

Unaudited Interim Financial Statements

Period ended June 30, 2024

Tangerine[®] Balanced Growth Portfolio

MANAGEMENT RESPONSIBILITY FOR FINANCIAL REPORTING

The accompanying financial statements of the Funds (as defined in Note 1) have been prepared by 1832 Asset Management L.P., in its capacity as manager (the “Manager”) of the Funds, and have been approved by the Board of Directors of 1832 Asset Management G.P. Inc., as general partner for and on behalf of 1832 Asset Management L.P., in its capacity as trustee (the “Trustee”) of the Funds. The Board of Directors of 1832 Asset Management G.P. Inc., as general partner for and on behalf of 1832 Asset Management L.P., is responsible for the information and representations contained in these financial statements and the management report of fund performance.

The Manager maintains appropriate processes to ensure that relevant and reliable financial information is produced. The financial statements have been prepared in accordance with International Financial Reporting Standards (“IFRS”) and include certain amounts that are based on estimates and judgments made by the Manager. The significant accounting policies which the Manager believes are appropriate for the Funds are described in Note 2 to the financial statements.

The Board of Directors of 1832 Asset Management G.P. Inc. has delegated responsibility for oversight of the financial reporting process to the Finance Committee of the Board of Directors of 1832 Asset Management G.P. Inc. (the “Finance Committee”). The Finance Committee is responsible for reviewing the financial statements and the management report of fund performance and recommending them to the Board of Directors of 1832 Asset Management G.P. Inc. for approval, in addition to meeting with management, internal auditors and external auditors to discuss internal controls over the financial reporting process, auditing matters and financial reporting issues.

KPMG LLP is the external auditor of the Funds, appointed by the Trustee of the Funds. The auditor of the Funds has not reviewed these financial statements. Applicable securities laws require that if an external auditor has not reviewed the Fund’s financial statements, this must be disclosed in an accompanying notice.



NEAL KERR
PRESIDENT
1832 ASSET MANAGEMENT L.P.



GREGORY JOSEPH
CHIEF FINANCIAL OFFICER
1832 ASSET MANAGEMENT L.P.

August 15, 2024

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Statements of Financial Position

As at

	June 30, 2024	December 31, 2023
Assets		
Investments (Note 3c and 5)	\$1,447,034,009	\$1,379,181,683
Cash (Note 3m)	3,455,632	1,861,932
Subscriptions receivable	439,308	663,826
Receivable for securities sold	236,453	502,594
Accrued investment income	5,454,175	4,764,988
Total assets	1,456,619,577	1,386,975,023
Liabilities		
Payable for securities purchased	221,730	19,297
Redemptions payable	697,262	2,488,801
Accrued expenses	1,265,083	1,235,784
Total current liabilities	2,184,075	3,743,882
Net assets attributable to holders of redeemable units	\$1,454,435,502	\$1,383,231,141
Number of redeemable units outstanding (Note 7)	69,975,029	71,735,122
Net assets attributable to holders of redeemable units per unit (Note 3e)	\$20.79	\$19.28

Statements of Comprehensive Income

For the six month periods ended

	June 30, 2024	June 30, 2023
Income		
Dividends (Note 3j)	\$16,857,810	\$17,088,698
Interest for distribution purposes (Note 3j)	5,753,216	4,965,233
Net realized gain on investments	28,827,977	9,143,535
Change in unrealized appreciation on investments	64,255,889	74,054,981
Net realized gain (loss) on foreign exchange	9,016	(32,883)
Change in unrealized depreciation on foreign exchange	(5,024)	(10,397)
Total income	115,698,884	105,209,167
Expenses		
Management fees (Note 10a)	5,699,482	5,423,498
Administrative fees (Note 10a)	1,068,653	1,016,906
Other expenses including indirect taxes (Note 10a)	759,465	725,476
Independent Review Committee fees (Note 10a)	2,273	2,716
Foreign withholding taxes (Note 6)	1,193,381	1,264,985
Transaction costs (Note 3g)	13,909	10,719
Total expenses	8,737,163	8,444,300
Less: Rebated and absorbed expenses (Note 10a)	(38)	—
Net expenses	8,737,125	8,444,300
Increase in net assets attributable to holders of redeemable units from operations	\$106,961,759	\$96,764,867
Increase in net assets attributable to holders of redeemable units from operations per unit (Note 3l)	\$1.51	\$1.29

The accompanying notes are an integral part of the financial statements.

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Statements of Changes in Net Assets Attributable to Holders of Redeemable Units

For the six month periods ended

	June 30, 2024	June 30, 2023
Net assets attributable to holders of redeemable units, beginning of the period	\$1,383,231,141	\$1,322,992,840
Increase in net assets attributable to holders of redeemable units from operations	106,961,759	96,764,867
Redeemable unit transactions		
Proceeds from redeemable units issued	85,201,941	63,058,145
Redemptions of redeemable units	(120,959,339)	(113,150,186)
Net decrease from redeemable units transactions	(35,757,398)	(50,092,041)
Net increase in net assets attributable to holders of redeemable units for the period	71,204,361	46,672,826
Net assets attributable to holders of redeemable units, end of the period	\$1,454,435,502	\$1,369,665,666

Statements of Cash Flows

For the six month periods ended

	June 30, 2024	June 30, 2023
Cash flows from operating activities		
Increase in net assets attributable to holders of redeemable units from operations	\$106,961,759	\$96,764,867
Adjustments for:		
Net realized gain on investments	(28,827,977)	(9,143,535)
Unrealized foreign exchange loss on cash	7,488	2,950
Change in unrealized appreciation on investments	(64,255,889)	(74,054,981)
Proceeds from sale and maturity of investments*	142,642,374	114,466,056
Purchase of investments*	(116,942,260)	(77,366,608)
Net change in non-cash assets and liabilities	(659,888)	(511,451)
Net cash from operating activities	38,925,607	50,157,298
Cash flows from financing activities		
Cash proceeds from issuances of redeemable units*	85,426,459	63,495,034
Amounts paid on redemptions of redeemable units*	(122,750,878)	(113,925,678)
Net cash flows used in financing activities	(37,324,419)	(50,430,644)
Unrealized foreign exchange loss on cash	(7,488)	(2,950)
Net increase/(decrease) in cash during the period	1,593,700	(276,296)
Cash, beginning of the period	1,861,932	2,391,433
Cash, end of the period	\$3,455,632	\$2,115,137
Supplemental cash flow information relating to operating activities		
Interest received	\$5,392,071	\$5,000,381
Dividends received, net of withholding taxes	\$15,336,069	\$15,312,290

* Excludes in-kind and other non-cash transactions, if any.

