

List of Portfolio Securities

DIM PRIVATE FUNDS

As at **September 30, 2022**

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 SHORT TERM INVESTMENT FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	22.8
2	Canada Housing Trust, Series 93, 0.950%, 2025-06-15	10.6
3	AlphaFixe Floating Rate Bank Loan Fund, Series A	9.9
4	Addenda Commercial Mortgages Pooled Fund, Series A	7.1
5	Canada Housing Trust, Series 58, 2.900%, 2024-06-15	6.3
6	Government of Canada, 1.500%, 2024-05-01	6.2
7	DGIA Market Neutral Fund	5.0
8	Canada Housing Trust, Series 98, 1.250%, 2026-06-15	4.7
9	Province of Ontario, 2.400%, 2026-06-02	2.4
10	Bank of Montreal, 3.650%, 2027-04-01	2.2
11	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	1.9
12	Royal Bank of Canada, 4.612%, 2027-07-26	1.8
13	Scotiabank, 2.490%, 2024-09-23	1.7
14	Canadian Imperial Bank of Commerce, 2.350%, 2024-08-28	1.7
15	Asian Development Bank, 3.800%, 2025-09-12	1.1
16	Royal Bank of Canada, 3.369%, 2025-09-29	1.0
17	Pembina Pipeline, Series 7, 3.710%, 2026-08-11	1.0
18	Toronto-Dominion Bank, 2.667%, 2025-09-09	1.0
19	Royal Bank of Canada, 2.088%, floating rate from 2025-06-30, 2030-06-30	1.0
20	Inter Pipeline, 2.608%, 2023-09-13	0.8
21	Choice Properties Real Estate Investment Trust, Series P, 2.848%, 2027-05-21	0.6
22	Canadian Imperial Bank of Commerce, 2.010%, floating rate from 2025-07-21, 2030-07-21	0.5
23	Bank of Montreal, 1.928%, floating rate from 2026-07-22, 2031-07-22	0.5
24	Dream Industrial Real Estate Investment Trust, Series C, 2.057%, 2027-06-17	0.5
25	PSP Capital, Series 7, 3.290%, 2024-04-04	0.4
Total		92.7

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER		COST	FAIR VALUE	
	OF SECURITIES		\$	\$	%
Bonds					55.2
Canadian Bonds					54.1
Government of Canada					28.2
Canada Housing Trust					
Series 58, 2.900%, 2024-06-15	CAD	18,000,000	17,868,420	17,697,255	
Series 93, 0.950%, 2025-06-15	CAD	32,000,000	30,026,560	29,659,227	
Series 98, 1.250%, 2026-06-15	CAD	14,300,000	13,307,151	13,090,730	
Government of Canada					
1.500%, 2024-05-01	CAD	18,000,000	17,487,651	17,362,313	
PSP Capital					
Series 7, 3.290%, 2024-04-04	CAD	1,000,000	997,823	989,349	
			79,687,605	78,798,874	
Provincial Governments and Crown Corporations					2.6
Province of Ontario					
2.400%, 2026-06-02	CAD	7,000,000	6,781,810	6,661,081	
Province of Prince Edward Island					
4.500%, 2023-09-29	CAD	165,000	164,325	163,040	
4.450%, 2024-09-29	CAD	173,000	171,633	171,017	
4.450%, 2025-09-29	CAD	182,000	180,333	179,876	
4.400%, 2026-09-29	CAD	192,000	189,531	189,775	
			7,487,632	7,364,789	

DIM PRIVATE SHORT TERM INVESTMENT FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Municipalities and Semi-Public Institutions				1.0
City of Otterburn Park				
4.500%, 2023-09-29	CAD	164,000	163,329	161,920
4.450%, 2024-09-29	CAD	172,000	170,641	169,890
4.450%, 2025-09-29	CAD	182,000	180,333	179,729
4.400%, 2026-09-29	CAD	191,000	188,544	188,630
City of Saint-Constant				
4.500%, 2023-09-26	CAD	450,000	448,164	446,491
4.500%, 2024-09-26	CAD	450,000	447,255	448,340
4.500%, 2025-09-26	CAD	450,000	446,648	447,304
City of Varennes				
4.500%, 2023-09-26	CAD	200,000	199,184	198,433
4.500%, 2024-09-26	CAD	200,000	198,780	198,433
4.500%, 2025-09-26	CAD	200,000	198,510	198,802
4.500%, 2026-09-26	CAD	200,000	198,398	199,031
			2,839,786	2,837,003
Corporations				22.3
AIMCo Realty Investors				
2.195%, 2026-11-04	CAD	486,000	450,003	440,448
Allied Properties Real Estate Investment Trust				
Series E, 3.113%, 2027-04-08	CAD	400,000	371,936	361,791
Bank of Montreal				
3.650%, 2027-04-01	CAD	6,526,000	6,352,589	6,170,946
2.880%, floating rate from 2024-09-17, 2029-09-17	CAD	500,000	481,469	476,207
1.928%, floating rate from 2026-07-22, 2031-07-22	CAD	1,500,000	1,344,030	1,312,049
Brookfield Asset Management				
4.820%, 2026-01-28	CAD	500,000	504,510	494,423
Canadian Imperial Bank of Commerce				
2.350%, 2024-08-28	CAD	5,000,000	4,814,050	4,765,472
2.010%, floating rate from 2025-07-21, 2030-07-21	CAD	1,500,000	1,385,148	1,363,431
Canadian Western Bank				
5.146%, 2027-09-02	CAD	220,000	220,000	218,464
Capital Power				
4.986%, 2026-01-23	CAD	300,000	303,201	296,758
Choice Properties Real Estate Investment Trust				
Series P, 2.848%, 2027-05-21	CAD	2,000,000	1,855,100	1,801,277
Crombie Real Estate Investment Trust				
Series G, 3.917%, 2027-06-21	CAD	514,000	494,576	480,904
CT Real Estate Investment Trust				
Series B, 3.527%, 2025-06-09	CAD	1,000,000	972,550	956,315
Daimler Trucks Finance Canada				
5.180%, 2025-09-19	CAD	200,000	199,956	198,844
5.220%, 2027-09-20	CAD	125,000	124,994	123,669
Dream Industrial Real Estate Investment Trust				
Series C, 2.057%, 2027-06-17	CAD	1,500,000	1,334,655	1,296,005
Enbridge				
Series 2017-B, 5.375%, floating rate from 2027-09-27, 2077-09-27	CAD	1,000,000	947,962	917,780
Fairfax Financial Holdings				
4.250%, 2027-12-06	CAD	200,000	192,808	187,214
Glacier Credit Card Trust				
Series 2022-1, 4.958%, 2027-09-20	CAD	450,000	450,000	448,182
GM Financial				
1.750%, 2026-04-15	CAD	500,000	446,750	437,638

DIM PRIVATE SHORT TERM INVESTMENT FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Greater Toronto Airports Authority				
6.450%, 2027-12-03	CAD	500,000	554,395	538,229
Great-West Lifeco				
Series 1, 3.600%, floating rate from 2026-12-31, 2081-12-31	CAD	500,000	418,699	399,104
H&R Real Estate Investment Trust				
Series S, 2.633%, 2027-02-19	CAD	250,000	227,748	221,827
HSBC Bank Canada				
3.403%, 2025-03-24	CAD	1,000,000	975,961	960,827
iA Financial Group				
2.400%, floating rate from 2025-02-21, 2030-02-21	CAD	500,000	472,520	465,771
IGM Financial				
3.440%, 2027-01-26	CAD	500,000	480,845	468,428
Inter Pipeline				
2.608%, 2023-09-13	CAD	2,300,000	2,249,446	2,245,855
North West Redwater Partnership				
Series J, 2.800%, 2027-06-01	CAD	1,000,000	944,840	919,448
Original Wempi				
Series B1, 4.309%, 2024-02-13	CAD	250,000	243,688	242,133
Pembina Pipeline				
Series 7, 3.710%, 2026-08-11	CAD	3,000,000	2,908,200	2,841,600
RioCan Real Estate Investment Trust				
Series AD, 1.974%, 2026-06-15	CAD	500,000	451,450	441,568
Rogers Communications				
3.650%, 2027-03-31	CAD	500,000	482,945	469,540
5.000%, floating rate from 2026-12-17, 2081-12-17	CAD	500,000	458,921	450,630
Royal Bank of Canada				
3.369%, 2025-09-29	CAD	3,000,000	2,920,726	2,868,878
4.612%, 2027-07-26	CAD	5,000,000	5,065,358	4,917,268
2.088%, floating rate from 2025-06-30, 2030-06-30	CAD	3,000,000	2,785,080	2,742,246
Scotiabank				
2.490%, 2024-09-23	CAD	5,000,000	4,823,050	4,771,734
3.890%, floating rate from 2024-01-18, 2029-01-18	CAD	500,000	493,828	490,295
3.934%, floating rate from 2027-05-03, 2032-05-03	CAD	1,000,000	960,920	931,011
Sienna Senior Living				
Series C, 2.820%, 2027-03-31	CAD	250,000	229,808	223,609
SmartCentres Real Estate Investment Trust				
Series S, 3.834%, 2027-12-21	CAD	170,000	161,884	156,602
Sun Life Financial				
2.380%, floating rate from 2024-08-13, 2029-08-13	CAD	500,000	478,711	474,111
Toronto-Dominion Bank				
2.667%, 2025-09-09	CAD	3,000,000	2,862,450	2,814,189
3.589%, floating rate from 2023-09-14, 2028-09-14	CAD	500,000	493,825	491,664
3.105%, floating rate from 2025-04-22, 2030-04-22	CAD	1,000,000	957,567	943,189
3.060%, floating rate from 2027-01-26, 2032-01-26	CAD	6,000,000	5,579,029	5,424,444
TransCanada PipeLines				
3.800%, 2027-04-05	CAD	1,000,000	975,830	948,450
TransCanada Trust				
Series 2017-B, 4.650%, floating rate from 2027-05-18, 2077-05-18	CAD	300,000	273,122	270,289
VW Credit Canada				
2.450%, 2026-12-10	CAD	300,000	275,662	268,956
			63,452,795	62,149,712
Total Canadian Bonds			153,467,818	151,150,378

DIM PRIVATE SHORT TERM INVESTMENT FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Supranational Bonds				1.1
Asian Development Bank 3.800%, 2025-09-12	CAD	3,000,000	2,998,470	2,991,960
Total Bonds			156,466,288	154,142,338
Investment Funds				22.0
Addenda Commercial Mortgages Pooled Fund, Series A		1,879,346	20,000,000	20,018,694
AlphaFixe Floating Rate Bank Loan Fund, Series A		3,167,904	28,120,333	27,402,075
DGIA Market Neutral Fund		1,339,559	14,000,000	14,083,361
Total Investment Funds			62,120,333	61,504,130
Canadian Money Market Securities				6.4
Canada Treasury Bills 3.962%, 2023-09-14	CAD	17,000,000	16,379,470	16,379,470
Québec Treasury Bills 2.767%, 2022-10-07	CAD	1,499,000	1,498,205	1,498,205
Total Canadian Money Market Securities			17,877,675	17,877,675
Total Investments			236,464,296	233,524,143
Other Net Assets				45,770,523
Net Assets				279,294,666

Table 1

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED		REPURCHASE VALUE \$
					SECURITIES \$	CASH \$	
From 2022-09-08 to 2022-09-29	From 2022-10-03 to 2022-10-18	Bonds and Money Market Securities	15	104,316,400	986,529	105,446,169	105,508,569

Table 2

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL GIVEN		REPURCHASE VALUE \$
					SECURITIES \$	CASH \$	
From 2022-09-26 to 2022-09-29	From 2022-10-03 to 2022-10-06	Bonds and Money Market Securities	45	9,562,273	—	9,575,512	9,577,423

DIM PRIVATE BOND FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private Government Bond Fund	51.6
2 DIM Private Corporate Bond Fund	48.3
3 Cash and Cash Equivalents	0.1
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Investment Funds				99.9
DIM Private Corporate Bond Fund	3,963,416	40,418,373	37,438,430	
DIM Private Government Bond Fund	4,287,839	43,726,805	40,082,719	
Total Investments		84,145,178	77,521,149	
Other Net Assets			63,697	0.1
Net Assets			77,584,846	100.0

