
Pembina Pipeline	341,850	14,375,742	14,966,193
Topaz Energy	96,450	1,818,140	1,843,160
Tourmaline Oil	229,950	7,403,339	12,950,784
		<u>34,564,851</u>	<u>44,863,977</u>
Materials			5.3
First Quantum Minerals	240,150	7,063,788	7,461,460
Methanex	93,500	4,902,541	5,880,215
Stella-Jones	149,500	6,067,962	7,742,605
Winpak	57,100	2,166,429	2,451,303
		<u>20,200,720</u>	<u>23,535,583</u>
Industrials			19.0
Canadian National Railway Company	148,480	23,086,254	23,678,106
Finning International	291,350	10,121,091	9,815,582
Mullen Group	392,500	4,729,985	5,797,225
NFI Group	223,550	4,124,807	1,839,816

DIM PRIVATE CANADIAN ALL CAP EQUITY FUND
(FORMERLY DIM PRIVATE CANADIAN EQUITY GROWTH FUND)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Toromont Industries	261,550	28,179,985	29,013,742
Waste Connections	71,650	11,414,906	13,477,365
		81,657,028	83,621,836
Consumer Discretionary			2.3
Canadian Tire Corporation, Class A	36,990	6,743,541	6,523,926
Sleep Country Canada Holdings	157,400	5,732,056	3,711,492
		12,475,597	10,235,418
Consumer Staples			6.8
Metro	164,600	11,176,742	12,236,364
Saputo Group	499,650	14,384,309	17,472,760
		25,561,051	29,709,124
Financials			29.9
Bank of Montreal	124,990	14,415,723	15,046,296
Brookfield Asset Management, Class A	65,900	2,234,048	2,917,393
Brookfield, Class A	262,700	16,193,623	11,566,681
Canadian Imperial Bank of Commerce	131,240	7,758,979	7,521,364
Definity Financial	80,300	2,388,033	2,832,181
iA Financial Group	120,750	9,657,602	10,343,445
Intact Financial Corporation	28,240	5,128,560	5,462,181
Manulife Financial	351,700	9,167,730	8,722,160
Onex	58,250	4,598,124	3,680,235
Royal Bank of Canada	230,920	25,990,118	29,846,410
Scotiabank	137,550	11,370,817	9,363,028
Toronto-Dominion Bank	297,050	26,152,792	24,046,198
		135,056,149	131,347,572
Information Technology			13.6
CGI, Class A	121,030	13,109,781	15,764,158
Constellation Software	9,042	19,304,350	22,974,908
Enghouse Systems	157,300	5,925,498	6,016,725
Open Text	286,850	15,894,521	14,953,490
		54,234,150	59,709,281
Communication Services			3.6
Lumine Group	73,478	1,131,556	1,080,861
Rogers Communications, Class B	214,700	13,405,531	13,448,808
Stingray Group	209,227	1,568,320	1,246,994
		16,105,407	15,776,663
Utilities			2.2
Hydro One	250,850	8,032,443	9,652,708
Real Estate			1.7
First Capital Real Estate Investment Trust	470,050	8,499,500	7,393,886
Total Canadian Equities		396,386,896	415,846,048

DIM PRIVATE CANADIAN ALL CAP EQUITY FUND
(FORMERLY DIM PRIVATE CANADIAN EQUITY GROWTH FUND)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Foreign Equities			4.1
Bermuda			
Brookfield Infrastructure Partners	389,850	19,367,951	17,804,450
Total Equities		415,754,847	433,650,498
Canadian Money Market Securities			0.5
Canada Treasury Bills			
4.318%, 2023-06-08	CAD 500,000	495,951	495,951
4.320%, 2023-07-06	CAD 1,500,000	1,482,976	1,482,976
Total Canadian Money Market Securities		1,978,927	1,978,927
Total Investments		417,733,774	435,629,425 99.2
Other Net Assets			3,728,489 0.8
Net Assets			439,357,914 100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	108,000,568	110,160,579

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Andlauer Healthcare Group	3.7
2 ATS	3.6
3 Uni-Select	3.3
4 Calian Group	3.0
5 EQB	2.9
6 StorageVault Canada	2.9
7 Kinaxis	2.9
8 Aritzia	2.8
9 Major Drilling Group International	2.8
10 GDI Integrated Facility Services	2.7
11 Jamieson Wellness	2.7
12 Colliers International Group	2.7
13 AG Growth International	2.7
14 K92 Mining	2.7
15 Definity Financial	2.6
16 Exchange Income	2.5
17 Secure Energy Services	2.5
18 Park Lawn	2.4
19 Pet Valu Holdings	2.4
20 Richelieu Hardware	2.4
21 Boyd Group Services	2.3
22 Winpak	2.2
23 Ero Copper	2.0
24 Badger Infrastructure Solution	1.8
25 Champion Iron	1.7
Total	66.2