The accompanying notes are an integral part of the financial statements.

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
EQUITY (74.7%)			
Australia (1.8% of Net Assets)			
3,779	Ampol Limited	96,950	111,382
47,077	ANZ Group Holdings Limited	1,138,553	1,214,371
19,221	APA Group	142,083	139,904
8,939	Aristocrat Leisure Limited	177,112	404,886
3,158	ASX Limited	164,583	173,082
28,404	Aurizon Holdings Limited	111,284	94,462
80,188	BHP Group Limited	2,509,040	3,146,769
6,973	BlueScope Steel Limited	80,461	130,095
21,708	Brambles Limited	195,798	288,900
5,397	CAR Group Limited	134,785	173,101
1,044	Cochlear Limited	145,095	315,824
21,619	Coles Group Limited	287,181	336,418
26,571	Commonwealth Bank of Australia	1,860,377	3,090,054
8,640	Computershare Limited	114,975	207,915
7,648	CSL Limited	1,143,937	2,054,505
17,225	Dexus	138,354	102,019
23,028	Endeavour Group Limited	142,964	105,915
26,763	Fortescue Ltd	214,991	523,759
26,652	Goodman Group	259,083	841,432
36,537	Insurance Australia Group Limited	179,226	238,258
5,720	Macquarie Group Limited	562,072	1,068,788
43,121	Medibank Private Limited	112,243	146,872
2,852	Mineral Resources Limited	126,071	139,524
63,309	Mirvac Group	121,042	108,243
48,887	National Australia Bank Limited	1,222,393	1,616,917
18,296	Northern Star Resources, Ltd.	206,105	215,376
7,089	Orica Limited	119,485	115,460
27,404	Origin Energy Limited	212,132	271,326
45,993	Pilbara Minerals Limited	191,334	128,996
978	Pro Medicus Limited	106,501	127,220
14,451	Qantas Airways Limited	80,955	77,027
23,997	QBE Insurance Group Limited	295,792	381,230
3,037	Ramsay Health Care Limited	161,783	130,874
816	REA Group Limited	48,686	145,822
3,640	Reece Limited	69,509	83,382
5,848	Rio Tinto Limited	423,394	635,754
51,319	Santos Limited	373,506	358,283
82,413	Scentre Group Limited	316,929	235,063
5,575	Seek Limited	90,449	108,241
3,359	Seven Group Holdings Limited	115,733	115,117
7,114	Sonic Healthcare Limited	157,639	170,151
72,075	South32 Limited	176,790	240,953
38,370	Stockland	137,573	146,269
20,245	Suncorp Group Limited	221,336	321,873
64,690	Telstra Group Limited	239,388	213,556
32,247	The GPT Group	138,753	117,926
35,109	The Lottery Corporation Limited	146,906	162,009
49,085	Transurban Group	520,013	556,031
12,433	Treasury Wine Estates Ltd.	112,360	141,210
61,742	Vicinity Centres	144,601	103,770
3,673	Washington H. Soul Pattinson & Company Limited	104,593	110,111
17,747	Wesfarmers Limited	683,482	1,052,780
54,832	Westpac Banking Corporation	1,330,171	1,363,071
2,628	Wisetech Global Limited	72,770	239,308

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
29,630	Woodside Energy Group Ltd.	847,069	765,415
18,982	Woolworths Group Limited	556,524	585,950
		19,782,914	26,192,949
Austria (0.0% of Net Assets)			
5,422	Erste Group Bank AG	248,849	351,644
2,365	OMV AG	127,425	140,849
1,070	Verbund AG Cl. A	63,380	115,563
1,893	Voestalpine AG	72,964	69,788
		512,618	677,844
Belgium (0.2% of Net Assets)			
2,578	Ageas SA/NV	132,105	161,284
14,226	Anheuser-Busch InBev SA/NV	1,307,894	1,125,329
329	D'leteren SA	64,951	95,252
444	Elia Group SA/NV	73,266	56,931
1,449	Groupe Bruxelles Lambert SA	149,634	141,166
3,871	KBC Group NV	260,631	373,913
6	Lotus Bakeries	64,053	84,688
258	Sofina SA	109,064	80,621
1,191	Syensqo SA	156,791	145,538
2,023	UCB SA	187,978	410,543
3,468	Umicore SA	143,222	71,255
2,717	Warehouses De Pauw Comm. VA	126,260	100,471
		2,775,849	2,846,991
Bermuda (0.2% of Net Assets)			
21,959	Aegon Ltd.	110,102	185,651
2,207	Arch Capital Group Ltd.	173,101	304,683
64,790	Brookfield Infrastructure Partners LP	2,342,421	2,434,808
9,500	CK Infrastructure Holdings Limited	88,781	73,407
261	Everest Re Group, Ltd.	90,149	136,077
17,900	Hongkong Land Holdings Limited	138,948	79,118
2,770	Invesco Ltd.	76,294	56,703
2,500	Jardine Matheson Holdings Limited	192,127	120,907
2,563	Norwegian Cruise Line Holdings, Ltd.	125,463	65,898
		3,337,386	3,457,252
Canada (24.2% of Net Assets)			
69,834	Agnico Eagle Mines Limited	4,558,367	6,248,746
98,005	Algonquin Power & Utilities Corp.	1,740,798	787,960
101,929	Alimentation Couche-Tard Inc.	3,497,458	7,825,089
102,041	Bank of Montreal	9,311,095	11,717,368
246,257	Barrick Gold Corporation	5,752,886	5,619,585
127,551	BCE Inc.	6,635,572	5,651,785
52,117	Brookfield Asset Management Ltd. Cl. A	1,094,230	2,714,253
199,906	Brookfield Corporation Cl. A	6,474,693	11,374,651
44,715	CAE Inc.	1,667,123	1,136,208
60,970	Cameco Corporation	1,278,742	4,103,891
23,416	Canadian Apartment Properties REIT	1,157,268	1,040,841
131,201	Canadian Imperial Bank of Commerce	6,556,312	8,534,625
80,123	Canadian National Railway Company	7,372,497	12,952,684
300,076	Canadian Natural Resources Limited	5,730,731	14,622,704