DIM PRIVATE GOVERNMENT BOND FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Government of Canada, 0.500%, 2030-12-01	21.8
2	Canada Housing Trust, Series 98, 1.250%, 2026-06-15	5.3
3	Cash and Cash Equivalents	3.6
4	Province of Ontario, 1.350%, 2030-12-02	3.4
5	Government of Canada, 1.500%, 2024-05-01	3.3
6	Government of Canada, 1.500%, 2023-06-01	2.4
7	Province of Ontario, 1.550%, 2029-11-01	2.3
8	Government of Canada, 1.250%, 2030-06-01	2.0
9	Province of Alberta, 2.900%, 2028-12-01	1.9
10	Province of Ontario, 3.750%, 2032-06-02	1.9
11	Province of British Columbia, 1.550%, 2031-06-18	1.8
12	Canada Pension Plan Investment Board, 3.000%, 2028-06-15	1.6
13	Province of Saskatchewan, 0.800%, 2025-09-02	1.5
14	Scotia Capital NHA, 0.550%, 2026-01-01	1.5
15	Merrill Lynch NHA, 0.840%, 2026-06-01	1.5
16	Government of Canada, 1.750%, 2023-03-01	1.4
17	Province of Ontario, 2.050%, 2030-06-02	1.4
18	Canada Housing Trust, Series 90, 1.800%, 2024-12-15	1.3
19	Merrill Lynch NHA, 0.580%, 2025-12-01	1.3
20	Government of Canada, 3.000%, 2025-10-01	1.3
21	Province of Ontario, 2.600%, 2025-06-02	1.3
22	Canada Housing Trust, Series 86, 2.550%, 2023-12-15	1.2
23	PSP Capital, Series 11, 3.000%, 2025-11-05	1.2
24	Province of Ontario, 2.150%, 2031-06-02	1.1
25	Province of British Columbia, 2.950%, 2028-12-18	1.1
Total		68.4

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER		COST	FAIR VALUE	
	OF SECURITIES		\$	\$	%
Bonds					86.4
Canadian Bonds					84.1
Government of Canada					45.9
Canada Housing Trust					
Series 86, 2.550%, 2023-12-15	CAD	24,750,000	25,414,537	24,343,926	
Series 90, 1.800%, 2024-12-15	CAD	28,000,000	26,953,360	26,771,702	
Series 98, 1.250%, 2026-06-15	CAD	117,569,000	117,801,423	107,626,855	
Series 109, 3.800%, 2027-06-15	CAD	22,000,000	21,950,720	22,154,036	
Canada Pension Plan Investment Board					
2.850%, 2027-06-01	CAD	10,280,000	10,267,458	9,867,687	
3.000%, 2028-06-15	CAD	34,000,000	33,564,160	32,609,648	
Canada Post Corporation					
Series 2, 4.080%, 2025-07-16	CAD	5,000,000	5,557,750	5,024,224	
Government of Canada					
0.250%, 2022-11-01	CAD	21,900,000	21,784,409	21,848,729	
1.750%, 2023-03-01	CAD	29,000,000	29,017,140	28,762,006	
1.500%, 2023-06-01	CAD	48,500,000	47,689,684	47,741,051	
1.500%, 2024-05-01	CAD	70,000,000	68,020,599	67,520,105	
3.000%, 2025-10-01	CAD	26,000,000	25,526,914	25,520,376	
1.250%, 2030-06-01	CAD	46,200,000	41,269,579	40,114,974	
0.500%, 2030-12-01	CAD	544,240,000	441,178,536	439,126,684	

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	2,296,898	2,287,461
Series 11, 3.000%, 2025-11-05	CAD	25,000,000	24,420,000	24,336,996
			942,713,167	925,656,460
Provincial Governments and Crown Corporations				27.7
OMERS Finance Trust				
1.550%, 2027-04-21	CAD	2,000,000	1,993,980	1,803,192
2.600%, 2029-05-14	CAD	9,870,000	10,127,437	9,063,591
Ontario Teachers' Finance Trust				
1.100%, 2027-10-19	CAD	20,521,000	20,464,567	17,875,528
OPB Finance Trust				
Series E, 2.950%, 2026-02-02	CAD	15,000,000	15,197,900	14,447,465
Series F, 2.980%, 2027-01-25	CAD	8,469,000	9,035,832	8,096,261
Province of Alberta				
2.900%, 2028-12-01	CAD	41,332,000	45,215,326	39,298,917
2.900%, 2029-09-20	CAD	17,000,000	18,752,580	16,026,137
2.050%, 2030-06-01	CAD	20,920,000	21,546,666	18,431,060
1.650%, 2031-06-01	CAD	12,000,000	11,417,880	10,039,911
Province of British Columbia				
2.950%, 2028-12-18	CAD	23,300,000	25,113,206	22,225,030
1.550%, 2031-06-18	CAD	44,695,000	42,429,368	37,044,368
Province of Manitoba				
3.000%, 2028-06-02	CAD	17,000,000	16,791,256	16,314,194
2.750%, 2029-06-02	CAD	9,450,000	9,841,608	8,836,308
2.050%, 2031-06-02	CAD	2,500,000	2,493,075	2,154,797
Province of New Brunswick				
2.350%, 2027-08-14	CAD	10,000,000	9,997,200	9,363,801
3.100%, 2028-08-14	CAD	8,000,000	8,712,000	7,693,552
Province of Newfoundland and Labrador				
Series 6Z, 3.000%, 2026-06-02	CAD	5,000,000	5,422,217	4,847,088
2.850%, 2028-06-02	CAD	5,500,000	5,726,355	5,208,006
2.850%, 2029-06-02	CAD	6,250,000	6,629,232	5,844,263
2.050%, 2031-06-02	CAD	19,700,000	19,461,745	16,809,585
Province of Ontario				
2.600%, 2025-06-02	CAD	26,300,000	26,140,622	25,437,697
1.550%, 2029-11-01	CAD	54,918,000	54,352,472	47,163,679
2.050%, 2030-06-02	CAD	31,995,000	29,577,194	28,150,501
1.350%, 2030-12-02	CAD	83,300,000	77,799,901	68,574,962
2.150%, 2031-06-02	CAD	26,500,000	26,443,405	23,092,638
3.750%, 2032-06-02	CAD	38,700,000	38,359,448	38,161,586
Province of Prince Edward Island				
4.400%, 2027-09-29	CAD	1,135,000	1,120,007	1,120,245
Province of Québec				
3.650%, 2032-05-20	CAD	14,965,000	14,963,803	14,704,214
Province of Saskatchewan				
0.800%, 2025-09-02	CAD	33,925,000	33,872,230	31,048,949
3.050%, 2028-12-02	CAD	10,600,000	11,890,338	10,154,404
			620,888,850	559,031,929
Municipalities and Semi-Public Institutions				10.5
City of Baie-D'Urfé				
3.100%, 2025-04-25	CAD	220,000	218,207	214,322
3.200%, 2026-04-25	CAD	226,000	223,349	219,480
3.300%, 2027-04-25	CAD	4,499,000	4,435,114	4,358,181

DIM PRIVATE GOVERNMENT BOND FUND

	PAR VALUE / NUMBER OF SECURITIES		COST \$	FAIR VALUE \$ %
City of Beaconsfield				
2.150%, 2023-07-22	CAD	820,000	810,217	806,634
2.200%, 2024-07-22	CAD	4,000,000	3,939,280	3,857,240
City of Bois-des-Filion				
3.000%, 2023-08-19	CAD	553,000	544,970	543,903
2.800%, 2023-09-04	CAD	3,517,000	3,462,240	3,485,804
3.250%, 2024-08-19	CAD	578,000	565,168	561,787
3.500%, 2025-08-19	CAD	604,000	589,281	583,225
3.750%, 2026-08-19	CAD	630,000	617,583	608,656
4.000%, 2027-08-19	CAD	4,319,000	4,264,365	4,192,592
City of Boucherville				
2.200%, 2024-07-30	CAD	7,068,000	6,977,459	6,800,759
City of Brossard				
0.950%, 2024-07-21	CAD	1,280,000	1,264,666	1,210,394
City of Cap-Santé				
2.200%, 2024-07-22	CAD	3,000,000	2,953,080	2,885,280
City of Chambly				
2.500%, 2022-10-18	CAD	1,500,000	1,544,385	1,499,460
City of Côte Saint-Luc				
0.700%, 2023-05-28	CAD	1,100,000	1,098,042	1,076,790
City of Drummondville				
0.650%, 2023-06-29	CAD	2,541,000	2,535,257	2,478,288
2.000%, 2023-07-10	CAD	2,072,000	2,052,523	2,038,848
City of Gatineau				
2.500%, 2023-04-26	CAD	1,181,000	1,178,874	1,166,155
2.300%, 2024-05-02	CAD	6,744,000	6,650,326	6,534,734
City of Granby				
1.000%, 2025-11-10	CAD	4,544,000	4,498,151	4,111,002
City of La Prairie				
1.300%, 2026-03-16	CAD	2,000,000	1,972,320	1,822,320
City of Laval				
1.850%, 2023-06-27	CAD	4,673,000	4,644,401	4,604,821
City of Lavaltrie				
2.150%, 2025-01-27	CAD	1,000,000	983,650	953,190
City of Mercier				
2.150%, 2024-09-24	CAD	4,937,000	4,861,760	4,741,692
City of Otterburn Park				
4.400%, 2027-09-29	CAD	4,305,000	4,248,131	4,245,462
City of Québec				
2.550%, 2023-06-20	CAD	8,869,000	8,735,610	8,779,068
2.400%, 2024-03-07	CAD	11,982,000	11,819,884	11,689,639
3.150%, 2028-09-26	CAD	2,906,000	3,294,997	2,773,748
4.550%, 2032-06-29	CAD	5,000,000	4,946,600	5,143,600
City of Rouyn-Noranda				
2.100%, 2024-06-25	CAD	2,000,000	1,970,960	1,943,900
3.250%, 2028-09-11	CAD	9,536,000	9,377,416	9,058,246
City of Saint-Constant				
1.900%, 2024-09-04	CAD	2,328,000	2,271,406	2,221,843
4.500%, 2027-09-26	CAD	9,287,000	9,211,961	9,256,306
City of Sainte-Catherine				
2.750%, 2023-06-26	CAD	3,023,000	2,985,243	2,994,614
City of Sainte-Julie				
2.250%, 2024-06-11	CAD	3,030,000	3,005,487	2,932,737

DIM PRIVATE GOVERNMENT BOND FUND

	PAR VALUE / NUMBER OF SECURITIES		COST \$	FAIR VALUE \$ %
City of Saint-Hyacinthe				
0.750%, 2023-03-31	CAD	600,000	599,532	590,970
2.550%, 2024-11-13	CAD	6,600,000	6,588,120	6,381,342
City of Saint-Jean-sur-Richelieu				
0.900%, 2024-12-17	CAD	1,000,000	992,930	931,380
City of Saint-Raymond				
2.200%, 2025-01-27	CAD	7,078,000	6,982,235	6,754,465
City of Saint-Sauveur				
1.050%, 2025-09-01	CAD	2,246,000	2,214,826	2,057,493
City of Sherbrooke				
2.950%, 2023-10-10	CAD	8,500,000	8,384,740	8,393,240
City of Sutton				
3.250%, 2027-04-19	CAD	2,541,000	2,501,614	2,474,070
City of Varennes				
4.500%, 2027-09-26	CAD	4,819,000	4,780,062	4,803,073
Municipality of Cantley				
2.000%, 2025-02-25	CAD	2,860,000	2,831,314	2,705,760
3.100%, 2025-04-25	CAD	134,000	132,908	129,839
3.200%, 2026-04-25	CAD	137,000	135,393	132,104
3.300%, 2027-04-25	CAD	1,775,000	1,749,795	1,703,822
Municipality of Laurier-Station				
1.900%, 2025-02-10	CAD	2,228,000	2,195,427	2,110,428
Municipality of Mont-Blanc				
2.300%, 2027-03-11	CAD	1,750,000	1,727,722	1,584,748
Municipality of Rigaud				
2.150%, 2025-01-28	CAD	1,796,000	1,769,617	1,705,194
Municipality of Rivière-Beaudette				
2.150%, 2025-07-28	CAD	2,507,000	2,470,172	2,382,904
Municipality of Saint-Apollinaire				
3.000%, 2023-10-16	CAD	2,491,000	2,458,393	2,456,873
Municipality of Sainte-Julienne				
2.200%, 2023-07-22	CAD	274,000	271,137	270,983
2.250%, 2024-07-22	CAD	3,091,000	3,049,890	3,019,474
Municipality of Sainte-Sophie				
3.000%, 2023-10-16	CAD	4,817,000	4,753,945	4,770,227
Municipality of Saint-Étienne-des-Grès				
1.400%, 2026-04-19	CAD	2,000,000	1,971,380	1,812,300
Municipality of Saint-Félix-de-Valois				
2.800%, 2023-07-24	CAD	1,759,000	1,733,917	1,747,778
2.200%, 2024-07-22	CAD	3,079,000	3,030,844	3,005,073
Municipality of Saint-Francois-Xavier-de-Brompton				
3.150%, 2027-04-14	CAD	2,500,000	2,460,975	2,345,835
Municipality of Saint-Michel				
4.400%, 2027-09-23	CAD	2,286,000	2,257,356	2,292,218
Municipality of Val-des-Monts				
1.200%, 2025-06-17	CAD	1,412,000	1,391,837	1,298,758
Municipality of Verchères				
2.100%, 2024-07-16	CAD	4,280,000	4,223,033	4,116,804
Réseau de transport de la Capitale				
0.650%, 2023-03-24	CAD	3,848,000	3,842,113	3,787,817
Société de transport de Laval				
0.800%, 2023-12-15	CAD	1,130,000	1,126,102	1,083,704
0.900%, 2024-12-15	CAD	1,160,000	1,151,578	1,078,278