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Equities			99.4
Energy			9.2
Birchcliff Energy	225,155	1,002,052	1,724,687
Enerflex	216,879	2,038,138	1,745,876
Headwater Exploration	500,302	3,185,865	3,156,906
North American Construction Group	206,106	3,484,169	4,645,629
Nuvista Energy	225,548	2,659,509	2,465,240
Parex Resources	173,210	3,589,188	4,354,499
Secure Energy Services	1,440,136	9,829,700	9,087,258
Spartan Delta	451,121	4,940,035	6,360,804
		<u>30,728,656</u>	<u>33,540,899</u>
Materials			17.2
Artemis Gold	282,323	1,631,444	1,264,807
Aya Gold & Silver	573,437	4,973,459	6,238,995
Champion Iron	978,243	4,283,727	6,378,144
Ero Copper	302,526	5,280,396	7,233,397
Interfor	128,828	3,059,867	2,836,793
K92 Mining	1,269,184	9,563,368	9,747,333
Karora Resources	1,060,526	5,967,320	4,814,788
Major Drilling Group International	944,537	10,235,395	10,040,428
Stella-Jones	103,655	5,067,895	5,368,292

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Wesdome Gold Mines	114,070	1,257,636	882,902
Winpak	187,105	8,181,839	8,032,418
		59,502,346	62,838,297
Industrials			23.3
AG Growth International	160,803	6,918,433	9,860,440
ATS	234,608	6,454,970	13,276,467
Badger Infrastructure Solution	199,145	6,328,303	6,508,059
Boyd Group Services	38,885	7,095,590	8,400,715
Calian Group	165,115	10,022,906	10,760,545
Cargojet	20,104	2,154,096	2,213,249
Exchange Income	171,191	7,985,238	9,167,278
GDI Integrated Facility Services	226,499	10,138,971	10,018,051
Richelieu Hardware	235,298	8,062,013	8,786,027
Savaria	376,427	6,019,302	5,962,604
		71,179,822	84,953,435
Consumer Discretionary			12.4
Aritzia	235,188	8,566,420	10,200,104
AutoCanada	123,794	3,420,269	2,461,025
Park Lawn	318,867	8,903,327	8,877,257
Pet Valu Holdings	235,151	7,557,526	8,851,084
Sleep Country Canada Holdings	119,770	3,769,953	2,824,177
Uni-Select	254,861	6,919,834	11,876,523
		39,137,329	45,090,170
Consumer Staples			5.4
Jamieson Wellness	297,295	10,010,048	9,956,410
Neighbourly Pharmacy	157,399	4,385,532	3,519,442
Premium Brands Holdings	59,600	5,924,184	5,959,404
		20,319,764	19,435,256
Health Care			3.7
Andlauer Healthcare Group	267,045	9,910,810	13,619,295
Financials			12.1
Definity Financial	271,272	8,793,980	9,567,763
ECN Capital	767,871	3,985,157	2,150,039
EQB	183,245	8,633,403	10,683,184
goeasy	55,315	7,727,153	5,282,029
StorageVault Canada	1,728,153	6,482,853	10,610,859
Trisura Group	177,973	6,357,093	5,889,127
		41,979,639	44,183,001
Information Technology			5.9
Converge Technology Solutions	739,399	5,084,874	3,016,748
Enghouse Systems	50,834	1,925,217	1,944,400
Kinaxis	56,215	8,890,800	10,431,255
Tecsys	222,052	10,524,025	6,075,343
		26,424,916	21,467,746
Utilities			1.2
Polaris Renewable Energy	337,926	6,707,231	4,501,174

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Index-Based Investments				0.7
Richards Packaging Income Fund	62,048	3,472,526	2,465,788	
Real Estate				8.3
Altus Group	84,442	3,528,359	4,846,126	
BSR Real Estate Investment Trust	154,429	3,725,036	2,767,505	
Colliers International Group	69,343	8,152,341	9,890,392	
InterRent Real Estate Investment Trust	372,875	5,177,117	4,992,796	
Mainstreet Equity	33,424	4,348,798	4,251,867	
Tricon Residential	348,636	4,564,770	3,653,705	
		29,496,421	30,402,391	
Total Canadian Equities		338,859,460	362,497,452	
Canadian Money Market Securities				—
Canada Treasury Bills 4.232%, 2023-05-11	CAD 100,000	99,527	99,527	
Total Investments		338,958,987	362,596,979	99.4
Other Net Assets			2,042,309	0.6
Net Assets			364,639,288	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	45,626,678	46,539,211

DIM PRIVATE U.S. EQUITY FUND (FOR TAXABLE ACCOUNTS)

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Microsoft	7.9
2 Alphabet, Class A	6.6
3 Analog Devices	4.8
4 Johnson & Johnson	4.7
5 Visa, Class A	4.5
6 Amazon.com	4.5
7 American Express	4.4
8 McDonald's	4.4
9 Marsh & McLennan Companies	4.1
10 Bank of America	4.0
11 Danaher	3.9
12 Intercontinental Exchange Group	3.9
13 Honeywell International	3.6
14 Norfolk Southern	3.4
15 Waste Management	3.0
16 Sysco	3.0
17 UnitedHealth Group	2.9
18 Salesforce	2.7
19 Goldman Sachs Group	2.5
20 ProLogis	2.4
21 Nike, Class B	2.3
22 Dollar General	2.3
23 IQVIA Holdings	2.2
24 Cash and Cash Equivalents	2.1
25 Applied Materials	2.1
Total	92.2