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
130,534	Canadian Pacific Kansas City Limited	7,978,913	14,063,733
7,321	Canadian Tire Corporation, Limited Cl. A	834,769	993,753
20,389	CCL Industries Inc. Cl. B	1,245,572	1,466,785
184,736	Cenovus Energy Inc.	3,162,353	4,967,551
28,811	CGI Inc.	1,964,151	3,934,142
2,757	Constellation Software Inc.	2,740,555	10,867,763
2,858	Constellation Software Inc., Warrants (Exp. 03/31/40)	—	—
39,142	Dollarama Inc.	1,596,001	4,889,227
39,851	Emera Incorporated	1,992,740	1,819,198
297,511	Enbridge Inc.	13,878,863	14,479,860
98,703	First Quantum Minerals Ltd.	1,499,198	1,773,693
5,805	FirstService Corporation	1,370,662	1,208,601
68,764	Fortis Inc.	3,170,966	3,656,182
26,874	Franco-Nevada Corporation	2,917,041	4,358,963
8,174	George Weston Limited	795,720	1,608,562
23,869	Gildan Activewear Inc.	696,921	1,238,562
44,390	Hydro One Limited	1,464,751	1,768,942
22,486	Imperial Oil Limited	902,127	2,097,494
25,015	Intact Financial Corporation	4,697,070	5,703,670
172,525	Kinross Gold Corporation	1,365,275	1,965,060
20,238	Loblaw Companies Limited	1,171,205	3,211,771
37,436	Magna International Inc.	2,062,551	2,146,580
251,205	Manulife Financial Corporation	5,287,708	9,151,398
31,670	Metro Inc.	1,259,367	2,400,269
47,569	National Bank of Canada	2,579,727	5,161,712
69,365	Nutrien Ltd.	4,704,832	4,831,272
38,404	Open Text Corporation	1,800,061	1,577,636
81,346	Pembina Pipeline Corporation	3,233,287	4,129,123
76,924	Power Corporation of Canada	2,342,090	2,924,651
44,416	Restaurant Brands International Inc.	2,981,253	4,281,702
52,206	Rogers Communications Inc. Cl. B	2,696,816	2,641,624
198,046	Royal Bank of Canada	17,689,074	28,845,400
34,728	Saputo Inc.	1,112,716	1,066,844
169,253	Shopify Inc. Cl. A	9,643,951	15,302,164
81,425	Sun Life Financial Inc.	3,689,619	5,461,989
180,292	Suncor Energy Inc.	6,501,927	9,402,228
145,113	TC Energy Corporation	7,857,067	7,525,560
64,508	Teck Resources Limited Cl. B Sub. Voting	1,698,648	4,229,145
206,424	TELUS Corporation	4,527,281	4,275,041
172,034	The Bank of Nova Scotia	10,934,762	10,765,888
248,033	The Toronto-Dominion Bank	15,180,153	18,652,082
20,879	Thomson Reuters Corporation	1,459,193	4,814,906
46,344	Tourmaline Oil Corp.	3,600,206	2,875,645
36,094	Waste Connections, Inc.	3,869,358	8,663,643
63,629	Wheaton Precious Metals Corp.	2,231,647	4,564,108
17,524	WSP Global Inc.	2,934,762	3,733,138
		240,150,681	349,827,650

Cayman Islands (0.1% of Net Assets)

30,792	CK Asset Holdings Limited	285,951	157,761
42,167	CK Hutchison Holdings Limited	682,135	276,247
900	Futu Holdings Limited ADR	153,492	80,794
30,400	Grab Holdings Limited Cl. A	176,441	147,672
38,800	Sands China Ltd.	182,079	110,633

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
5,800	Sea Limited ADR	1,395,745	566,820
22,000	SITC International Holdings Company Limited	106,488	81,552
133,264	WH Group Limited	139,494	119,997
27,000	Wharf Real Estate Investment Company Limited	192,516	97,661
		3,314,341	1,639,137

Denmark (1.0% of Net Assets)

48	A.P. Moller – Maersk A/S Cl. A	88,617	111,409
68	A.P. Moller – Maersk A/S Cl. B	138,980	161,649
1,534	Carlsberg AS Cl. B	194,930	251,410
1,946	Coloplast A/S Series B	240,683	320,055
10,684	Danske Bank A/S	307,830	435,596
1,494	Demant A/S	38,111	88,429
2,725	DSV A/S	277,890	571,062
1,049	Genmab AS	297,774	360,263
51,566	Novo Nordisk A/S Cl. B	1,700,538	10,088,236
5,798	Novonesis (Novozymes) Series B	321,551	485,483
3,052	Orsted A/S	279,075	221,255
1,338	Pandora A/S	127,130	275,276
133	Rockwool A/S Series B	63,153	73,819
5,678	Tryg A/S	166,422	169,872
15,715	Vestas Wind Systems AS	324,812	496,653
		4,567,496	14,110,467

Finland (0.2% of Net Assets)

2,285	Elisa OYJ Series A	114,982	143,466
7,153	Fortum OYJ	168,749	142,916
4,384	Kesko OYJ Cl. B	150,959	105,152
5,428	KONE OYJ Series B	320,828	367,274
10,624	Metso OYJ	154,611	154,323
6,672	Neste OYJ	203,066	162,026
82,603	Nokia OYJ	666,786	430,347
49,565	Nordea Bank Abp	602,388	808,969
1,688	Orion OYJ Series B	79,751	98,658
7,168	Sampo OYJ Series A	360,948	421,398
9,412	Stora Enso OYJ Series R	170,487	176,245
8,433	UPM-Kymmene OYJ	247,433	402,642
7,832	Wartsila OYJ Abp	131,424	206,386
		3,372,412	3,619,802

France (2.5% of Net Assets)