DIM PRIVATE GOVERNMENT BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
South Coast British Columbia Transportation Authority 3.250%, 2028-11-23	CAD	11,240,000	11,792,950 216,324,220	10,866,476 211,188,150
Total Canadian Bonds			1,779,926,237	1,695,876,539
Supranational Bonds				2.3
Asian Development Bank 3.800%, 2025-09-12	CAD	9,750,000	9,745,028	9,723,870
0.750%, 2026-02-10	CAD	21,600,000	21,596,760	19,494,000
International Bank for Reconstruction and Development 1.800%, 2024-07-26	CAD	10,000,000	9,996,700	9,632,900
0.875%, 2027-09-28	CAD	9,750,000	9,732,840	8,497,905
Total Supranational Bonds			51,071,328	47,348,675
Total Bonds			1,830,997,565	1,743,225,214
Canadian Mortgage-Backed Securities				10.0
Laurentian Bank of Canada NHA 0.700%, 2025-06-01	CAD	7,267,713	7,189,585	6,758,733
0.500%, 2025-09-01	CAD	11,441,947	11,357,963	10,535,173
0.500%, 2025-10-01	CAD	13,997,901	13,911,394	12,856,470
Merrill Lynch NHA 0.580%, 2025-12-01	CAD	28,434,232	28,313,671	26,095,033
0.990%, 2026-03-01	CAD	13,466,569	13,420,917	12,426,263
0.890%, 2026-05-01	CAD	8,714,895	8,667,486	8,132,914
0.840%, 2026-06-01	CAD	31,470,050	31,261,404	29,256,132
0.940%, 2026-09-15	CAD	12,062,447	11,986,695	11,032,302
1.340%, 2027-01-01	CAD	8,444,237	8,240,140	7,765,633
RBC Dominion Securities NHA 0.600%, 2025-08-01	CAD	11,388,127	11,371,500	10,522,971
Scotia Capital NHA 0.600%, 2025-12-01	CAD	16,429,803	16,370,327	15,085,845
0.550%, 2026-01-01	CAD	33,844,137	33,688,793	30,976,490
0.890%, 2026-09-15	CAD	23,338,729	22,721,186	21,242,771
Total Canadian Mortgage-Backed Securities			218,501,061	202,686,730
Canadian Money Market Securities				2.4
Ontario Treasury Bills 0.864%, 2022-12-21	CAD	48,000,000	47,907,031	47,907,031
Total Investments			2,097,405,657	1,993,818,975
Other Net Assets				23,703,586
Net Assets				2,017,522,561
				100.0

DIM PRIVATE GOVERNMENT BOND FUND

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	4,571,813	4,663,250

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED			REPURCHASE VALUE \$
					SECURITIES \$	CASH \$		
From 2022-09-08 to 2022-09-29	From 2022-10-03 to 2022-10-24	Bonds and Money Market Securities	41	1,075,783,816	19,267,207	1,078,058,323		1,078,466,118

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	VALUE OF COLLATERAL GIVEN			REPURCHASE VALUE \$
					SECURITIES \$	CASH \$		
From 2022-09-26 to 2022-09-29	From 2022-10-03 to 2022-10-06	Bonds and Money Market Securities	45	97,762,564	—	97,897,921		97,917,454

DIM PRIVATE CORPORATE BOND FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	AlphaFixe Floating Rate Bank Loan Fund, Series A	13.1
2	Addenda Commercial Mortgages Pooled Fund, Series A	12.7
3	Jarislowsky Fraser Fixed Income Core Plus Fund	7.7
4	National Bank of Canada, 2.580%, 2025-02-03	1.7
5	Cenovus Energy, 3.500%, 2028-02-07	1.6
6	Canadian Imperial Bank of Commerce, 2.250%, 2027-01-07	1.3
7	Royal Bank of Canada, 2.609%, 2024-11-01	1.2
8	Scotiabank, 1.400%, 2027-11-01	1.2
9	Pembina Pipeline, Series 12, 3.620%, 2029-04-03	1.1
10	Inter Pipeline, Series 12, 3.983%, 2031-11-25	1.1
11	Royal Bank of Canada, 2.328%, 2027-01-28	1.1
12	National Bank of Canada, 2.545%, 2024-07-12	1.1
13	Toronto-Dominion Bank, 3.224%, floating rate from 2024-07-25, 2029-07-25	1.0
14	TELUS, Series CY, 3.300%, 2029-05-02	1.0
15	Cash and Cash Equivalents	0.9
16	Bell Canada, Series M46, 3.600%, 2027-09-29	0.9
17	Bank of Montreal, 2.280%, 2024-07-29	0.9
18	Toronto-Dominion Bank, 3.060%, floating rate from 2027-01-26, 2032-01-26	0.8
19	Brookfield Infrastructure Finance, Series 6, 4.193%, 2028-09-11	0.8
20	Canadian Imperial Bank of Commerce, 2.000%, 2025-04-17	0.8
21	Enbridge, 5.000%, floating rate from 2032-01-19, 2082-01-19	0.8
22	Enbridge, 2.990%, 2029-10-03	0.7
23	Scotiabank, 2.950%, 2027-03-08	0.7
24	Scotiabank, 2.380%, 2023-05-01	0.7
25	Canadian Imperial Bank of Commerce, 2.010%, floating rate from 2025-07-21, 2030-07-21	0.7
Total		55.6

Investment Portfolio as at September 30, 2022 (unaudited)

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Bonds				65.5
Corporations				
Algonquin Power & Utilities				
4.600%, 2029-01-29	CAD	5,400,000	5,553,538	5,256,329
2.850%, 2031-07-15	CAD	3,931,000	3,930,686	3,280,151
Allied Properties Real Estate Investment Trust				
Series C, 3.636%, 2025-04-21	CAD	9,500,000	10,174,215	9,082,613
Series H, 1.726%, 2026-02-12	CAD	18,179,000	18,079,160	16,077,446
Series F, 3.117%, 2030-02-21	CAD	750,000	750,000	629,580
AltaGas				
2.157%, 2025-06-10	CAD	2,371,000	2,371,000	2,190,898
2.166%, 2027-03-16	CAD	5,010,000	4,966,374	4,402,412
2.075%, 2028-05-30	CAD	5,160,000	5,173,997	4,355,397
ARC Resources				
3.465%, 2031-03-10	CAD	11,377,000	11,377,000	9,874,815
Bank of Montreal				
2.280%, 2024-07-29	CAD	22,550,000	22,876,691	21,523,181
1.551%, 2026-05-28	CAD	11,526,000	11,526,000	10,219,848
4.309%, 2027-06-01	CAD	17,380,000	17,380,000	16,876,268
2.880%, floating rate from 2024-09-17, 2029-09-17	CAD	12,500,000	12,792,840	11,905,172
1.928%, floating rate from 2026-07-22, 2031-07-22	CAD	9,700,000	9,700,000	8,484,583
Bell Canada				
Series M46, 3.600%, 2027-09-29	CAD	23,800,000	25,169,377	22,273,118
Series M56, 2.200%, 2028-05-29	CAD	14,407,000	14,389,279	12,386,568

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Series M50, 2.900%, 2029-09-10	CAD	6,700,000	6,691,357	5,830,057
Series M52, 2.500%, 2030-05-14	CAD	18,089,000	18,009,178	15,052,681
Series M54, 3.000%, 2031-03-17	CAD	8,750,000	8,661,378	7,408,329
Brookfield Asset Management				
4.820%, 2026-01-28	CAD	4,500,000	4,890,054	4,449,808
3.800%, 2027-03-16	CAD	7,000,000	7,129,060	6,629,073
Brookfield Infrastructure Finance				
Series 6, 4.193%, 2028-09-11	CAD	20,800,000	21,578,080	19,705,321
Series 7, 3.410%, 2029-10-09	CAD	2,000,000	1,809,100	1,783,859
Brookfield Renewable Partners				
Series 11, 4.250%, 2029-01-15	CAD	14,050,000	14,401,502	13,480,135
Series 12, 3.380%, 2030-01-15	CAD	5,840,000	5,838,657	5,248,962
Bruce Power				
Series 20-1, 4.000%, 2030-06-21	CAD	7,988,000	8,677,298	7,451,714
Calloway Real Estate Investment Trust				
Series N, 3.556%, 2025-02-06	CAD	10,785,000	10,754,977	10,319,915
Canadian Imperial Bank of Commerce				
2.750%, 2025-03-07	CAD	10,100,000	9,958,363	9,581,546
2.000%, 2025-04-17	CAD	20,994,000	21,105,186	19,501,325
2.250%, 2027-01-07	CAD	36,409,000	36,038,247	32,542,511
4.950%, 2027-06-29	CAD	2,900,000	2,895,563	2,889,006
2.010%, floating rate from 2025-07-21, 2030-07-21	CAD	18,660,000	18,784,463	16,961,082
1.960%, floating rate from 2026-04-21, 2031-04-21	CAD	8,372,000	8,369,237	7,385,988
4.200%, floating rate from 2027-04-07, 2032-04-07	CAD	5,200,000	5,200,000	4,900,685
Canadian Western Bank				
3.859%, 2025-04-21	CAD	5,200,000	5,066,245	5,019,996
5.146%, 2027-09-02	CAD	2,714,000	2,714,000	2,695,057
Capital Power				
4.986%, 2026-01-23	CAD	9,700,000	11,012,041	9,595,188
CCL Industries				
Series 1, 3.864%, 2028-04-13	CAD	2,080,000	2,324,858	1,945,187
Cenovus Energy				
3.500%, 2028-02-07	CAD	43,380,000	44,337,401	40,386,789
CGI				
2.100%, 2028-09-18	CAD	15,176,000	15,065,242	12,918,927
Choice Properties Real Estate Investment Trust				
Series Q, 2.456%, 2026-11-30	CAD	5,900,000	5,900,000	5,275,450
Series M, 3.532%, 2029-06-11	CAD	15,249,000	15,690,891	13,673,401
Series N, 2.981%, 2030-03-04	CAD	3,475,000	3,475,000	2,951,014
Series R, 6.003%, 2032-06-24	CAD	8,335,000	8,335,000	8,548,783
CI Financial				
3.759%, 2025-05-26	CAD	4,000,000	4,233,680	3,802,276
Cogeco Communications				
2.991%, 2031-09-22	CAD	3,525,000	3,525,000	2,896,582
Crombie Real Estate Investment Trust				
Series F, 3.677%, 2026-08-26	CAD	10,000,000	10,497,260	9,364,991
Series H, 2.686%, 2028-03-31	CAD	1,241,000	1,241,000	1,077,022
Series I, 3.211%, 2030-10-09	CAD	3,421,000	3,410,340	2,853,869
Series J, 3.133%, 2031-08-12	CAD	4,817,000	4,817,000	3,904,343
CT Real Estate Investment Trust				
Series F, 3.865%, 2027-12-07	CAD	4,350,000	4,349,826	4,052,039
Series G, 2.371%, 2031-01-06	CAD	1,168,000	1,168,000	919,057
Daimler Trucks Finance Canada				
2.140%, 2024-12-13	CAD	7,269,000	7,267,110	6,781,038
5.180%, 2025-09-19	CAD	2,576,000	2,575,433	2,561,111