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Equities				97.9
U.S. Equities				95.8
Industrials				10.0
Honeywell International	132,042	23,824,838	34,106,274	
Norfolk Southern	112,165	25,073,853	32,137,291	
Waste Management	129,202	19,795,921	28,492,175	
		68,694,612	94,735,740	
Consumer Discretionary				12.2
Amazon.com	303,839	61,217,124	42,414,841	
Aptiv	62,472	6,811,636	9,472,304	
McDonald's	109,325	25,972,143	41,313,143	
Nike, Class B	132,042	20,940,533	21,885,692	
		114,941,436	115,085,980	
Consumer Staples				6.6
Dollar General	75,250	18,017,954	21,403,861	
Estée Lauder Companies, Class A	36,915	10,161,311	12,296,043	
Sysco	272,603	25,952,082	28,453,305	
		54,131,347	62,153,209	

DIM PRIVATE U.S. EQUITY FUND (FOR TAXABLE ACCOUNTS)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Health Care				13.7
Danaher	109,325	17,863,457	37,239,600	
IQVIA Holdings	76,670	15,538,755	20,608,883	
Johnson & Johnson	211,551	36,628,316	44,316,232	
UnitedHealth Group	43,628	28,436,116	27,865,438	
		98,466,644	130,030,153	
Financials				20.6
American Express	187,415	27,595,133	41,780,412	
Bank of America	977,066	39,284,869	37,766,434	
Commerce Bancshares	198,773	14,190,405	15,675,244	
Goldman Sachs Group	53,814	23,654,599	23,790,586	
Intercontinental Exchange Group	262,664	24,378,638	37,021,948	
Marsh & McLennan Companies	171,797	26,417,634	38,670,186	
		155,521,278	194,704,810	
Information Technology				23.7
Analog Devices	171,797	25,691,034	45,791,258	
Applied Materials	120,684	15,714,474	20,034,117	
Cisco Systems	225,749	12,585,641	15,871,290	
Microsoft	191,674	30,877,307	74,934,644	
Salesforce	93,707	24,829,794	25,301,140	
Visa, Class A	139,896	27,970,801	42,627,597	
		137,669,051	224,560,046	
Communication Services				6.6
Alphabet, Class A	442,980	34,375,614	62,101,851	
Real Estate				2.4
ProLogis	136,301	20,938,780	22,983,984	
Total U.S. Equities		684,738,762	906,355,773	
Foreign Equities				2.1
Ireland				
Medtronic	176,056	21,873,760	19,182,697	
Total Investments		706,612,522	925,538,470	97.9
Other Net Assets			20,303,133	2.1
Net Assets			945,841,603	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	81,457,967	83,087,126

DIM PRIVATE U.S. EQUITY FUND (FOR NON TAXABLE ACCOUNTS)

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Microsoft	7.9
2	Alphabet, Class A	6.6
3	Analog Devices	4.8
4	Johnson & Johnson	4.7
5	Visa, Class A	4.5
6	Amazon.com	4.5
7	American Express	4.4
8	McDonald's	4.4
9	Marsh & McLennan Companies	4.1
10	Bank of America	4.0
11	Danaher	3.9
12	Intercontinental Exchange Group	3.9
13	Honeywell International	3.6
14	Norfolk Southern	3.4
15	Waste Management	3.0
16	Sysco	3.0
17	UnitedHealth Group	2.9
18	Salesforce	2.7
19	Goldman Sachs Group	2.5
20	ProLogis	2.4
21	Nike, Class B	2.3
22	Cash and Cash Equivalents	2.3
23	Dollar General	2.3
24	IQVIA Holdings	2.2
25	Applied Materials	2.1
Total		92.4

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %	
Equities				97.7
U.S. Equities				95.7
Industrials				10.0
Honeywell International	37,988	6,644,867	9,812,250	
Norfolk Southern	32,269	6,950,739	9,245,649	
Waste Management	37,171	5,626,817	8,197,107	
		19,222,423	27,255,006	
Consumer Discretionary				12.1
Amazon.com	87,413	17,544,568	12,202,543	
Aptiv	17,973	1,873,598	2,725,152	
McDonald's	31,452	7,363,618	11,885,488	
Nike, Class B	37,988	6,012,901	6,296,433	
		32,794,685	33,109,616	
Consumer Staples				6.6
Dollar General	21,649	5,163,511	6,157,770	
Estée Lauder Companies, Class A	10,620	2,923,278	3,537,423	
Sysco	78,427	7,456,354	8,185,924	
		15,543,143	17,881,117	