2,921	Accor SA	130,235	164,915
509	Aeroports de Paris SA	73,870	85,169
9,169	Air Liquide SA	1,103,511	2,161,628
5,413	Alstom SA	250,652	124,402
919	Amundi SA	100,196	80,752
872	Arkema SA	102,999	103,241
28,456	AXA SA	854,060	1,283,075
654	bioMerieux	80,858	84,728
16,425	BNP Paribas SA	1,173,373	1,441,283
12,085	Bolloré SE	69,740	96,841
3,131	Bouygues SA	149,390	137,302
4,791	Bureau Veritas SA	133,977	181,088
2,423	Capgemini SE	328,218	657,199
9,113	Carrefour SA	258,968	176,332
7,108	Compagnie de Saint-Gobain SA	384,479	753,772

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
10,844	Compagnie Generale des Etablissements Michelin	335,324	572,966
730	Covivio	70,422	47,689
17,222	Credit Agricole SA	261,166	320,672
10,232	Danone SA	791,320	855,118
334	Dassault Aviation SA	53,109	82,880
10,403	Dassault Systemes SE	295,008	536,266
4,010	Edenred	162,569	231,696
1,175	Eiffage SA	132,389	148,551
28,440	Engie SA	644,746	554,691
4,699	EssilorLuxottica SA	734,869	1,380,677
598	Eurazeo SE	41,211	65,534
706	Gecina SA	118,893	89,265
5,037	Getlink SE	73,208	113,926
497	Hermes International	413,050	1,566,490
589	Ipsen SA	88,473	98,721
1,159	Kering	526,506	576,973
3,404	Klepierre SA	162,926	124,903
1,677	La Francaise des Jeux SAEM	79,712	77,960
4,108	Legrand SA	320,685	560,588
3,821	L'Oréal SA	1,109,635	2,300,747
4,373	LVMH Moet Hennessy Louis Vuitton SE	1,815,202	4,598,695
28,852	Orange SA	555,417	395,628
3,187	Pernod Ricard SA	557,802	593,911
3,617	Publicis Groupe SA	217,533	524,987
393	Remy Cointreau SA	41,228	45,080
3,029	Renault SA	228,194	211,554
3,357	Rexel SA	116,777	118,265
5,435	Safran SA	653,918	1,565,804
18,017	Sanofi	1,930,649	2,371,503
448	Sartorius Stedim Biotech SA	92,673	100,239
8,638	Schneider Electric SE	985,003	2,822,358
361	SEB SA	63,146	50,403
11,179	Societe Generale SA	492,523	357,425
1,427	Sodexo SA	149,655	176,085
871	Teleperformance SE	226,744	125,107
1,458	Thales SA	155,208	320,813
34,029	TotalEnergies SE	1,900,044	3,105,738
10,906	Veolia Environnement SA	317,585	448,396
7,842	VINCI SA	762,537	1,129,647
11,041	Vivendi SA	305,792	158,420
		23,177,377	37,058,098

Germany (2.1% of Net Assets)

2,526	adidas AG	562,464	825,542
6,221	Allianz SE Registered Shares	1,382,245	2,366,919
13,961	BASF SE	1,246,777	923,785
15,617	Bayer AG Registered Shares	1,687,436	604,759
4,974	Bayerische Motoren Werke (BMW) AG	527,081	644,425
966	Bayerische Motoren Werke (BMW) AG Preferred	81,209	116,696
1,319	Bechtle AG	122,874	84,994
1,604	Beiersdorf AG	166,245	320,910
2,028	Brenntag SE	134,560	187,140
638	Carl Zeiss Meditec AG	87,547	61,432
16,714	Commerzbank AG	226,012	347,644
1,791	Continental AG	310,737	138,909

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
2,877	Covestro AG	238,324	230,931
1,048	CTS Eventim AG & Co. KGaA	123,139	119,780
8,281	Daimler Truck Holding AG	337,106	451,149
2,918	Delivery Hero SE	308,031	94,614
30,168	Deutsche Bank AG Registered Shares	708,175	659,003
3,015	Deutsche Boerse AG	438,115	843,957
9,525	Deutsche Lufthansa AG Registered Shares	126,240	79,766
15,482	Deutsche Post AG Registered Shares	655,465	857,807
51,546	Deutsche Telekom AG Registered Shares	1,069,694	1,775,644
1,818	Dr. Ing. h.c. F. Porsche AG Preferred	211,105	185,085
35,594	E.ON SE	619,265	638,772
4,302	Evonik Industries AG	164,627	120,171
3,249	Fresenius Medical Care AG & Co. KGaA	295,626	170,146
6,751	Fresenius SE & Co. KGaA	444,540	276,124
2,421	GEA Group AG	83,670	137,849
963	Hannover Rueck SE	138,608	334,169
2,212	Heidelberg Materials AG	206,460	313,881
1,722	Henkel AG & Co. KGaA	177,718	185,569
2,658	Henkel AG & Co. KGaA Preferred	302,042	324,356
20,409	Infineon Technologies AG	521,801	1,026,715
1,159	Knorr-Bremse AG	172,604	121,200
1,197	LEG Immobilien SE	187,425	133,845
12,567	Mercedes-Benz Group AG Registered Shares	1,024,762	1,189,202
2,005	Merck KGaA	279,766	454,958
852	MTU Aero Engines AG	219,789	298,299
2,138	Muenchener Rueckversicherungs-Gesellschaft AG Registered Shares	549,474	1,463,961
871	Nemetschek SE	93,072	117,291
2,409	Porsche Automobil Holding SE Preferred Non-Voting	207,871	149,116
1,701	Puma SE	157,441	107,053
77	Rational AG	85,067	87,893
693	Rheinmetall AG	176,813	482,747
9,797	RWE AG Cl. A	444,575	458,958
16,562	SAP SE	1,998,281	4,604,739
415	Sartorius AG Preferred Non-Voting	132,793	133,190
1,143	Scout24 SE	120,697	119,343
12,032	Siemens AG Registered Shares	1,758,074	3,064,410
4,544	Siemens Healthineers AG	278,475	358,445
2,132	Symrise AG	231,532	357,393
1,056	Talanx AG	79,650	115,458
484	Volkswagen AG	120,786	79,522
3,270	Volkswagen AG Preferred	678,774	505,228
11,357	Vonovia SE	554,073	441,426
3,644	Zalando SE	331,539	116,648
		23,588,271	30,408,968