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
5.220%, 2027-09-20	CAD	1,284,000	1,283,936	1,270,325
Dream Industrial Real Estate Investment Trust				
Series A, 1.662%, 2025-12-22	CAD	3,214,000	3,204,108	2,859,546
Series E, 3.968%, 2026-04-13	CAD	1,640,000	1,640,000	1,563,769
Series D, 2.539%, 2026-12-07	CAD	3,327,000	3,327,000	2,971,701
Enbridge				
2.990%, 2029-10-03	CAD	20,704,000	20,572,962	17,986,942
Series 2017-B, 5.375%, floating rate from 2027-09-27, 2077-09-27	CAD	8,500,000	8,387,289	7,801,130
Series 2018-C, 6.625%, floating rate from 2028-04-12, 2078-04-12	CAD	15,850,000	17,239,739	15,378,604
5.000%, floating rate from 2032-01-19, 2082-01-19	CAD	22,792,000	22,792,000	19,086,498
ENMAX				
Series 6, 3.331%, 2025-06-02	CAD	3,630,000	3,629,855	3,452,138
Series 7, 3.876%, 2029-10-18	CAD	8,011,000	8,322,473	7,310,636
Fairfax Financial Holdings				
4.700%, 2026-12-16	CAD	10,500,000	10,808,415	10,119,930
4.230%, 2029-06-14	CAD	2,750,000	2,891,735	2,512,081
3.950%, 2031-03-03	CAD	8,316,000	8,336,457	7,159,356
First Capital Realty				
Series Q, 3.900%, 2023-10-30	CAD	8,000,000	8,387,536	7,837,194
Series R, 4.790%, 2024-08-30	CAD	7,000,000	7,519,696	6,851,445
Series V, 3.456%, 2027-01-22	CAD	7,500,000	7,582,576	6,749,244
Fortis				
4.431%, 2029-05-31	CAD	5,208,000	5,208,000	5,070,510
Glacier Credit Card Trust				
Series 2022-1, 4.958%, 2027-09-20	CAD	6,800,000	6,800,000	6,772,523
GM Financial				
1.700%, 2025-07-09	CAD	3,534,000	3,529,229	3,180,712
1.750%, 2026-04-15	CAD	4,032,000	4,029,460	3,529,112
Granite Real Estate Investment Trust				
Series 4, 3.062%, 2027-06-04	CAD	5,679,000	5,679,000	5,184,838
Series 6, 2.194%, 2028-08-30	CAD	10,000,000	10,000,000	8,448,202
Series 5, 2.378%, 2030-12-18	CAD	7,954,000	7,954,000	6,347,191
Great-West Lifeco				
Series 1, 3.600%, floating rate from 2026-12-31, 2081-12-31	CAD	13,500,000	13,479,464	10,775,796
H&R Real Estate Investment Trust				
Series Q, 4.071%, 2025-06-16	CAD	7,000,000	7,439,685	6,723,979
Series R, 2.906%, 2026-06-02	CAD	1,000,000	1,008,870	911,814
HCN Canadian Holdings-1				
2.950%, 2027-01-15	CAD	2,025,000	2,022,793	1,822,505
HSBC Bank Canada				
3.245%, 2023-09-15	CAD	13,750,000	14,277,372	13,536,720
3.403%, 2025-03-24	CAD	6,254,000	6,244,571	6,009,010
iA Financial Group				
2.400%, floating rate from 2025-02-21, 2030-02-21	CAD	4,875,000	4,875,000	4,541,266
3.072%, floating rate from 2026-09-24, 2031-09-24	CAD	2,894,000	2,894,000	2,659,987
3.187%, floating rate from 2027-02-25, 2032-02-25	CAD	5,076,000	5,076,000	4,638,058
IGM Financial				
3.440%, 2027-01-26	CAD	5,380,000	5,400,935	5,040,290
Intact Financial Corporation				
2.179%, 2028-05-18	CAD	4,580,000	4,580,000	3,980,502
1.928%, 2030-12-16	CAD	3,951,000	3,951,000	3,145,245
4.125%, floating rate from 2026-03-31, 2081-03-31	CAD	517,000	487,790	454,500
Inter Pipeline				
3.484%, 2026-12-16	CAD	2,000,000	2,063,240	1,843,815
Series 12, 3.983%, 2031-11-25	CAD	33,075,000	33,075,000	28,434,433

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Series 14, 5.849%, 2032-05-18	CAD	12,816,000	12,816,000	12,627,763
Keyera				
3.934%, 2028-06-21	CAD	2,202,000	2,119,821	2,043,369
5.022%, 2032-03-28	CAD	13,848,000	13,848,000	13,032,619
Loblaw Companies				
5.008%, 2032-09-13	CAD	5,200,000	5,200,000	5,136,910
Manulife Financial				
3.049%, floating rate from 2024-08-20, 2029-08-20	CAD	10,000,000	10,000,000	9,585,118
2.818%, floating rate from 2030-05-13, 2035-05-13	CAD	10,440,000	10,622,661	8,762,098
National Bank of Canada				
2.545%, 2024-07-12	CAD	28,500,000	28,843,475	27,339,023
2.580%, 2025-02-03	CAD	43,597,000	42,554,181	41,261,847
1.534%, 2026-06-15	CAD	9,394,000	9,394,000	8,313,403
1.573%, floating rate from 2025-08-18, 2026-08-18	CAD	13,291,000	13,354,233	12,066,090
2.237%, 2026-11-04	CAD	6,931,000	6,931,000	6,223,839
5.426%, floating rate from 2027-08-16, 2032-08-16	CAD	5,350,000	5,349,732	5,295,315
North West Redwater Partnership				
Series F, 4.250%, 2029-06-01	CAD	12,000,000	13,711,380	11,605,797
Series N, 2.800%, 2031-06-01	CAD	8,623,000	8,606,789	7,332,686
Original Wempi				
Series B1, 4.309%, 2024-02-13	CAD	3,350,000	3,350,000	3,244,585
Pembina Pipeline				
Series 7, 3.710%, 2026-08-11	CAD	12,290,000	12,795,568	11,641,089
Series 6, 4.240%, 2027-06-15	CAD	1,300,000	1,328,458	1,247,584
Series 12, 3.620%, 2029-04-03	CAD	31,408,000	32,715,798	28,470,302
Series 17, 3.530%, 2031-12-10	CAD	3,252,000	3,251,447	2,777,897
Reliance				
2.680%, 2027-12-01	CAD	11,782,000	11,676,635	10,306,350
RioCan Real Estate Investment Trust				
Series AB, 2.576%, 2025-02-12	CAD	4,400,000	4,400,000	4,122,101
Series AD, 1.974%, 2026-06-15	CAD	2,176,000	2,176,000	1,921,705
Series AE, 2.829%, 2028-11-08	CAD	5,500,000	5,122,920	4,704,005
Series AF, 4.628%, 2029-05-01	CAD	1,950,000	1,949,961	1,832,975
Rogers Communications				
3.650%, 2027-03-31	CAD	4,500,000	4,762,125	4,225,857
3.750%, 2029-04-15	CAD	8,253,000	8,244,004	7,626,063
3.250%, 2029-05-01	CAD	6,500,000	7,158,905	5,778,448
4.250%, 2032-04-15	CAD	14,833,000	14,831,072	13,580,503
5.000%, floating rate from 2026-12-17, 2081-12-17	CAD	7,638,000	7,609,843	6,883,830
Royal Bank of Canada				
3.296%, 2023-09-26	CAD	8,110,000	8,578,928	7,986,816
2.352%, 2024-07-02	CAD	7,350,000	7,494,459	7,040,365
2.609%, 2024-11-01	CAD	30,545,000	30,593,577	29,146,651
3.369%, 2025-09-29	CAD	9,318,000	9,318,000	8,910,735
2.328%, 2027-01-28	CAD	30,998,000	31,062,028	27,809,084
2.740%, floating rate from 2024-07-25, 2029-07-25	CAD	10,300,000	10,252,419	9,823,137
2.880%, floating rate from 2024-12-23, 2029-12-23	CAD	5,687,000	5,855,390	5,378,414
2.088%, floating rate from 2025-06-30, 2030-06-30	CAD	7,986,000	7,753,617	7,299,860
2.140%, floating rate from 2026-11-03, 2031-11-03	CAD	9,279,000	9,276,680	8,124,337
1.670%, floating rate from 2028-01-28, 2033-01-28	CAD	5,993,000	5,993,000	4,922,270
Saputo				
2.242%, 2027-06-16	CAD	9,900,000	9,943,218	8,726,620
2.297%, 2028-06-22	CAD	8,881,000	8,653,930	7,630,175
Scotiabank				
2.380%, 2023-05-01	CAD	17,500,000	17,786,140	17,268,477

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
1.950%, 2025-01-10	CAD	10,231,000	10,226,601	9,572,630
1.850%, 2026-11-02	CAD	9,538,000	9,535,616	8,443,234
2.950%, 2027-03-08	CAD	19,084,000	18,642,305	17,541,146
1.400%, 2027-11-01	CAD	34,507,000	34,090,197	29,014,185
3.890%, floating rate from 2024-01-18, 2029-01-18	CAD	4,500,000	4,733,000	4,412,653
2.836%, floating rate from 2024-07-03, 2029-07-03	CAD	11,810,000	11,810,000	11,295,628
3.934%, floating rate from 2027-05-03, 2032-05-03	CAD	16,940,000	16,780,639	15,771,318
Shaw Communications				
3.300%, 2029-12-10	CAD	12,580,000	12,725,884	11,022,519
2.900%, 2030-12-09	CAD	2,275,000	2,147,577	1,887,901
Sienna Senior Living				
Series B, 3.450%, 2026-02-27	CAD	659,000	658,921	613,921
Series C, 2.820%, 2027-03-31	CAD	1,061,000	1,060,512	948,996
SmartCentres Real Estate Investment Trust				
Series O, 2.987%, 2024-08-28	CAD	10,452,000	10,527,017	9,993,973
Series P, 3.444%, 2026-08-28	CAD	6,300,000	6,226,237	5,834,416
Series U, 3.526%, 2029-12-20	CAD	7,300,000	7,346,113	6,352,694
Summit Industrial Income REIT				
Series D, 2.440%, 2028-07-14	CAD	5,300,000	5,305,334	4,524,371
Sun Life Financial				
2.380%, floating rate from 2024-08-13, 2029-08-13	CAD	8,000,000	7,999,600	7,585,780
2.460%, floating rate from 2026-11-18, 2031-11-18	CAD	3,523,000	3,521,520	3,151,169
2.800%, floating rate from 2028-11-21, 2033-11-21	CAD	5,981,000	5,979,864	5,190,859
2.060%, floating rate from 2030-10-01, 2035-10-01	CAD	18,852,000	18,836,730	14,794,685
3.150%, floating rate from 2031-11-18, 2036-11-18	CAD	10,000,000	10,000,000	8,363,564
TELUS				
Series CAC, 2.350%, 2028-01-27	CAD	14,200,000	14,171,184	12,416,305
Series CY, 3.300%, 2029-05-02	CAD	27,300,000	27,379,139	24,502,381
5.000%, 2029-09-13	CAD	4,521,000	4,501,514	4,474,601
Series CAA, 3.150%, 2030-02-19	CAD	4,169,000	4,328,256	3,643,057
2.850%, 2031-11-13	CAD	16,702,000	16,660,579	13,740,409
5.250%, 2032-11-15	CAD	5,000,000	4,983,650	4,946,114
Teranet Holdings				
Series 2020, 3.544%, 2025-06-11	CAD	2,392,000	2,392,000	2,289,504
3.719%, 2029-02-23	CAD	8,590,000	8,590,000	7,799,921
Toronto-Dominion Bank				
1.128%, 2025-12-09	CAD	7,119,000	7,119,000	6,322,660
1.896%, 2028-09-11	CAD	16,608,000	16,608,000	13,980,353
3.589%, floating rate from 2023-09-14, 2028-09-14	CAD	14,500,000	14,599,083	14,258,244
3.224%, floating rate from 2024-07-25, 2029-07-25	CAD	25,550,000	25,603,121	24,573,949
3.105%, floating rate from 2025-04-22, 2030-04-22	CAD	13,145,000	13,630,276	12,398,220
3.060%, floating rate from 2027-01-26, 2032-01-26	CAD	23,130,000	23,121,673	20,911,230
Toyota Credit Canada				
3.040%, 2023-07-12	CAD	5,000,000	5,304,650	4,938,526
TransCanada PipeLines				
3.800%, 2027-04-05	CAD	17,000,000	18,454,740	16,123,651
3.000%, 2029-09-18	CAD	6,080,000	6,441,760	5,308,309
2.970%, 2031-06-09	CAD	11,493,000	11,210,993	9,631,488
5.330%, 2032-05-12	CAD	10,160,000	10,158,476	10,125,229
TransCanada Trust				
Series 2021-A, 4.200%, floating rate from 2031-03-04, 2081-03-04	CAD	17,547,000	17,547,000	14,226,429
Ventas Canada Finance				
Series E, 2.800%, 2024-04-12	CAD	12,612,000	12,610,613	12,120,976
Series G, 2.450%, 2027-01-04	CAD	13,000,000	12,972,570	11,530,987
Series H, 3.300%, 2031-12-01	CAD	10,840,000	10,802,494	9,018,463