DIM PRIVATE U.S. EQUITY FUND (FOR NON TAXABLE ACCOUNTS)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Health Care				13.7
Danaher	31,452	4,727,747	10,713,560	
IQVIA Holdings	22,057	4,332,942	5,928,918	
Johnson & Johnson	60,862	10,389,816	12,749,524	
UnitedHealth Group	12,563	8,188,417	8,024,056	
		27,638,922	37,416,058	
Financials				20.6
American Express	53,918	7,734,470	12,019,936	
Bank of America	281,228	11,114,440	10,870,278	
Commerce Bancshares	57,186	4,032,842	4,509,689	
Goldman Sachs Group	15,489	6,808,379	6,847,519	
Intercontinental Exchange Group	75,567	6,596,786	10,651,013	
Marsh & McLennan Companies	49,425	7,515,671	11,125,188	
		43,802,588	56,023,623	
Information Technology				23.7
Analog Devices	49,425	7,209,560	13,173,879	
Applied Materials	34,720	4,517,779	5,763,685	
Cisco Systems	64,947	3,636,674	4,566,101	
Microsoft	55,144	8,094,924	21,558,459	
Salesforce	26,959	7,108,972	7,279,002	
Visa, Class A	40,266	7,803,068	12,269,420	
		38,370,977	64,610,546	
Communication Services				6.6
Alphabet, Class A	127,443	9,163,079	17,866,374	
Real Estate				2.4
ProLogis	39,213	6,025,033	6,612,357	
Total U.S. Equities		192,560,850	260,774,697	
Foreign Equities				2.0
Ireland				
Medtronic	50,650	6,211,934	5,518,719	
Total Investments		198,772,784	266,293,416	97.7
Other Net Assets			6,258,128	2.3
Net Assets			272,551,544	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	22,928,767	23,387,342

DIM PRIVATE INTERNATIONAL EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Cash and Cash Equivalents	6.7
2 Chubb	2.4
3 Heineken	2.3
4 Sanofi	2.2
5 Willis Towers Watson	2.2
6 MercadoLibre	2.2
7 Everest Re Group	2.0
8 ASML Holding	2.0
9 TotalEnergies	1.8
10 Zurich Insurance Group	1.7
11 Medtronic	1.7
12 AkzoNobel	1.6
13 Check Point Software Technologies	1.6
14 Diageo	1.5
15 SAP	1.5
16 GSK	1.5
17 Daito Trust Construction	1.5
18 Adyen	1.5
19 Danone	1.5
20 Kering	1.4
21 Novartis	1.4
22 Sumitomo Mitsui Trust Holdings	1.3
23 HDFC Bank, ADR	1.3
24 Tencent Holdings	1.2
25 Samsung Electronics, GDR	1.2
Total	47.2

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			93.3
Canadian Equities			1.0
Materials			
Agnico Eagle Mines	105,358	8,969,663	7,257,686
Kinross Gold	1,440,808	12,483,962	9,163,536
Total Canadian Equities		21,453,625	16,421,222
U.S. Equities			3.4
Consumer Discretionary			3.0
Coupage	158,947	6,332,412	3,437,070
MercadoLibre	21,025	10,657,411	37,453,054
Mobileye Global, Class A	42,886	1,221,357	2,507,948
NIO, ADR	403,289	4,321,629	5,728,424
PDD Holdings, ADR	34,278	7,753,152	3,516,198
		30,285,961	52,642,694

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Information Technology			0.4
Elastic	59,318	5,584,700	4,641,743
SolarEdge Technologies	6,057	2,530,212	2,488,145
		8,114,912	7,129,888
Total U.S. Equities		38,400,873	59,772,582
Foreign Equities			88.9
Australia			0.3
Wisetech Global	89,200	4,354,949	5,249,248
Belgium			1.3
Argenx	30,761	8,886,161	15,361,019
Umicore	138,378	8,028,327	6,330,066
		16,914,488	21,691,085
Bermuda			2.7
AutoStore Holdings	994,605	2,477,489	2,884,904
AXIS Capital Holdings	113,500	9,070,990	8,363,109
Everest Re Group	73,397	24,065,338	35,514,168
		35,613,817	46,762,181
Brazil			1.4
Banco Bradesco, Preferred	4,206,277	15,738,421	14,816,362
Lojas Renner	2,116,273	11,361,223	9,367,434
		27,099,644	24,183,796
Cayman Islands			4.0
Baidu, ADR	37,947	8,284,314	7,739,988
Full Truck Alliance, ADR	148,756	3,689,460	1,529,943
Meituan, Class B	822,500	14,923,176	20,320,750
NU Holdings, Class A	582,516	4,244,426	3,747,407
Sands China	1,709,225	6,845,716	8,033,667
Sea, ADR	30,294	5,569,241	3,543,560
Tencent Holdings	325,100	14,474,550	21,593,902
WuXi Biologics (Cayman)	451,000	8,349,780	3,773,677
		66,380,663	70,282,894
Denmark			1.8
Ambu, Class B	180,254	7,269,313	3,643,906
Genmab	39,446	9,943,798	20,092,567
Novozymes	2,698	158,540	186,263
Vestas Wind Systems	199,454	8,818,023	7,809,015
		26,189,674	31,731,751
France			10.4
AXA	304,019	9,511,042	12,550,410
Bureau Veritas	370,502	13,292,833	14,374,473
Compagnie Générale des Établissements Michelin	207,404	7,420,820	8,603,022
Danone	301,758	23,856,913	25,347,589
Kering	27,801	16,399,154	24,448,888
L'Oréal	23,390	6,846,049	14,098,846