Hong Kong (0.4% of Net Assets)

177,400	AIA Group Limited	1,549,075	1,646,392
58,500	BOC Hong Kong Holdings, Ltd.	238,661	247,145
25,500	CLP Holdings Limited	295,199	282,230
35,000	Galaxy Entertainment Group Limited	237,177	223,129

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
12,500	Hang Seng Bank Limited	279,961	218,886
23,250	Henderson Land Development Company Limited	116,774	85,099
60,140	HKT Trust and HKT Limited	99,808	92,306
18,779	Hong Kong Exchanges and Clearing Limited	652,773	818,903
40,598	Link Real Estate Investment Trust	328,200	215,859
25,393	MTR Corporation Limited	143,236	109,641
22,500	Power Assets Holdings Limited	201,746	165,774
55,727	Sino Land Company Limited	91,784	78,616
22,440	Sun Hung Kai Properties Limited	365,266	265,530
6,500	Swire Pacific Limited Cl. A	76,060	78,632
17,915	Swire Properties Limited	65,174	39,042
22,000	Techtronic Industries Company Limited	170,861	343,820
182,276	The Hong Kong and China Gas Company Limited	280,620	189,679
16,000	The Wharf (Holdings) Limited	56,385	61,559
		5,248,760	5,162,242

International (0.0% of Net Assets)

1,736	Unibail-Rodamco-Westfield REIT	374,947	187,673
3,597	Unibail-Rodamco-Westfield REIT CDI	51,636	19,424
		426,583	207,097

Ireland (0.7% of Net Assets)

3,778	Accenture PLC Cl. A	614,402	1,568,516
26,945	AIB Group PLC	143,990	194,399
526	Allegion PLC	47,682	85,039
1,207	Aon PLC Cl. A	322,370	484,876
16,689	Bank of Ireland Group PLC	181,896	238,080
1,607	DCC PLC	189,009	154,130
2,406	Eaton Corporation PLC	213,539	1,032,285
2,763	Flutter Entertainment PLC	513,414	686,307
6,796	James Hardie Industries PLC CDI	120,978	295,715
4,079	Johnson Controls International PLC	216,702	371,002
2,426	Kerry Group PLC Cl. A	249,623	268,858
2,481	Kingspan Group PLC	169,914	287,848
2,889	Linde Public Limited Company	581,323	1,734,688
7,978	Medtronic Public Limited Company	748,813	859,253
997	Pentair Public Limited Company	81,203	104,597
1,188	Seagate Technology Holdings Public Limited Company	53,700	167,876
4,123	Smurfit Kappa Group PLC	223,256	251,144
580	STERIS Public Limited Company	117,638	174,236
1,355	Trane Technologies PLC	116,371	609,874
632	Willis Towers Watson PLC	137,298	226,698
		5,043,121	9,795,421

Isle of Man (0.0% of Net Assets)

10,024	Entain PLC	187,558	108,594
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Israel (0.2% of Net Assets)

677	Azrieli Group Ltd.	47,398	54,386
19,436	Bank Hapoalim BM	137,363	235,423
24,176	Bank Leumi Le-Israel BM	177,367	270,148
1,413	Check Point Software Technologies, Ltd.	181,393	319,024
700	CyberArk Software Ltd.	152,400	261,894

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
438	Elbit Systems, Ltd.	67,784	104,781
1,400	Global-e Online Ltd.	75,064	69,482
11,686	ICL Group Ltd.	114,532	69,182
20,092	Israel Discount Bank, Ltd. Cl. A	102,505	137,495
2,412	Mizrahi Tefahot Bank, Ltd.	56,660	112,000
600	monday.com Ltd.	156,165	197,667
1,006	NICE Ltd.	134,855	238,168
5,492	Teva Pharmaceutical Industries Limited	345,142	122,572
12,274	Teva Pharmaceutical Industries Limited Sponsored ADR	255,478	272,921
800	Wix.com, Ltd.	158,037	174,131
		2,162,143	2,639,274

Italy (0.5% of Net Assets)

1,932	Amplifon SPA	100,539	93,845
1,932	Amplifon SPA, Rights (Exp. 07/09/24)	—	—
15,747	Assicurazioni Generali SPA	354,782	536,276
21,150	Banco BPM SPA	165,939	187,355
363	DiaSorin SPA	103,912	49,385
127,260	Enel SPA	890,403	1,215,597
34,211	Eni SPA	715,470	721,461
9,662	FinecoBank Banca Fineco SPA	153,672	197,165
5,211	Infrastrutture Wireless Italiane SPA	71,506	74,632
228,816	Intesa Sanpaolo SPA	730,866	1,169,964
6,619	Leonardo SPA	147,674	211,269
7,661	Mediobanca Banca di Credito Finanziario SPA	83,903	154,405
3,308	Moncler SPA	213,416	277,414
8,954	Nexi SPA	198,765	74,727
7,529	Poste Italiane SPA	87,691	131,687
4,058	Prysmian SPA	135,387	342,355
1,609	Recordati Industria Chimica e Farmaceutica SPA	92,317	115,215
32,133	Snam SPA	192,292	194,302
145,619	Telecom Italia SPA	153,806	47,838
22,502	Terna – Rete Elettrica Nazionale SPA	160,441	238,147
24,123	UniCredit SPA	599,876	1,230,838
		5,352,657	7,263,877

Japan (5.6% of Net Assets)

12,200	Advantest Corporation	173,238	675,815
10,500	AEON Co., Ltd.	203,823	307,653
3,100	AGC Inc.	129,730	137,571
2,300	Aisin Corporation	85,225	102,386
7,200	Ajinomoto Co., Inc.	169,266	346,848
2,300	ANA Holdings Inc.	74,057	58,097
7,700	Asahi Group Holdings, Ltd.	302,126	372,241
20,400	Asahi Kasei Corporation	209,990	178,762
10,400	ASICS Corporation	196,217	219,025
28,000	Astellas Pharma Inc.	451,105	378,990
9,200	Bandai Namco Holdings Inc.	129,527	246,971
8,900	Bridgestone Corp.	352,352	480,083
3,400	Brother Industries, Ltd.	69,960	82,316
15,600	Canon Inc.	584,184	580,133
5,400	Capcom Co., Ltd.	97,692	139,780
12,000	Central Japan Railway Company	434,600	354,519