DIM PRIVATE CORPORATE BOND FUND

		PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
VW Credit Canada				
1.200%, 2023-09-25	CAD	12,683,000	12,679,576	12,224,557
WSP Global				
2.408%, 2028-04-19	CAD	3,943,000	3,942,999	3,437,728
Total Canadian Bonds			1,801,260,777	1,625,439,088
Investment Funds				33.5
Addenda Commercial Mortgages Pooled Fund, Series A		29,562,537	323,151,841	314,898,580
AlphaFixe Floating Rate Bank Loan Fund, Series A		37,314,241	354,953,303	322,764,731
Jarislowsky Fraser Fixed Income Core Plus Fund		21,273,894	218,193,986	192,699,787
Total Investment Funds			896,299,130	830,363,098
Canadian Asset-Backed Securities				0.1
BMW Canada Auto Trust				
Series 2020-1, Class A2, Sequential Pay Class, 1.990%, 2023-09-20	CAD	53,105	53,105	53,061
Series 2022-1, Class A2, Sequential Pay Class, 4.216%, 2025-10-20	CAD	3,498,000	3,498,000	3,459,326
Total Canadian Asset-Backed Securities			3,551,105	3,512,387
Total Investments			2,701,111,012	2,459,314,573
Other Net Assets				22,008,097
Net Assets				2,481,322,670

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	4,792,597	4,888,449

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL RECEIVED			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
From 2022-09-08 to 2022-09-29	From 2022-10-03 to 2022-10-27	Bonds	90	181,920,670	3,429,880	182,187,482	182,318,306

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL GIVEN			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
From 2022-09-26 to 2022-09-29	From 2022-10-03 to 2022-10-06	Bonds and Money Market Securities	45	16,521,477	—	16,544,352	16,547,653

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

	% OF NET ASSET VALUE
1 Royal Bank of Canada	8.2
2 Toronto-Dominion Bank	7.5
3 Enbridge	4.6
4 Bank of Montreal	4.5
5 Canadian Pacific Railway	4.0
6 Brookfield Asset Management, Class A	3.7
7 Nutrien	3.5
8 Suncor Energy	3.5
9 Franco-Nevada	3.1
10 Canadian National Railway Company	2.6
11 TELUS	2.6
12 Intact Financial Corporation	2.5
13 Cenovus Energy	2.4
14 Scotiabank	2.4
15 Brookfield Infrastructure Partners	2.2
16 Cash and Cash Equivalents	2.2
17 Constellation Software	2.2
18 Thomson Reuters	2.1
19 Canadian Natural Resources	2.1
20 Alimentation Couche-Tard	2.1
21 Rogers Communications, Class B	1.8
22 Loblaw Companies	1.8
23 Agnico Eagle Mines	1.8
24 CGI, Class A	1.7
25 Dollarama	1.7
Total	76.8

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			97.8
Canadian Equities			95.6
Energy			17.0
ARC Resources	1,030,833	12,006,295	17,101,519
Canadian Natural Resources	405,946	15,448,950	26,102,328
Cenovus Energy	1,394,034	22,429,076	29,581,401
Enbridge	1,097,353	51,520,771	56,206,421
Suncor Energy	1,108,557	34,373,057	43,122,867
TC Energy	320,029	19,456,341	17,806,414
Tourmaline Oil	99,308	6,670,559	7,129,321
Vermilion Energy	229,135	6,481,697	6,775,522
Whitecap Resources	609,737	6,316,875	5,329,101
		<u>174,703,621</u>	<u>209,154,894</u>
Materials			9.2
Agnico Eagle Mines	376,866	28,199,049	21,993,900
Franco-Nevada	234,300	38,547,320	38,659,500
Nutrien	377,672	26,484,680	43,507,814
Teck Resources, Class B	233,129	9,913,173	9,793,749
		<u>103,144,222</u>	<u>113,954,963</u>

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Industrials			14.4
Canadian National Railway Company	218,163	26,777,043	32,545,556
Canadian Pacific Railway	538,755	43,537,087	49,678,599
Stantec	208,463	13,310,507	12,628,689
TFI International	97,349	13,340,937	12,169,598
Thomson Reuters	184,968	22,586,872	26,228,462
Toromont Industries	101,085	10,742,763	9,720,334
Waste Connections	108,506	12,796,188	20,252,645
WSP Global	89,879	10,997,494	13,672,393
		154,088,891	176,896,276
Consumer Discretionary			4.2
Dollarama	257,582	13,227,217	20,426,253
Gildan Activewear	453,520	20,960,935	17,709,956
Magna International, Class A	26,571	2,550,333	1,741,198
Restaurant Brands International	158,742	12,590,179	11,664,362
		49,328,664	51,541,769
Consumer Staples			4.5
Alimentation Couche-Tard	454,584	14,324,618	25,279,416
Empire Company, Class A	238,614	8,996,555	8,198,777
Loblaw Companies	201,079	13,202,583	21,994,021
		36,523,756	55,472,214
Financials			33.8
Bank of Montreal	458,536	51,657,630	55,514,954
Brookfield Asset Management, Class A	815,081	37,438,706	46,060,227
Intact Financial Corporation	157,666	21,790,370	30,822,126
Manulife Financial	545,704	12,860,045	11,830,863
National Bank of Canada	168,584	14,692,884	14,596,003
Royal Bank of Canada	810,496	84,234,864	100,801,388
Scotiabank	442,504	32,894,701	29,072,513
Sun Life Financial	297,380	17,032,860	16,335,083
TMX Group	150,561	19,788,313	19,130,281
Toronto-Dominion Bank	1,087,968	79,012,358	92,172,649
		371,402,731	416,336,087
Information Technology			4.4
CGI, Class A	197,603	20,629,292	20,548,736
Constellation Software	13,873	21,831,270	26,665,155
Open Text	195,993	11,004,499	7,155,704
		53,465,061	54,369,595
Communication Services			4.4
Rogers Communications, Class B	416,427	25,236,370	22,158,081
TELUS	1,160,926	32,105,854	31,844,200
		57,342,224	54,002,281
Utilities			2.0
AltaGas	247,201	5,889,361	6,538,466
Northland Power	443,854	14,167,882	17,953,894
		20,057,243	24,492,360

DIM PRIVATE CANADIAN LARGE CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Real Estate				1.7
Canadian Apartment Properties Real Estate Investment Trust	264,008	13,473,601	11,114,737	
Granite Real Estate Investment Trust	149,846	10,349,776	9,990,233	
		23,823,377	21,104,970	
Total Canadian Equities		1,043,879,790	1,177,325,409	
Foreign Equities				2.2
Bermuda				
Brookfield Infrastructure Partners	552,812	20,908,680	27,391,835	
Total Investments		1,064,788,470	1,204,717,244	97.8
Other Net Assets			27,268,199	2.2
Net Assets			1,231,985,443	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	192,856,607	196,713,739

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	7.2
2 Toromont Industries	6.2
3 Canadian National Railway Company	5.5
4 Toronto-Dominion Bank	5.3
5 Brookfield Asset Management, Class A	4.8
6 Brookfield Infrastructure Partners	4.6
7 Tourmaline Oil	4.3
8 Constellation Software	4.1
9 Saputo Group	3.7
10 Bank of Montreal	3.4
11 Waste Connections	3.3
12 Canadian Natural Resources	3.2
13 CGI, Class A	3.1
14 Rogers Communications, Class B	2.6
15 Scotiabank	2.4
16 Canadian Imperial Bank of Commerce	2.4
17 Manulife Financial	2.4
18 iA Financial Group	2.4
19 Pembina Pipeline	2.4
20 Open Text	2.4
21 Metro	2.3
22 Canadian Tire Corporation, Class A	2.3
23 Hydro One	2.1
24 Finning International	1.9
25 Stella-Jones	1.7
Total	86.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			98.8
Canadian Equities			94.2
Energy			10.4
Canadian Natural Resources	209,900	11,167,557	13,496,570
Pembina Pipeline	241,150	9,940,351	10,118,654
Topaz Energy	99,900	1,878,599	2,079,918
Tourmaline Oil	253,750	7,202,887	18,216,712
		<u>30,189,394</u>	<u>43,911,854</u>
Materials			3.5
First Quantum Minerals	186,600	5,786,781	4,375,770
Stella-Jones	186,400	7,533,831	7,228,592
Winnpak	65,700	2,451,923	2,951,901
		<u>15,772,535</u>	<u>14,556,263</u>
Industrials			18.9
Canadian National Railway Company	154,240	23,917,918	23,009,523
Finning International	323,900	11,263,632	7,864,292
Mullen Group	407,900	4,854,829	5,808,496
NFI Group	246,550	4,617,970	2,993,117

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

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Toromont Industries	271,960	29,391,329	26,151,674
Waste Connections	74,450	11,777,713	13,896,092
		85,823,391	79,723,194
Consumer Discretionary			3.2
Canadian Tire Corporation, Class A	65,960	12,076,038	9,699,418
Sleep Country Canada Holdings	162,100	5,982,922	3,966,587
		18,058,960	13,666,005
Consumer Staples			6.0
Metro	141,500	9,471,031	9,787,555
Saputo Group	465,500	13,025,723	15,328,915
		22,496,754	25,116,470
Financials			34.7
Bank of Montreal	119,430	13,620,552	14,459,390
Brookfield Asset Management, Class A	358,150	25,215,602	20,239,056
Canadian Imperial Bank of Commerce	168,890	9,984,052	10,211,089
Canadian Western Bank	139,000	5,467,674	3,126,110
Definity Financial	83,100	2,433,682	3,225,942
Great-West Lifeco	204,550	7,987,657	6,099,681
iA Financial Group	144,450	11,568,118	10,138,946
Intact Financial Corporation	15,480	2,581,305	3,026,185
Manulife Financial	470,200	12,300,760	10,193,936
Onex	36,850	3,178,079	2,334,816
Royal Bank of Canada	244,640	27,291,967	30,425,877
Scotiabank	155,850	12,951,792	10,239,345
Toronto-Dominion Bank	261,500	23,107,586	22,154,280
		157,688,826	145,874,653
Information Technology			11.0
CGI, Class A	125,760	13,582,312	13,077,782
Constellation Software	8,967	19,129,364	17,235,381
Enghouse Systems	142,750	5,548,796	4,139,750
Open Text	271,000	15,759,025	9,894,210
TELUS International	50,100	1,564,932	1,811,616
		55,584,429	46,158,739
Communication Services			2.8
Rogers Communications, Class B	203,150	12,872,649	10,809,612
Stingray Group	215,627	1,616,294	1,170,855
		14,488,943	11,980,467
Utilities			2.1
Hydro One	260,700	8,288,647	8,806,446
Real Estate			1.6
First Capital Real Estate Investment Trust	436,500	7,925,020	6,599,880
Total Canadian Equities		416,316,899	396,393,971