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Sanofi	262,076	32,566,403	38,504,879
SCOR	348,544	12,974,776	10,697,486
TotalEnergies	395,323	22,421,028	31,497,710
		145,289,018	180,123,303
Germany			9.6
Adidas	39,598	12,619,667	9,447,605
Aixtron	128,083	2,177,329	5,862,879
Biontech	64,052	11,923,889	10,783,561
Daimler Truck Holding	400,465	13,548,780	18,260,473
Delivery Hero	133,525	8,765,725	6,139,381
Deutsche Boerse	22,740	5,762,493	5,981,104
Deutsche Post	265,374	13,192,434	16,760,320
HelloFresh	163,949	4,937,710	5,265,003
Henkel AG & Co., Preferred	198,177	24,235,147	20,931,240
Jumia Technologies, ADR	122,378	999,173	544,146
SAP	157,897	26,026,255	26,859,869
Sartorius, Preferred	17,800	6,324,760	10,096,676
Siemens	75,604	14,603,919	16,540,006
Zalando	239,009	15,007,169	13,501,232
		160,124,450	166,973,495
Hong Kong			3.6
AIA Group	530,000	5,043,362	7,541,724
Alibaba Group Holding	1,215,058	30,124,452	21,003,064
Baidu, Class A	684,107	20,193,580	17,514,064
Ganfeng Lithium, Class H	209,800	2,392,723	1,762,695
Hong Kong Exchanges & Clearing	80,674	3,037,845	4,836,312
People's Insurance Company of China, Class H	7,170,531	9,160,007	9,888,622
		69,951,969	62,546,481
India			1.3
HDFC Bank, ADR	248,412	20,554,700	22,383,040
Iran			0.4
Wix.com	53,781	6,641,874	7,253,965
Ireland			5.4
Aon	14,899	4,411,749	6,348,679
CRH	222,046	11,554,640	15,125,502
Linde	13,456	4,585,963	6,461,955
Medtronic	265,819	35,937,318	28,963,088
Willis Towers Watson	120,167	33,396,024	37,739,837
		89,885,694	94,639,061
Israel			1.6
Check Point Software Technologies	158,020	23,934,860	27,763,324
Italy			0.4
EXOR	43,753	4,554,396	4,863,553
Prysmian	48,224	2,436,155	2,735,405
		6,990,551	7,598,958

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Japan			10.0
Astellas Pharma	361,606	7,714,015	6,930,837
Daito Trust Construction	194,637	27,145,140	26,131,837
Japan Exchange Group	594,986	15,345,716	12,224,616
Kubota	789,656	19,621,479	16,067,580
M3	351,000	7,798,391	11,793,763
Makita	362,463	20,887,846	12,101,446
Minebea Mitsumi	460,213	10,184,250	11,762,654
Nidec	106,000	10,650,400	7,385,486
SBI Holdings	105,000	2,436,709	2,804,483
Sekisui House	699,159	17,388,718	19,200,725
SMC	9,900	4,008,584	7,036,829
Sumitomo Mitsui Trust Holdings	506,823	21,117,835	23,426,508
Tokio Marine Holdings	646,577	13,984,628	16,762,892
		178,283,711	173,629,656
Luxembourg			1.2
Global Fashion Group	834,974	5,121,559	1,180,994
Spotify Technology	105,229	21,362,594	19,003,035
		26,484,153	20,184,029
Mauritius			0.1
Makemytrip	34,234	1,327,406	1,132,160
Mexico			0.8
Fomento Economico Mexicano, ADR	111,975	10,389,688	14,405,504
Netherlands			9.7
Adyen	11,953	21,733,327	25,564,611
AkzoNobel	264,109	31,582,545	27,863,938
ASML Holding	37,765	10,438,376	34,606,359
Euronext	188,207	23,550,328	19,469,952
Ferrari	56,105	7,801,337	20,500,823
Heineken	277,580	37,911,776	40,302,682
		133,017,689	168,308,365
Norway			0.1
Adevinta	74,372	1,055,189	712,826
Schibsted, Class B	59,953	1,992,936	1,297,068
		3,048,125	2,009,894
Singapore			0.9
Singapore Exchange	1,691,127	15,969,493	16,143,858
South Korea			2.8
Hana Financial Group	194,383	7,443,256	8,213,113
KB Financial Group	404,437	22,749,450	20,006,397
Samsung Electronics, GDR	12,667	22,697,221	21,031,245
		52,889,927	49,250,755
Spain			0.7
Banco Bilbao Vizcaya Argentaria	1,254,347	8,889,549	12,080,825