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
10,000	Chubu Electric Power Company, Incorporated	193,202	162,201
10,400	Chugai Pharmaceutical Co., Ltd.	248,217	508,090
16,600	Concordia Financial Group, Ltd.	101,247	133,651
3,200	Dai Nippon Printing Co., Ltd.	90,559	148,013
4,800	Daifuku Co., Ltd.	129,798	123,679
14,400	Dai-ichi Life Holdings, Inc.	279,245	529,122
29,000	Daiichi Sankyo Company, Limited	551,191	1,386,500
4,200	Daikin Industries, Ltd.	581,915	794,062
900	Daito Trust Construction Co., Ltd.	118,230	127,109
9,200	Daiwa House Industry Co., Ltd.	272,729	319,821
21,800	Daiwa Securities Group, Inc.	150,063	228,853
29,500	DENSO Corporation	425,055	630,116
3,300	Dentsu Group Inc.	139,678	113,980
1,400	DISCO Corporation	201,184	734,181
14,100	East Japan Railway Company	438,012	320,033
4,000	Eisai Co., Ltd.	274,912	224,781
45,950	ENEOS Holdings, Inc.	275,501	324,332
14,800	FANUC Corporation	636,327	555,940
2,800	Fast Retailing Co., Ltd.	489,115	972,178
1,900	Fuji Electric Co., Ltd.	62,799	148,841
17,700	FUJIFILM Holdings Corporation	285,600	569,513
28,000	Fujitsu Limited	260,347	602,094
2,100	Hamamatsu Photonics KK	92,020	77,521
3,700	Hankyu Hanshin Holdings, Inc.	140,481	134,478
300	Hikari Tsushin, Inc.	68,022	76,313
1,600	Hitachi Construction Machinery Co., Ltd.	53,199	59,003
73,500	Hitachi, Ltd.	621,928	2,267,502
71,800	Honda Motor Co., Ltd.	868,820	1,057,114
1,800	Hoshizaki Corporation	93,766	78,361
5,500	Hoya Corporation	389,533	880,755
5,700	Hulic Co., Ltd.	72,983	69,243
1,800	IBIDEN Co., Ltd.	107,811	100,993
14,450	Idemitsu Kosan Co., Ltd.	110,224	128,450
15,000	INPEX Corporation	209,495	303,152
9,600	Isuzu Motors Limited	112,431	174,591
18,800	ITOCHU Corporation	371,448	1,262,499
2,100	Japan Airlines Co., Ltd.	59,946	45,337
8,000	Japan Exchange Group, Inc.	140,795	256,666
23,100	Japan Post Bank Co., Ltd.	305,243	299,285
33,000	Japan Post Holdings Co., Ltd.	408,656	448,889
3,100	Japan Post Insurance Co., Ltd.	69,965	82,589
20	Japan Real Estate Investment Corporation	133,004	86,427
18,900	Japan Tobacco Inc.	573,996	700,260
8,800	JFE Holdings, Inc.	176,109	173,682
6,700	Kajima Corporation	84,514	159,137
7,400	Kao Corporation	479,236	411,505
6,300	Kawasaki Kisen Kaisha, Ltd.	64,051	125,757
23,400	KDDI Corporation	657,330	848,680
2,100	Keisei Electric Railway Co., Ltd.	68,248	92,639
3,100	Keyence Corporation	1,098,751	1,871,764
10,500	Kikkoman Corporation	102,128	167,150
2,900	Kintetsu Group Holdings Co., Ltd.	140,330	86,388
12,400	Kirin Holdings Company, Limited	260,760	218,909
2,500	Kobe Bussan Co., Ltd.	91,996	76,136
2,800	Koito Manufacturing Co., Ltd.	67,756	52,912

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
14,400	Komatsu, Ltd.	406,034	573,539
1,600	Konami Group Corporation	69,826	158,754
15,400	Kubota Corporation	277,469	296,135
19,800	Kyocera Corporation	315,056	311,572
4,200	Kyowa Kirin Co., Ltd.	89,256	98,274
1,300	Lasertec Corporation	195,733	401,979
43,500	LY Corporation	219,023	143,423
7,200	M3, Inc.	220,030	94,622
3,600	Makita Corporation	140,061	134,548
22,600	Marubeni Corporation	164,930	577,771
5,700	MatsukiyoCocokara & Co.	120,208	112,320
9,100	Mazda Motor Corporation	140,146	121,034
1,400	McDonald's Holdings Company (Japan), Ltd.	64,023	75,522
3,300	Meiji Holdings Co., Ltd.	121,565	97,380
5,900	Minebea Mitsumi Inc.	99,970	166,526
20,900	Mitsubishi Chemical Group Corporation	163,884	159,325
53,200	Mitsubishi Corporation	509,432	1,432,065
30,600	Mitsubishi Electric Corporation	446,395	669,477
17,400	Mitsubishi Estate Company, Limited	378,427	375,136
12,100	Mitsubishi HC Capital Inc.	73,029	109,597
51,000	Mitsubishi Heavy Industries, Ltd.	234,325	752,622
175,800	Mitsubishi UFJ Financial Group, Inc.	1,187,334	2,595,820
40,600	Mitsui & Co., Ltd.	396,254	1,267,537
2,600	Mitsui Chemicals, Inc.	64,851	98,425
42,300	Mitsui Fudosan Co., Ltd.	390,861	532,502
5,400	Mitsui O.S.K. Lines, Ltd.	188,890	221,767
38,130	Mizuho Financial Group, Inc.	754,234	1,092,771
4,400	MonotaRO Co., Ltd.	83,926	70,925
20,400	MS&AD Insurance Group Holdings, Inc.	229,814	623,642
27,300	Murata Manufacturing Co., Ltd.	492,009	775,537
3,900	NEC Corporation	159,314	436,455
5,500	Nexon Co., Ltd.	85,976	139,799
6,700	Nidec Corporation	476,082	414,459
16,300	Nintendo Co., Ltd.	712,866	1,191,952
23	Nippon Building Fund Inc.	147,596	110,170
1,100	Nippon Express Holdings, Inc.	68,918	69,413
14,900	Nippon Paint Holdings Co., Ltd.	129,450	133,257
36	Nippon Prologis REIT, Inc.	102,601	76,800
2,600	Nippon Sanso Holdings Corporation	48,387	105,868
13,200	Nippon Steel Corporation	326,972	380,628
466,000	Nippon Telegraph and Telephone Corporation	466,290	602,785
7,400	Nippon Yusen Kabushiki Kaisha	83,704	294,385
2,100	Nissan Chemical Corporation	114,064	90,834
36,800	Nissan Motor Co., Ltd.	330,552	171,761
3,000	Nissin Foods Holdings Co., Ltd.	76,025	104,166
1,300	Nitori Holdings Co., Limited	187,199	188,208
2,300	Nitto Denko Corp.	157,595	249,544
46,700	Nomura Holdings, Inc.	290,195	368,783
1,900	Nomura Real Estate Holdings, Inc.	38,005	65,386
66	Nomura Real Estate Master Fund, Inc.	114,772	80,174
6,100	Nomura Research Institute, Ltd.	140,307	235,682