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

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Foreign Equities			4.6
Bermuda			
Brookfield Infrastructure Partners	391,200	19,682,371	19,383,960
Total Equities		435,999,270	415,777,931
Canadian Money Market Securities			0.4
Canada Treasury Bills 3.573%, 2023-01-05	CAD 1,650,000	1,634,480	1,634,480
Total Investments		437,633,750	417,412,411 99.2
Other Net Assets			3,386,911 0.8
Net Assets			420,799,322 100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	33,798,056	34,474,018

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL RECEIVED			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
2022-09-27	2022-10-04	Money Market Securities	1	346,612	57	353,487	353,615

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	VALUE OF COLLATERAL GIVEN			REPURCHASE VALUE \$
				FAIR VALUE \$	SECURITIES \$	CASH \$	
From 2022-09-26 to 2022-09-29	From 2022-10-03 to 2022-10-06	Bonds and Money Market Securities	45	32,056	—	32,100	32,106

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	6.6
2	Andlauer Healthcare Group	3.9
3	Uni-Select	3.9
4	Jamieson Wellness	3.3
5	Spartan Delta	3.1
6	Winpak	3.0
7	Calian Group	3.0
8	Definity Financial	2.9
9	StorageVault Canada	2.8
10	Aritzia	2.8
11	K92 Mining	2.7
12	ATS Automation Tooling Systems	2.6
13	Converge Technology Solutions	2.5
14	GDI Integrated Facility Services	2.5
15	Park Lawn	2.5
16	Pet Valu Holdings	2.4
17	Premium Brands Holdings	2.3
18	Richelieu Hardware	2.2
19	Colliers International Group	2.0
20	EQB	1.9
21	Tecsys	1.9
22	Polaris Renewable Energy	1.9
23	goeasy	1.7
24	Summit Industrial Income REIT	1.7
25	Nuvista Energy	1.6
Total		67.7

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Canadian Equities			93.4
Energy			11.7
Birchcliff Energy	317,314	1,347,409	3,112,850
Enerplus	295,935	2,606,730	5,788,489
North American Construction Group	223,406	3,498,336	2,946,725
Nuvista Energy	615,840	7,146,962	6,041,390
Parex Resources	139,922	2,737,389	2,822,227
Pipestone Energy	1,339,196	5,827,168	4,955,025
Secure Energy Services	999,551	6,756,570	5,767,409
Spartan Delta	1,112,041	12,098,060	11,409,541
		42,018,624	42,843,656
Materials			12.5
Artemis Gold	243,961	1,503,098	1,041,713
Champion Iron	807,486	2,979,915	3,528,714
Ero Copper	201,700	3,403,797	3,079,959
Interfor	118,704	2,823,641	2,870,263
K92 Mining	1,273,125	9,542,643	10,057,688
Karora Resources	1,374,535	8,021,810	3,917,425
Major Drilling Group International	720,795	7,949,631	5,989,806

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Neo Performance Materials	182,733	2,662,782	1,862,049
Wesdome Gold Mines	263,439	2,983,472	2,460,520
Winpak	248,099	10,801,221	11,147,088
		52,672,010	45,955,225
Industrials			16.0
AG Growth International	160,799	6,085,379	5,177,728
ATS Automation Tooling Systems	266,188	7,153,696	9,705,214
Badger Infrastructure Solution	194,190	6,208,688	5,466,448
Calian Group	196,453	11,912,006	10,987,616
Cargojet	44,477	4,740,958	4,963,633
Exchange Income	57,580	2,750,808	2,386,115
GDI Integrated Facility Services	215,584	9,585,467	9,216,216
Richelieu Hardware	207,488	6,930,548	7,953,015
Savaria	189,607	2,946,171	2,616,577
		58,313,721	58,472,562
Consumer Discretionary			13.1
Aritzia	222,987	7,753,420	10,121,380
AutoCanada	96,070	2,606,729	2,175,025
Park Lawn	382,461	10,729,125	9,205,836
Pet Valu Holdings	256,427	8,095,050	8,910,838
Sleep Country Canada Holdings	142,418	5,147,661	3,484,968
Uni-Select	388,564	10,512,763	14,174,815
		44,844,748	48,072,862
Consumer Staples			6.8
Jamieson Wellness	356,043	11,970,993	11,931,001
Neighbourly Pharmacy	224,944	6,282,036	4,600,105
Premium Brands Holdings	97,443	9,685,743	8,282,655
		27,938,772	24,813,761
Health Care			3.9
Andlauer Healthcare Group	298,278	11,037,663	14,183,119
Financials			11.7
Canadian Western Bank	128,163	4,104,334	2,882,386
Definity Financial	273,457	8,728,611	10,615,601
ECN Capital	983,044	4,607,990	4,492,511
EQB	148,253	6,355,470	6,884,869
goeasy	59,001	8,396,218	6,343,788
StorageVault Canada	1,864,893	6,858,580	10,368,805
Trisura Group	41,818	1,304,961	1,397,139
		40,356,164	42,985,099
Information Technology			6.4
Converge Technology Solutions	1,411,862	11,054,826	9,275,933
Kinaxis	12,985	1,819,199	1,779,854
Magnet Forensics	98,276	2,474,630	2,160,106
Sangoma Technologies	286,775	4,791,399	2,067,648
Sylogist	270,014	2,961,247	1,470,226
Tecsys	234,417	11,244,649	6,859,041
		34,345,950	23,612,808

DIM PRIVATE CANADIAN SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Communication Services				0.3
VerticalScope Holdings	102,667	2,433,636	1,026,670	
Utilities				1.9
Polaris Renewable Energy	419,436	8,325,060	6,820,029	
Index-Based Investments				1.0
Richards Packaging Income Fund	81,224	4,602,656	3,594,162	
Real Estate				8.1
Altus Group	70,877	2,665,957	3,173,872	
BSR Real Estate Investment Trust	183,136	4,483,880	3,541,649	
Colliers International Group	56,629	6,066,724	7,168,665	
InterRent Real Estate Investment Trust	321,598	4,561,119	3,688,729	
Summit Industrial Income REIT	360,875	5,023,403	6,174,571	
Tricon Residential	503,549	6,864,246	6,017,414	
		29,665,329	29,764,900	
Total Canadian Equities		356,554,333	342,144,853	
Canadian Money Market Securities				5.7
Canada Treasury Bills 3.016%, 2022-10-27	CAD 20,975,000	20,928,311	20,928,311	
Total Investments		377,482,644	363,073,164	99.1
Other Net Assets			3,473,777	0.9
Net Assets			366,546,941	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	30,643,657	31,256,530

Table 2

Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	SECURITIES \$	CASH \$	REPURCHASE VALUE \$
From 2022-09-16 to 2022-09-23	From 2022-10-03 to 2022-10-04	Money Market Securities	2	19,467,579	405,045	19,451,885	19,471,387

Table 3

Reverse Repurchase Transactions

Transaction Date	Expiry Date	Nature	Number of Contracts	FAIR VALUE \$	SECURITIES \$	CASH \$	REPURCHASE VALUE \$
From 2022-09-26 to 2022-09-29	From 2022-10-03 to 2022-10-06	Bonds and Money Market Securities	45	1,763,973	—	1,766,416	1,766,768

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

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Microsoft	7.2
2	Alphabet, Class A	6.2
3	Johnson & Johnson	5.3
4	Amazon.com	5.2
5	Visa, Class A	4.9
6	Medtronic	4.6
7	Danaher	4.6
8	American Express	4.3
9	Analog Devices	4.3
10	Marsh & McLennan Companies	4.2
11	McDonald's	4.1
12	Bank of America	4.0
13	Cash and Cash Equivalents	3.9
14	Intercontinental Exchange Group	3.8
15	Norfolk Southern	3.7
16	Honeywell International	3.6
17	Waste Management	3.4
18	Sysco	3.1
19	Dollar General	2.7
20	Cisco Systems	2.5
21	IQVIA Holdings	2.3
22	ProLogis	2.2
23	Commerce Bancshares	2.0
24	Humana	2.0
25	Salesforce	2.0
Total		96.1

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Equities				96.1
U.S. Equities				91.5
Industrials				10.7
Honeywell International	147,203	26,514,891	33,951,490	
Norfolk Southern	125,043	27,952,657	36,212,456	
Waste Management	144,037	22,068,892	31,876,264	
		76,536,440	102,040,210	
Consumer Discretionary				14.8
Amazon.com	316,565	65,138,034	49,413,438	
Aptiv	82,859	9,034,533	8,951,704	
Dollar General	78,733	18,537,599	26,086,653	
McDonald's	122,466	29,094,026	39,033,919	
Nike, Class B	146,560	23,242,942	16,827,699	
		145,047,134	140,313,413	
Consumer Staples				3.1
Sysco	303,902	28,931,779	29,683,706	

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

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Health Care				14.1
Danaher	121,877	19,914,425	43,484,360	
Humana	28,491	16,323,921	19,095,158	
IQVIA Holdings	85,472	17,322,662	21,386,611	
Johnson & Johnson	223,178	38,225,653	50,361,750	
		91,786,661	134,327,879	
Financials				18.4
American Express	220,012	32,394,742	41,000,981	
Bank of America	915,055	36,839,212	38,173,139	
Commerce Bancshares	212,098	15,898,697	19,383,661	
Intercontinental Exchange Group	292,822	27,177,693	36,545,642	
Marsh & McLennan Companies	191,285	29,414,350	39,447,126	
		141,724,694	174,550,549	
Information Technology				22.0
Analog Devices	210,480	31,184,324	40,512,624	
Applied Materials	98,472	12,898,016	11,144,471	
Cisco Systems	425,779	23,737,432	23,525,993	
Microsoft	212,061	34,060,863	68,223,505	
Salesforce	93,387	25,460,244	18,555,379	
Visa, Class A	189,939	37,976,396	46,610,428	
		165,317,275	208,572,400	
Communication Services				6.2
Alphabet, Class A	443,200	31,881,960	58,558,300	
Real Estate				2.2
ProLogis	151,202	23,227,894	21,220,469	
Total U.S. Equities		704,453,837	869,266,926	
Foreign Equities				4.6
Ireland				
Medtronic	397,289	49,360,454	44,315,209	
Total Investments		753,814,291	913,582,135	96.1
Other Net Assets			36,595,211	3.9
Net Assets			950,177,346	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	46,856,965	47,794,104

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

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Microsoft	7.2
2	Alphabet, Class A	6.1
3	Johnson & Johnson	5.2
4	Amazon.com	5.1
5	Visa, Class A	4.9
6	Cash and Cash Equivalents	4.7
7	Medtronic	4.6
8	Danaher	4.5
9	American Express	4.3
10	Analog Devices	4.3
11	Marsh & McLennan Companies	4.1
12	McDonald's	4.1
13	Bank of America	4.0
14	Intercontinental Exchange Group	3.8
15	Norfolk Southern	3.8
16	Honeywell International	3.5
17	Waste Management	3.3
18	Sysco	3.1
19	Dollar General	2.7
20	Cisco Systems	2.4
21	IQVIA Holdings	2.2
22	ProLogis	2.2
23	Commerce Bancshares	2.0
24	Humana	2.0
25	Salesforce	1.9
Total		96.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Equities				95.3
U.S. Equities				90.7
Industrials				10.6
Honeywell International	40,230	7,031,041	9,278,808	
Norfolk Southern	34,174	7,361,076	9,896,791	
Waste Management	39,365	5,958,937	8,711,714	
		20,351,054	27,887,313	
Consumer Discretionary				14.7
Amazon.com	86,517	17,842,937	13,504,659	
Aptiv	22,854	2,382,419	2,469,041	
Dollar General	21,530	5,036,640	7,133,548	
McDonald's	33,488	7,840,291	10,673,721	
Nike, Class B	40,428	6,399,115	4,641,854	
		39,501,402	38,422,823	
Consumer Staples				3.1
Sysco	83,056	7,896,450	8,112,516	