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Sweden				1.7
ASSA ABLOY, Class B	212,402	6,984,556	6,867,456	
Atlas Copco, Class A	673,925	6,915,718	11,543,299	
Kinnevik, Class B	211,590	6,915,509	4,256,809	
Oatly Group AB, ADR	290,856	4,263,558	953,248	
Sandvik	207,287	4,123,019	5,932,808	
		29,202,360	29,553,620	
Switzerland				8.1
Chubb	156,622	35,466,364	41,102,980	
Nestlé	125,341	18,231,771	20,636,255	
Novartis	194,961	22,111,489	24,121,433	
Roche Holding	51,563	21,703,057	19,875,322	
Temenos Group	31,483	6,807,638	2,942,804	
VAT Group	7,062	3,131,134	3,423,615	
Zurich Insurance Group	45,142	23,915,326	29,186,098	
		131,366,779	141,288,507	
Taiwan				0.9
Taiwan Semiconductor Manufacturing Company, ADR	123,544	17,986,236	15,531,523	
United Kingdom				7.7
BP, ADR	402,745	12,541,962	20,651,116	
Diageo	447,181	24,546,901	26,943,841	
GSK	1,123,881	31,321,469	26,775,684	
Haleon	3,510,522	15,572,779	18,845,844	
Liberty Global, Class A	594,060	19,181,082	15,656,006	
Lloyds Banking Group	8,543,566	6,088,968	6,794,313	
Ocado Group	589,475	9,793,707	5,257,838	
Vodafone Group, ADR	587,338	13,555,158	8,759,443	
Wise, Class A	415,613	3,657,561	3,768,047	
		136,259,587	133,452,132	
Total Foreign Equities		1,445,041,054	1,546,153,410	
Total Investments		1,504,895,552	1,622,347,214	93.3
Other Net Assets			117,010,606	6.7
Net Assets			1,739,357,820	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	95,459,166	100,341,286

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	7.3
2	Rothschild & Co	3.2
3	SEGA SAMMY HOLDINGS	3.1
4	Raffles Medical Group	2.8
5	Ormat Technologies	2.7
6	Melia Hotels International	2.6
7	Internet Initiative Japan	2.3
8	ATN International	2.3
9	ACI Worldwide	2.3
10	DMG MORI SEIKI	2.3
11	Boardwalk Real Estate Investment Trust	2.3
12	Limoneira	2.2
13	PRA Group	2.2
14	Verint Systems	2.0
15	Eagle Materials	2.0
16	ASICS	1.9
17	Samsonite International	1.9
18	L'Occitane International	1.9
19	Radnet	1.9
20	Savills	1.9
21	ALS	1.8
22	Farmland Partners	1.8
23	Loomis	1.7
24	Extendicare	1.7
25	UMB Financial Corporation	1.6
Total		59.7

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			92.7
Canadian Equities			5.8
Energy			0.9
Advantage Energy	253,500	2,542,930	1,979,835
Materials			0.9
Osisko Gold Royalties	92,700	1,204,250	1,980,072
Health Care			1.7
Extendicare	556,500	4,070,028	3,561,600
Real Estate			2.3
Boardwalk Real Estate Investment Trust	87,700	4,390,098	4,835,778
Total Canadian Equities		12,207,306	12,357,285

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
U.S. Equities			43.9
Energy			2.1
Clean Energy Fuels	548,739	4,693,482	3,237,175
Helmerich & Payne	28,700	1,443,379	1,386,673
		6,136,861	4,623,848
Materials			2.0
Eagle Materials	21,500	3,546,626	4,264,151
Industrials			6.4
Curtiss-Wright	12,409	2,495,846	2,956,015
Federal Signal	35,600	1,934,303	2,608,227
Lindsay	11,300	2,393,079	2,308,050
NOW	113,200	1,996,480	1,705,836
Rush Enterprises, Class A	21,200	1,652,041	1,564,388
Titan Machinery	62,100	2,584,066	2,555,612
		13,055,815	13,698,128
Consumer Discretionary			5.5
Brunswick	24,235	2,371,727	2,685,795
Chico's FAS	442,000	3,714,590	3,285,496
Gentherm	22,200	1,728,152	1,812,799
Installed Building Products	14,511	1,776,043	2,236,313
Motorcar Parts of America	172,400	3,432,157	1,733,510
		13,022,669	11,753,913
Consumer Staples			2.2
Limoneira	212,700	3,513,144	4,789,151
Health Care			4.3
ANI Pharmaceuticals	34,100	1,617,107	1,830,542
Globus Medical	18,800	1,534,968	1,439,120
Omnicell	24,300	3,285,771	1,926,808
Radnet	120,232	3,374,689	4,067,214
		9,812,535	9,263,684
Financials			6.7
PRA Group	88,300	4,349,430	4,649,387
RLI	16,350	2,506,241	2,936,916
UMB Financial Corporation	43,700	5,326,167	3,408,975
Wintrust Financial	34,200	3,874,237	3,371,844
		16,056,075	14,367,122
Information Technology			7.1
ACI Worldwide	134,776	4,281,725	4,914,401
Envestnet	31,900	2,335,910	2,529,431
Sanmina	41,000	2,902,842	3,379,547
Verint Systems	87,004	5,367,927	4,378,899
		14,888,404	15,202,278
Communication Services			2.3
ATN International	90,200	5,655,119	4,988,365