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
10,300	NTT Data Corporation	124,877	208,184
10,100	Obayashi Corporation	96,107	164,988
1,000	OBIC Co., Ltd.	117,781	176,741
18,400	Olympus Corporation	291,537	405,131
2,800	Omron Corporation	145,355	132,267
6,000	ONO Pharmaceutical Co., Ltd.	158,953	112,126
600	Oracle Corporation Japan	44,147	56,811
17,300	Oriental Land Co., Ltd.	422,317	660,407
18,500	ORIX Corporation	315,843	561,715
5,800	Osaka Gas Co., Ltd.	130,050	175,250
3,800	Otsuka Corporation	69,286	100,282
6,500	Otsuka Holdings Co., Ltd.	279,030	375,128
6,100	Pan Pacific International Holdings Corporation	96,062	195,891
37,500	Panasonic Holdings Corporation	506,539	421,664
23,800	Rakuten Group, Inc.	235,453	167,132
23,500	Recruit Holdings Co., Ltd.	850,626	1,730,931
23,400	Renesas Electronics Corporation	345,397	604,672
33,600	Resona Holdings, Inc.	196,242	305,344
8,800	Ricoh Co., Ltd.	112,389	103,455
5,200	Rohm Company Limited	102,742	95,370
4,100	SBI Holdings, Inc.	102,538	142,488
1,300	SCREEN Holdings Co., Ltd.	220,716	162,069
2,700	SCSK Corporation	61,104	73,621
3,200	SECOM Co., Ltd.	256,066	259,517
4,400	Seiko Epson Corporation	79,324	93,455
6,000	Sekisui Chemical Co., Ltd.	84,637	113,995
9,200	Sekisui House, Ltd.	170,592	279,717
35,600	Seven & I Holdings Co., Ltd.	536,541	593,414
4,900	SG Holdings Co., Ltd.	84,979	61,703
3,700	Shimadzu Corporation	82,891	127,147
1,200	Shimano Inc.	238,426	254,475
28,500	Shin-Etsu Chemical Co., Ltd.	655,916	1,517,155
3,800	Shionogi & Co., Ltd.	190,491	203,415
6,400	Shiseido Company, Limited	333,033	249,276
6,800	Shizuoka Financial Group, Inc.	75,308	89,624
900	SMC Corporation	424,228	588,087
44,900	SoftBank Corp.	754,463	751,915
16,100	SoftBank Group Corp.	712,396	1,436,544
14,100	Sompo Holdings, Inc.	192,514	412,327
19,800	Sony Group Corporation	1,179,271	2,302,603
9,300	Subaru Corporation	253,768	271,105
5,800	SUMCO Corporation	168,480	115,288
16,500	Sumitomo Corporation	260,319	567,100
10,900	Sumitomo Electric Industries, Ltd.	163,316	233,056
4,000	Sumitomo Metal Mining Co., Ltd.	144,993	169,049
19,800	Sumitomo Mitsui Financial Group, Inc.	859,244	1,812,592
10,600	Sumitomo Mitsui Trust Holdings, Inc.	234,044	331,334
4,500	Sumitomo Realty & Development Co., Ltd.	179,229	181,896
2,200	Suntory Beverage & Food Limited	106,909	106,883
24,400	Suzuki Motor Corporation	253,687	386,476
8,100	Sysmex Corporation	199,633	178,107
7,700	T&D Holdings, Inc.	114,425	184,723
2,700	Taisei Corp.	88,964	136,966

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
25,073	Takeda Pharmaceutical Company Limited	1,217,418	890,086
6,000	TDK Corporation	187,227	501,817
21,000	Terumo Corporation	288,369	477,160
8,700	The Chiba Bank, Ltd.	57,200	106,339
11,200	The Kansai Electric Power Company, Incorporated	195,019	258,177
3,700	TIS Inc.	112,729	97,942
1,800	Toho Co., Ltd.	67,038	72,122
29,700	Tokio Marine Holdings, Inc.	536,954	1,525,731
24,100	Tokyo Electric Power Company Holdings, Incorporated	252,935	176,546
7,400	Tokyo Electron, Ltd.	675,957	2,224,009
5,600	Tokyo Gas Co., Ltd.	155,207	163,517
8,200	Tokyu Corporation	127,989	123,573
3,400	Toppan, Inc.	68,176	128,799
22,600	Toray Industries, Inc.	192,652	146,074
2,000	Toto, Ltd.	90,079	64,708
2,300	Toyota Industries Corporation	135,889	266,477
167,900	Toyota Motor Corporation	2,486,358	4,730,960
9,900	Toyota Tsusho Corporation	111,782	265,321
2,100	Trend Micro Incorporated	104,840	116,661
6,500	Unicharm Corporation	224,169	285,011
7,200	West Japan Railway Company	224,982	183,665
4,000	Yakult Honsha Co., Ltd.	138,025	97,891
14,400	Yamaha Motor Co., Ltd.	123,790	183,243
4,500	Yamato Holdings Co., Ltd.	92,726	67,614
3,900	Yaskawa Electric Corp.	123,994	193,248
3,400	Yokogawa Electric Corporation	64,311	113,117
1,500	Zensho Holdings Co., Ltd.	95,711	78,716
2,300	ZOZO, Inc.	60,692	78,969
		52,972,254	81,601,527