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

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Health Care				14.0
Danaher	33,309	5,006,884	11,884,281	
Humana	7,787	4,480,712	5,218,981	
IQVIA Holdings	23,360	4,588,907	5,845,086	
Johnson & Johnson	60,994	10,280,924	13,763,745	
		24,357,427	36,712,093	
Financials				18.2
American Express	60,129	8,625,431	11,205,516	
Bank of America	251,329	9,903,363	10,484,634	
Commerce Bancshares	57,966	4,292,220	5,297,519	
Intercontinental Exchange Group	80,028	6,986,219	9,987,892	
Marsh & McLennan Companies	52,313	7,954,827	10,788,078	
		37,762,060	47,763,639	
Information Technology				21.8
Analog Devices	58,054	8,381,868	11,174,078	
Applied Materials	26,984	3,534,497	3,053,887	
Cisco Systems	116,365	6,515,798	6,429,632	
Microsoft	58,489	8,556,073	18,816,871	
Salesforce	25,522	6,940,229	5,071,053	
Visa, Class A	51,910	10,059,536	12,738,549	
		43,988,001	57,284,070	
Communication Services				6.1
Alphabet, Class A	121,120	7,887,880	16,003,117	
Real Estate				2.2
ProLogis	41,604	6,392,408	5,838,920	
Total U.S. Equities		188,136,682	238,024,491	
Foreign Equities				4.6
Ireland				
Medtronic	108,578	13,316,473	12,111,226	
Total Investments		201,453,155	250,135,717	95.3
Other Net Assets			12,339,849	4.7
Net Assets			262,475,566	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	12,805,927	13,062,046

DIM PRIVATE INTERNATIONAL EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	5.9
2	Willis Towers Watson	2.4
3	Chubb	2.4
4	Everest Re Group	2.3
5	Heineken	2.2
6	Zurich Insurance Group	2.1
7	Medtronic	1.8
8	TotalEnergies	1.8
9	Sanofi	1.8
10	Daito Trust Construction	1.8
11	ASML Holding	1.8
12	MercadoLibre	1.7
13	Diageo	1.7
14	Tokio Marine Holdings	1.7
15	Meituan, Class B	1.6
16	Julius Baer	1.5
17	Check Point Software Technologies	1.5
18	Euronext	1.5
19	Novartis	1.5
20	AXA	1.4
21	Sumitomo Mitsui Trust Holdings	1.4
22	GSK	1.4
23	Nestlé	1.3
24	Tencent Holdings	1.3
25	AkzoNobel	1.3
Total		47.1

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Equities				94.1
Canadian Equities				1.0
Materials				
Agnico Eagle Mines	115,115	9,800,326	6,715,166	
Kinross Gold	1,573,356	13,632,428	8,181,451	
Total Canadian Equities		23,432,754	14,896,617	
U.S. Equities				3.8
Consumer Discretionary				
Coupan	168,616	6,717,623	3,882,738	
MercadoLibre	23,446	11,884,597	26,809,420	
NIO, ADR	277,481	2,439,172	6,044,615	
Pinduoduo, ADR	39,483	8,930,442	3,413,103	
Trip.com, ADR	506,673	21,604,309	19,114,071	
Total U.S. Equities		51,576,143	59,263,947	

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Foreign Equities			89.3
Australia			0.3
Wisetech Global	101,672	4,963,861	4,671,456
Belgium			1.5
Argenx	34,360	9,925,831	17,141,190
Umicore	153,203	8,888,434	6,230,423
		18,814,265	23,371,613
Bermuda			2.3
Everest Re Group	96,888	31,767,545	35,123,982
Cayman Islands			4.9
Baidu, ADR	41,915	9,150,579	6,802,587
Full Truck Alliance, ADR	161,112	3,995,915	1,457,716
Meituan, Class B	859,100	14,946,240	25,035,570
NU Holdings, Class A	547,389	4,054,404	3,326,998
Sands China	3,313,771	13,272,176	11,487,940
Sea, ADR	34,213	6,289,709	2,648,930
Tencent Holdings	436,100	19,416,645	20,444,371
WuXi Biologics (Cayman)	499,500	9,247,706	4,166,461
		80,373,374	75,370,573
China			0.3
Ping An Insurance (Group) Company of China, Class H	742,500	9,501,088	5,121,957
Denmark			1.9
Ambu, Class B	189,346	7,837,927	2,289,904
Genmab	43,361	10,930,716	19,430,017
Novozymes	48,102	2,826,565	3,356,224
Vestas Wind Systems	179,169	8,133,455	4,620,082
		29,728,663	29,696,227
France			9.6
AXA	714,505	22,352,836	21,739,787
Bureau Veritas	489,511	17,562,626	15,228,699
Danone	237,563	19,433,247	15,620,582
Kering	30,778	18,155,216	19,106,336
L'Oréal	28,079	8,218,479	12,553,787
Sanofi	260,441	32,224,902	27,642,399
SCOR	384,523	14,314,117	7,738,157
TotalEnergies	432,022	24,502,438	28,234,393
		156,763,861	147,864,140
Germany			8.5
Adidas	43,688	13,923,127	7,031,068
Aixtron	143,642	2,441,822	4,847,904
Continental	111,788	16,033,409	6,953,941
Daimler Truck Holding	444,650	15,043,674	14,055,797
Delivery Hero	148,758	9,765,750	7,640,609
Deutsche Post	294,655	14,648,069	12,411,776
HelloFresh	180,738	5,443,350	5,321,806
Henkel AG & Co., Preferred	171,170	22,176,161	14,140,025
Jumia Technologies, ADR	122,378	999,173	982,162

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
MorphoSys	20,637	2,497,787	574,407
SAP	172,553	28,442,012	19,650,431
Sartorius, Preferred	19,747	7,016,575	9,546,436
Siemens	147,193	28,432,288	20,165,917
Zalando	265,878	16,694,250	7,281,630
		183,557,447	130,603,909
Hong Kong			2.7
AIA Group	584,400	5,561,020	6,730,902
Alibaba Group Holding	1,201,924	32,916,724	16,487,187
Baidu, Class A	747,396	22,061,755	15,006,861
Hong Kong Exchanges & Clearing	90,174	3,395,575	4,278,137
		63,935,074	42,503,087
India			1.0
HDFC Bank, ADR	187,969	15,079,035	15,168,810
Iran			0.4
Wix.com	59,371	7,332,231	6,415,809
Ireland			6.0
Aon	26,227	7,766,087	9,704,573
CRH	248,306	12,747,327	11,116,593
Linde	14,704	5,011,296	5,557,778
Medtronic	255,316	35,530,368	28,478,971
Willis Towers Watson	135,578	37,678,948	37,632,178
		98,734,026	92,490,093
Israel			1.5
Check Point Software Technologies	152,322	22,983,935	23,570,128
Italy			0.3
Exor	48,232	5,020,630	4,054,872
Japan			11.9
Astellas Pharma	1,031,345	22,001,325	18,869,972
Daito Trust Construction	212,536	29,641,432	27,526,914
Japan Exchange Group	442,259	12,805,739	8,241,626
Kubota	874,848	21,738,341	16,733,065
M3	392,500	8,720,423	15,175,642
Makita	395,939	22,816,985	10,577,337
Minebea Mitsumi	318,098	7,168,084	6,494,069
Nidec	116,100	11,665,203	9,008,821
SBI Holdings	118,500	2,750,000	2,936,082
Sekisui House	611,315	15,112,342	14,008,847
SMC	10,900	4,413,491	6,056,809
Sumitomo Mitsui Trust Holdings	554,149	23,089,771	21,679,519
Tokio Marine Holdings	1,057,365	22,869,443	25,885,554
		204,792,579	183,194,257
Luxembourg			1.0
Global Fashion Group	834,974	5,121,559	1,272,804
Spotify Technology	117,118	23,776,186	13,961,696
		28,897,745	15,234,500

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Mauritius			0.1
Makemytrip	34,234	1,327,406	1,451,776
Mexico			0.3
Fomento Economico Mexicano, ADR	52,214	4,397,820	4,525,894
Netherlands			9.4
Adyen	10,512	18,513,183	18,525,926
AkzoNobel	257,609	31,739,850	20,338,965
ASML Holding	46,037	12,724,785	27,023,811
Elastic	36,563	3,900,089	3,623,322
Euronext	257,013	32,160,018	22,650,948
Ferrari	74,632	10,377,495	19,368,568
Heineken	273,096	37,579,268	33,222,481
		146,994,688	144,754,021
Norway			0.1
Adevinta	74,372	1,055,189	613,280
Schibsted, Class B	69,621	2,314,316	1,211,797
		3,369,505	1,825,077
Singapore			1.1
Singapore Exchange	1,877,640	17,730,756	17,083,512
South Korea			2.9
Hana Financial Group	215,347	8,246,003	7,370,725
KB Financial Group	448,031	25,201,599	18,903,606
Samsung Electronics, GDR	14,748	25,185,104	18,783,122
		58,632,706	45,057,453
Spain			0.3
Aena	34,786	7,114,756	5,034,224
Sweden			2.1
ASSA ABLOY, Class B	436,695	14,360,132	11,398,543
Atlas Copco, Class A	749,114	7,687,296	9,771,965
Kinnevik, Class B	234,494	7,664,092	4,308,150
Oatly Group AB, ADR	290,856	4,263,558	1,056,665
Sandvik	279,239	5,357,233	5,302,260
		39,332,311	31,837,583
Switzerland			9.7
Chubb	144,975	31,138,067	36,423,510
Julius Baer	388,671	29,280,837	23,669,550
Nestlé	138,773	20,185,554	20,803,286
Novartis	213,056	24,163,733	22,528,478
Roche Holding	24,475	10,879,747	11,082,774
Temenos Group	35,458	7,667,161	3,347,730
Zurich Insurance Group	58,634	31,063,117	32,423,898
		154,378,216	150,279,226
Taiwan			0.9
Taiwan Semiconductor Manufacturing Company, ADR	141,653	20,622,647	13,415,298

DIM PRIVATE INTERNATIONAL EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
United Kingdom			8.3
BP, ADR	440,282	13,710,909	17,363,640
Diageo	453,563	24,807,752	26,565,338
GSK	1,058,298	30,219,454	21,313,982
Haleon	3,504,321	15,499,155	15,095,752
Liberty Global, Class A	648,245	20,930,614	13,960,116
Lloyds Banking Group	9,425,468	6,717,496	6,018,430
Ocado Group	657,662	10,926,586	4,792,747
Smiths Group	482,615	12,967,223	11,239,777
Vodafone Group, ADR	650,705	15,017,604	10,183,986
Wise, Class A	240,929	1,948,067	2,454,752
		152,744,860	128,988,520
Total Foreign Equities		1,568,891,030	1,378,707,997
Total Investments		1,643,899,927	1,452,868,561 94.1
Other Net Assets			91,283,033 5.9
Net Assets			1,544,151,594 100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	65,935,801	70,617,863

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

Portfolio's Top 25 Positions (unaudited)

% OF NET ASSET VALUE

1	Cash and Cash Equivalents	8.0
2	Omat Technologies	3.3
3	Biffa	3.1
4	L'Occitane International	2.6
5	Raffles Medical Group	2.5
6	ATN International	2.5
7	Rothschild & Co	2.4
8	UMB Financial Corporation	2.4
9	Farmland Partners	2.3
10	Wintrust Financial	2.3
11	Internet Initiative Japan	2.2
12	PRA Group	2.1
13	Boardwalk Real Estate Investment Trust	2.1
14	Radnet	2.0
15	Motorcar Parts of America	2.0
16	ACI Worldwide	2.0
17	Extencare	1.9
18	Verint Systems	1.9
19	Eagle Materials	1.8
20	Loomis	1.8
21	SEGA SAMMY HOLDINGS	1.8
22	Carriage Services	1.8
23	CaesarStone	1.7
24	Limoneira	1.7
25	Melia Hotels International	1.6
Total		59.8

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Equities			92.0
Canadian Equities			8.0
Energy			0.7
Advantage Energy	133,000	1,538,314	1,320,690
Materials			0.7
Osisko Gold Royalties	92,700	1,204,250	1,304,289
Consumer Staples			1.4
Primo Water	151,900	2,757,603	2,645,080
Health Care			1.9
Extencare	540,200	3,957,771	3,667,958
Utilities			1.2
Innergex Renewable Energy	128,100	2,525,465	2,227,659
Real Estate			2.1
Boardwalk Real Estate Investment Trust	84,600	4,235,487	3,913,596
Total Canadian Equities		16,218,890	15,079,272