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Utilities			2.7
Ormat Technologies	50,602	6,248,420	5,797,302
Real Estate			2.6
Farmland Partners	265,800	4,839,632	3,843,747
Rayonier	40,100	1,918,210	1,802,530
		6,757,842	5,646,277
Total U.S. Equities		98,693,510	94,394,219
Foreign Equities			43.0
Australia			3.9
ALS	346,948	3,700,603	3,874,069
Alumina	2,158,420	3,014,883	2,846,907
Orora	549,032	1,519,149	1,696,322
		8,234,635	8,417,298
Denmark			1.1
DFDS	43,225	2,120,001	2,362,477
France			4.1
LISI	50,800	1,416,988	1,816,774
Rothschild & Co	101,600	4,695,727	6,932,037
		6,112,715	8,748,811
Germany			2.0
Aurubis	19,787	1,777,315	2,466,907
Evotec	64,541	2,075,557	1,838,517
		3,852,872	4,305,424
Hong Kong			0.5
Kerry Logistics Network	539,405	1,470,146	1,132,992
Israel			1.0
AudioCodes	43,093	1,268,102	878,262
CaesarStone	233,600	3,094,969	1,303,884
		4,363,071	2,182,146
Japan			11.6
ASICS	109,297	2,688,917	4,171,951
DMG MORI SEIKI	216,287	3,737,646	4,905,072
HORIBA	30,415	1,841,696	2,448,860
Internet Initiative Japan	178,450	4,255,422	4,991,522
Menicon	62,065	1,723,112	1,773,327
SEGA SAMMY HOLDINGS	262,648	5,009,909	6,718,407
		19,256,702	25,009,139
Jersey			1.3
IWG	1,053,815	2,686,637	2,890,136

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Luxembourg				3.8
L'Occitane International	1,211,835	5,086,347	4,089,324	
Samsonite International	996,146	3,119,742	4,158,978	
		8,206,089	8,248,302	
Norway				2.1
Hexagon Composites	381,000	1,515,569	1,637,747	
SalMar	50,461	2,418,868	2,968,984	
		3,934,437	4,606,731	
Singapore				2.8
Raffles Medical Group	3,916,490	4,983,383	5,926,340	
Spain				3.5
Fluidra	78,177	1,755,464	1,855,126	
Melia Hotels International	645,039	4,928,871	5,625,361	
		6,684,335	7,480,487	
Sweden				1.7
Loomis	78,067	2,796,902	3,608,747	
United Kingdom				3.6
CVS Group	70,788	1,962,825	2,189,231	
OSB Group	173,952	1,513,797	1,396,703	
Savills	245,122	3,711,053	4,051,940	
		7,187,675	7,637,874	
Total Foreign Equities		81,889,600	92,556,904	
Total Investments		192,790,416	199,308,408	92.7
Other Net Assets			15,741,340	7.3
Net Assets			215,049,748	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	5,656,737	5,769,872

DIM PRIVATE EMERGING MARKETS EQUITY FUND

Portfolio's Top Positions (unaudited)

% OF NET ASSET VALUE

1	Hexavest Emerging Markets Fund	91.4
2	Cash and Cash Equivalents	8.6
Total		100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			91.4
Hexavest Emerging Markets Fund	204,153	119,507,753	120,101,104
Total Investments		119,507,753	120,101,104
Other Net Assets			11,282,918 8.6
Net Assets			131,384,022 100.0

DIM PRIVATE COMPLETION STRATEGY FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 SPDR Gold Shares ETF	18.4
2 iShares Silver Trust ETF	16.4
3 Desjardins Capital SME L.P.	14.8
4 BlackRock CDN Global Infrastructure Equity Index Fund, Class D	14.2
5 DGAM Global Private Infrastructure Fund	10.7
6 Cash and Cash Equivalents	10.6
7 DGIA Market Neutral Fund	9.0
8 BlackRock CDN Global Developed Real Estate Trust Index Fund, Class D	5.3
9 Novacap International Industries L.P.	0.6
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
U.S. Equities				34.8
Index-Based Investments				
iShares Silver Trust ETF	7,558,820	209,182,128	225,972,284	
SPDR Gold Shares ETF	1,019,655	225,024,279	252,488,837	
Total U.S. Equities		434,206,407	478,461,121	
Investment Funds				28.5
BlackRock CDN Global Developed Real Estate Trust Index Fund, Class D	3,597,938	89,049,514	73,523,874	
BlackRock CDN Global Infrastructure Equity Index Fund, Class D	6,854,866	191,518,834	194,630,046	
DGIA Market Neutral Fund	12,395,958	129,160,408	123,650,550	
Total Investment Funds		409,728,756	391,804,470	
Limited Partnerships				26.1
Desjardins Capital SME L.P.	16,288,676	201,184,548	203,647,059	
DGAM Global Private Infrastructure Fund L.P.	1	135,613,797	146,728,589	
Novacap International Industries L.P.	1	11,067,145	8,383,880	
Total Limited Partnerships		347,865,490	358,759,528	
Total Investments		1,191,800,653	1,229,025,119	89.4
Other Net Assets			146,444,320	10.6
Net Assets			1,375,469,439	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	6,745,258	6,880,163