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
U.S. Equities			44.3
Energy			1.5
Clean Energy Fuels	379,039	3,506,549	2,795,947
Materials			1.8
Eagle Materials	23,400	3,868,850	3,464,442
Industrials			4.6
Curtiss-Wright	11,409	2,216,837	2,193,137
Federal Signal	48,500	2,616,585	2,500,271
Lindsay	10,800	2,280,719	2,137,534
Titan Machinery	48,800	2,023,420	1,905,003
		9,137,561	8,735,945
Consumer Discretionary			5.5
Carriage Services	74,800	3,736,504	3,322,931
Chico's FAS	334,500	2,902,270	2,236,378
Installed Building Products	10,200	1,302,149	1,141,130
Motorcar Parts of America	179,000	3,563,550	3,763,322
		11,504,473	10,463,761
Consumer Staples			1.7
Limoneira	178,800	3,006,876	3,255,267
Health Care			6.1
ANI Pharmaceuticals	34,100	1,617,107	1,513,924
Emergent BioSolutions	48,900	1,664,937	1,417,833
Globus Medical	27,700	2,261,629	2,279,350
Omniceil	21,000	2,937,192	2,524,597
Radnet	136,432	3,829,393	3,835,168
		12,310,258	11,570,872
Financials			7.9
PRA Group	88,300	4,349,430	4,008,040
RLI	14,400	2,151,896	2,036,486
UMB Financial Corporation	39,500	4,856,875	4,599,143
Wintrust Financial	38,900	4,397,615	4,382,052
		15,755,816	15,025,721
Information Technology			6.2
ACI Worldwide	128,476	4,136,763	3,709,130
Cerence	41,502	1,098,586	902,928
Envestnet	30,400	2,227,228	1,864,491
Sanmina	27,800	1,788,615	1,769,542
Verint Systems	77,604	4,908,139	3,599,718
		14,159,331	11,845,809
Communication Services			2.5
ATN International	87,200	5,461,426	4,645,900
Utilities			3.3
Ormat Technologies	51,802	6,386,878	6,168,187

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Real Estate			3.2
Farmland Partners	253,800	4,821,429	4,441,933
Rayonier	40,100	1,918,212	1,660,102
		6,739,641	6,102,035
Total U.S. Equities		91,837,659	84,073,886
Foreign Equities			39.7
Australia			2.0
ALS	169,700	1,816,860	1,518,934
Alumina	1,974,200	2,735,209	2,206,628
		4,552,069	3,725,562
Denmark			0.7
DFDS	39,795	1,952,655	1,433,958
France			3.1
LISI	50,800	1,416,988	1,232,401
Rothschild & Co	101,600	4,695,727	4,607,749
		6,112,715	5,840,150
Germany			1.6
Aurubis	22,100	1,897,250	1,615,011
Evotec	62,900	2,028,973	1,528,926
		3,926,223	3,143,937
Hong Kong			0.6
Kerry Logistics Network	523,000	1,435,010	1,161,487
Israel			2.9
AudioCodes	43,093	1,268,102	1,298,273
CaesarStone	257,000	3,404,996	3,305,115
Cognyte Software	164,900	1,065,875	920,250
		5,738,973	5,523,638
Italy			0.5
Autogrill	112,898	975,636	964,725
Japan			8.8
Advance Residence Investment	417	1,443,804	1,410,904
ASICS	108,422	2,655,996	2,380,074
DMG MORI SEIKI	168,100	2,916,030	2,647,261
FUJI SEAL INTERNATIONAL	93,100	1,383,513	1,359,522
HORIBA	28,200	1,696,111	1,509,931
Internet Initiative Japan	192,800	4,592,453	4,086,963
SEGA SAMMY HOLDINGS	178,800	3,493,639	3,360,148
		18,181,546	16,754,803
Jersey			1.1
IWG	1,037,000	2,641,047	2,020,050

DIM PRIVATE GLOBAL SMALL CAP EQUITY FUND

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Luxembourg				4.1
L'Occitane International	1,196,250	5,033,981	5,020,694	
Samsonite International	831,100	2,533,010	2,781,744	
		<u>7,566,991</u>	<u>7,802,438</u>	
Norway				1.2
Hexagon Composites	381,000	1,515,569	1,152,304	
Norway Royal Salmon	57,300	1,884,813	1,074,397	
		<u>3,400,382</u>	<u>2,226,701</u>	
Singapore				2.5
Raffles Medical Group	3,738,600	4,739,075	4,782,273	
Spain				2.5
Fluidra	76,400	1,713,433	1,605,223	
Melia Hotels International	476,025	3,795,659	3,070,095	
		<u>5,509,092</u>	<u>4,675,318</u>	
Sweden				1.8
Loomis	100,600	3,585,896	3,433,509	
Switzerland				0.5
Schweiter Technologies	987	1,358,812	1,014,219	
United Kingdom				5.8
Biffa	916,500	5,660,489	5,823,843	
CVS Group	56,500	1,568,391	1,492,745	
OSB Group	167,800	1,464,101	1,088,014	
Savills	203,888	3,138,781	2,501,565	
		<u>11,831,762</u>	<u>10,906,167</u>	
Total Foreign Equities		83,507,884	75,408,935	
Total Investments		191,564,433	174,562,093	92.0
Other Net Assets			15,105,059	8.0
Net Assets			189,667,152	100.0

Table 1

Securities Lending

	FAIR VALUE \$	VALUE OF COLLATERAL RECEIVED SECURITIES \$
Loaned Securities	4,507,809	4,597,965

DIM PRIVATE EMERGING MARKETS EQUITY FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 Hexavest Emerging Markets Fund	89.7
2 Cash and Cash Equivalents	10.3
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			89.7
Hexavest Emerging Markets Fund	191,099	112,000,000	105,021,641
Total Investments		112,000,000	105,021,641
Other Net Assets			12,100,490 10.3
Net Assets			117,122,131 100.0

DIM PRIVATE COMPLETION STRATEGY FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 SPDR Gold Shares ETF	18.5
2 Desjardins Capital SME L.P.	16.5
3 BlackRock CDN Global Infrastructure Equity Index Fund, Class D	15.4
4 iShares Silver Trust ETF	14.0
5 DGIA Market Neutral Fund	10.3
6 DGAM Global Private Infrastructure Fund L.P.	9.9
7 Cash and Cash Equivalents	8.8
8 BlackRock CDN Global Developed Real Estate Trust Index Fund, Class D	5.9
9 Novacap International Industries L.P.	0.7
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Investment Funds				31.6
BlackRock CDN Global Developed Real Estate Trust Index Fund, Class D	3,601,355	87,343,846	69,185,611	
BlackRock CDN Global Infrastructure Equity Index Fund, Class D	7,124,741	189,666,623	182,260,936	
DGIA Market Neutral Fund	11,609,080	121,356,958	122,051,255	
Total Investment Funds		398,367,427	373,497,802	
U.S. Equities				32.5
Index-Based Investments				
iShares Silver Trust ETF	6,835,320	190,155,644	165,234,462	
SPDR Gold Shares ETF	1,019,655	225,024,279	217,852,762	
Total U.S. Equities		415,179,923	383,087,224	
Limited Partnerships				27.1
Desjardins Capital SME L.P.	16,043,016	190,762,527	193,982,605	
DGAM Global Private Infrastructure Fund L.P.	1	114,614,149	117,380,808	
Novacap International Industries L.P.	1	10,316,969	8,454,935	
Total Limited Partnerships		315,693,645	319,818,348	
Total Investments		1,129,240,995	1,076,403,374	91.2
Other Net Assets			104,399,836	8.8
Net Assets			1,180,803,210	100.0

DIM PRIVATE ABSOLUTE RETURN STRATEGY FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Absolute Return Fund L.P.	90.8
2 Cash and Cash Equivalents	9.2
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Limited Partnerships				90.8
DIM Absolute Return Fund L.P.	3,500,000	350,000,000	351,288,700	
Total Investments		350,000,000	351,288,700	
Other Net Assets			35,637,916	9.2
Net Assets			386,926,616	100.0

DIM PRIVATE BALANCED FUND

Portfolio's Top Positions (unaudited)

	% OF NET ASSET VALUE
1 DIM Private Government Bond Fund	22.9
2 DIM Private Corporate Bond Fund	18.7
3 Cash and Cash Equivalents	12.6
4 DIM Private Completion Strategy Fund	10.3
5 DIM Private International Equity Fund	8.4
6 DIM Private U.S. Equity Fund (for taxable accounts)	6.3
7 DIM Private Absolute Return Strategy Fund	6.1
8 DIM Private Canadian Large Cap Equity Fund	5.0
9 DIM Private Canadian All Cap Equity Fund	4.9
10 DIM Private Canadian Small Cap Equity Fund	2.3
11 DIM Private Short Term Investment Fund	1.3
12 DIM Private Global Small Cap Equity Fund	0.9
13 DIM Private Emerging Markets Equity Fund	0.3
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$ %
Investment Funds			87.4
DIM Private Absolute Return Strategy Fund	1,600,000	16,000,000	16,054,400
DIM Private Canadian All Cap Equity Fund	754,572	11,303,393	12,957,516
DIM Private Canadian Large Cap Equity Fund	774,671	11,419,269	13,115,175
DIM Private Canadian Small Cap Equity Fund	272,104	4,574,876	6,097,300
DIM Private Completion Strategy Fund	2,511,517	27,793,749	27,146,991
DIM Private Corporate Bond Fund	5,225,085	53,896,304	49,356,150
DIM Private Emerging Markets Equity Fund	94,650	950,000	893,021
DIM Private Global Small Cap Equity Fund	281,566	2,793,372	2,504,808
DIM Private Government Bond Fund	6,434,028	65,895,948	60,145,289
DIM Private International Equity Fund	1,274,761	22,308,125	22,166,828
DIM Private Short Term Investment Fund	352,287	3,509,420	3,485,875
DIM Private U.S. Equity Fund (for taxable accounts)	1,027,679	9,340,075	16,539,458
Total Investments		229,784,531	230,462,811
Other Net Assets			33,256,107 12.6
Net Assets			263,718,918 100.0

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	33.9
3 DIM Private U.S. Equity Fund (for taxable accounts)	6.6
4 DIM Private Canadian Large Cap Equity Fund	6.6
5 DIM Private International Equity Fund	6.3
6 DIM Private Short Term Investment Fund	4.3
7 Cash and Cash Equivalents	3.7
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Investment Funds				96.3
DIM Private Canadian Large Cap Equity Fund	125,038	1,689,220	2,116,889	
DIM Private Corporate Bond Fund	1,157,193	11,864,980	10,930,849	
DIM Private Government Bond Fund	1,326,962	13,675,657	12,404,438	
DIM Private International Equity Fund	116,967	1,747,908	2,033,931	
DIM Private Short Term Investment Fund	140,915	1,403,768	1,394,350	
DIM Private U.S. Equity Fund (for taxable accounts)	132,845	1,107,938	2,138,013	
Total Investments		31,489,471	31,018,470	
Other Net Assets			1,204,741	3.7
Net Assets			32,223,211	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)	24.8
2 DIM Private Canadian Large Cap Equity Fund	24.6
3 DIM Private International Equity Fund	20.3
4 DIM Private Government Bond Fund	9.6
5 DIM Private Corporate Bond Fund	8.9
6 Cash and Cash Equivalents	5.6
7 DIM Private Global Small Cap Equity Fund	2.9
8 DIM Private Emerging Markets Equity Fund	1.7
9 DIM Private Short Term Investment Fund	1.6
Total	100.0

Investment Portfolio as at September 30, 2022 (unaudited)

	PAR VALUE / NUMBER OF SECURITIES	COST \$	FAIR VALUE \$	%
Investment Funds				94.4
DIM Private Canadian Large Cap Equity Fund	907,385	12,970,030	15,362,035	
DIM Private Corporate Bond Fund	586,499	6,043,739	5,540,072	
DIM Private Emerging Markets Equity Fund	114,916	1,142,425	1,084,228	
DIM Private Global Small Cap Equity Fund	201,832	1,958,042	1,795,500	
DIM Private Government Bond Fund	640,128	6,400,685	5,983,915	
DIM Private International Equity Fund	730,298	12,728,988	12,699,155	
DIM Private Short Term Investment Fund	100,653	1,002,692	995,964	
DIM Private U.S. Equity Fund (for taxable accounts)	959,364	11,604,455	15,440,007	
Total Investments		53,851,056	58,900,876	
Other Net Assets			3,524,757	5.6
Net Assets			62,425,633	100.0

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