DIM PRIVATE ABSOLUTE RETURN STRATEGY FUND

Portfolio's Top Positions (unaudited)

% OF NET ASSET VALUE

1	DIM Absolute Return Fund L.P.	92.0
2	Cash and Cash Equivalents	8.0
Total		100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			92.0
DIM Absolute Return Fund L.P.	8,507,276	848,000,000	841,636,735
Total Investments		848,000,000	841,636,735
Other Net Assets			73,347,255 8.0
Net Assets			914,983,990 100.0

DIM PRIVATE BALANCED FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private Government Bond Fund	21.3
2 DIM Private Corporate Bond Fund	17.6
3 DIM Private Absolute Return Strategy Fund	11.7
4 DIM Private Completion Strategy Fund	11.5
5 DIM Private International Equity Fund	8.7
6 DIM Private U.S. Equity Fund (for taxable accounts)	7.4
7 Cash and Cash Equivalents	6.9
8 DIM Private Canadian All Cap Equity Fund	4.5
9 DIM Private Canadian Large Cap Equity Fund	4.5
10 DIM Private Short Term Investment Fund	2.5
11 DIM Private Canadian Small Cap Equity Fund	2.0
12 DIM Private Global Small Cap Equity Fund	1.0
13 DIM Private Emerging Markets Equity Fund	0.4
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			93.1
DIM Private Absolute Return Strategy Fund	3,024,098	30,321,872	29,986,960
DIM Private Canadian All Cap Equity Fund	677,950	10,242,116	11,474,308
DIM Private Canadian Large Cap Equity Fund	639,720	9,465,430	11,441,399
DIM Private Canadian Small Cap Equity Fund	215,802	3,681,866	5,105,666
DIM Private Completion Strategy Fund	2,532,694	28,045,276	29,607,192
DIM Private Corporate Bond Fund	4,705,991	48,474,149	45,323,395
DIM Private Emerging Markets Equity Fund	89,535	898,192	901,173
DIM Private Global Small Cap Equity Fund	254,171	2,521,516	2,519,339
DIM Private Government Bond Fund	5,760,786	58,961,098	55,124,957
DIM Private International Equity Fund	1,062,698	18,616,236	22,419,741
DIM Private Short Term Investment Fund	639,570	6,358,775	6,387,390
DIM Private U.S. Equity Fund (for taxable accounts)	1,080,790	10,213,362	19,050,003
Total Investment		227,799,888	239,341,523
Other Net Assets			17,671,982 6.9
Net Assets			257,013,505 100.0

DIM PRIVATE MONTHLY DISTRIBUTION INCOME FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private Government Bond Fund	38.6
2 DIM Private Corporate Bond Fund	32.0
3 DIM Private U.S. Equity Fund (for taxable accounts)	7.0
4 DIM Private International Equity Fund	6.9
5 DIM Private Canadian Large Cap Equity Fund	6.9
6 DIM Private Short Term Investment Fund	4.5
7 Cash and Cash Equivalents	4.1
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			95.9
DIM Private Canadian Large Cap Equity Fund	96,233	1,307,872	1,721,135
DIM Private Corporate Bond Fund	829,457	8,480,581	7,988,504
DIM Private Government Bond Fund	1,007,186	10,337,597	9,637,757
DIM Private International Equity Fund	82,126	1,230,076	1,732,621
DIM Private Short Term Investment Fund	113,140	1,126,135	1,129,928
DIM Private U.S. Equity Fund (for taxable accounts)	98,586	828,002	1,737,681
Total Investments		23,310,263	23,947,626
Other Net Assets			1,032,954 4.1
Net Assets			24,980,580 100.0

DIM PRIVATE MONTHLY DISTRIBUTION GROWTH FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private U.S. Equity Fund (for taxable accounts)	25.4
2 DIM Private Canadian Large Cap Equity Fund	24.6
3 DIM Private International Equity Fund	20.6
4 DIM Private Government Bond Fund	10.2
5 DIM Private Corporate Bond Fund	8.7
6 Cash and Cash Equivalents	4.1
7 DIM Private Global Small Cap Equity Fund	2.9
8 DIM Private Emerging Markets Equity Fund	2.0
9 DIM Private Short Term Investment Fund	1.5
Total	100.0

Investment Portfolio as at March 31, 2023 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			95.9
DIM Private Canadian Large Cap Equity Fund	965,937	14,010,129	17,275,789
DIM Private Corporate Bond Fund	636,417	6,487,370	6,129,336
DIM Private Emerging Markets Equity Fund	136,915	1,349,208	1,378,051
DIM Private Global Small Cap Equity Fund	201,937	1,959,018	2,001,596
DIM Private Government Bond Fund	746,852	7,366,730	7,146,623
DIM Private International Equity Fund	686,410	11,995,964	14,481,190
DIM Private Short Term Investment Fund	106,849	1,064,215	1,067,103
DIM Private U.S. Equity Fund (for taxable accounts)	1,012,226	12,562,385	17,841,496
Total Investments		56,795,019	67,321,184
Other Net Assets			2,889,525 4.1
Net Assets			70,210,709 100.0

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