Jersey (0.1% of Net Assets)

8,740	Amcor PLC	127,813	116,963
1,623	Aptiv PLC	124,097	156,391
162,314	Glencore PLC	832,062	1,266,379
17,152	WPP PLC	331,680	215,153
		1,415,652	1,754,886

Liberia (0.0% of Net Assets)

1,402	Royal Caribbean Cruises Ltd.	146,953	305,855
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Luxembourg (0.0% of Net Assets)

7,642	ArcelorMittal SA	257,713	238,578
2,173	Eurofins Scientific SE	153,935	147,939
3,160	InPost SA	77,205	75,930
7,411	Tenaris SA	129,220	155,487
		618,073	617,934

Netherlands (1.7% of Net Assets)

6,827	ABN AMRO Bank NV CVA	168,460	153,223
345	Adyen NV	609,714	563,260
3,300	AerCap Holdings NV	255,472	420,850
9,440	Airbus SE	949,387	1,782,430
2,719	Akzo Nobel NV	270,076	226,386
946	argenx SE	335,793	559,987
731	ASM International NV	276,015	762,469
6,324	ASML Holding NV	1,816,169	8,934,408

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
2,549	ASR Nederland NV	151,105	166,305
1,249	BE Semiconductor Industries NV	194,594	285,764
9,165	Davide Campari-Milano NV	119,004	118,321
1,356	Euronext NV	168,229	171,423
1,512	EXOR NV	106,926	215,790
1,973	Ferrari NV	269,797	1,104,641
7,991	Ferrovial SE	216,534	423,886
2,048	Heineken Holding NV	204,607	220,750
4,586	Heineken NV	495,174	606,165
895	IMCD NV	247,070	169,664
51,991	ING Groep NV	784,366	1,219,904
1,562	JDE Peet's NV	67,752	42,585
14,815	Koninklijke Ahold Delhaize NV	401,569	598,791
63,917	Koninklijke KPN NV	299,768	335,417
12,373	Koninklijke Philips NV	394,608	426,059
1,514	LyondellBasell Industries NV Cl. A	141,886	198,177
4,277	NN Group NV	166,755	272,427
1,553	NXP Semiconductors NV	393,835	571,829
1,538	OCI NV	68,353	51,400
22,593	Prosus NV	1,062,129	1,095,993
3,597	Qiagen NV	154,121	203,373
1,712	Randstad NV	113,585	106,167
34,705	Stellantis NV	525,131	934,913
10,641	STMicroelectronics NV	266,149	568,231
13,052	Universal Music Group NV	475,107	529,816
3,880	Wolters Kluwer NV	256,228	878,325
		12,425,468	24,919,129

New Zealand (0.1% of Net Assets)

20,519	Auckland International Airport Limited	106,699	130,531
9,481	Fisher & Paykel Healthcare Corporation Limited	141,176	237,769
10,988	Mercury NZ Limited	52,638	60,296
21,428	Meridian Energy Limited	68,626	112,392
30,229	Spark New Zealand Limited	86,970	104,862
2,300	Xero Limited	274,337	285,326
		730,446	931,176

Norway (0.1% of Net Assets)

4,982	Aker BP ASA	214,278	174,223
13,707	DNB Bank ASA	254,135	369,321
13,986	Equinor ASA	339,957	548,332
3,144	Gjensidige Forsikring ASA	65,205	77,087
1,396	Kongsberg Gruppen ASA	62,735	156,034
7,049	Mowi ASA	172,276	160,620
21,613	Norsk Hydro ASA	117,120	184,603
11,107	Orkla ASA	116,841	123,421
1,088	Salmar ASA	101,887	78,337
9,886	Telenor ASA	198,379	154,443
2,679	Yara International ASA	124,407	105,870
		1,767,220	2,132,291

Portugal (0.0% of Net Assets)

48,676	EDP – Energias de Portugal SA	253,179	249,732
7,296	Galp Energia, SGPS, SA	130,809	211,080
4,496	Jeronimo Martins, SGPS, SA	97,333	120,227
		481,321	581,039

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
Singapore (0.3% of Net Assets)			
61,880	Ascendas Real Estate Investment Trust	159,310	159,835
85,402	CapitaLand Integrated Commercial Trust	225,434	170,100
41,643	Capitaland Investment Limited	118,770	111,755
31,200	DBS Group Holdings Limited	503,645	1,125,599
95,600	Genting Singapore Limited	78,881	83,305
23,100	Keppel Corporation Limited	140,371	150,515
52,787	Oversea-Chinese Banking Corporation Limited	411,942	768,619
14,000	SembCorp Industries Limited	75,036	67,772
21,500	Singapore Airlines Limited	111,952	149,434
13,700	Singapore Exchange Limited	104,811	131,136
24,500	Singapore Technologies Engineering Limited	81,484	107,115
132,100	Singapore Telecommunications Limited	365,660	365,773
19,659	United Overseas Bank Limited	371,289	621,517
30,500	Wilmar International, Ltd.	109,280	95,192
		2,857,865	4,107,667

Spain (0.6% of Net Assets)

387	Acciona SA	94,125	62,862
3,384	ACS Actividades de Construccion y Servicios SA	143,795	199,746
1,178	Aena SME SA	211,870	325,362
7,178	Amadeus IT Group, SA	440,344	654,101
91,471	Banco Bilbao Vizcaya Argentaria, SA	767,997	1,249,612
86,092	Banco de Sabadell, SA	246,969	227,717
251,497	Banco Santander SA	1,592,921	1,596,212
58,026	CaixaBank, SA	261,309	420,505
7,977	Cellnex Telecom, SA	444,806	354,514
5,097	EDP Renovaveis SA	142,286	97,530
5,126	Endesa SA	133,402	131,804
4,828	Grifols, SA	142,518	55,329
91,942	Iberdrola SA	1,007,510	1,633,274
17,070	Industria de Diseno Textil, SA	560,119	1,155,145
6,503	Redeia Corporacion SA	141,200	155,488
18,787	Repsol, SA	354,142	405,502
73,316	Telefonica SA	790,953	425,283
		7,476,266	9,149,986

Sweden (0.8% of Net Assets)

4,679	Alfa Laval AB	128,725	279,402
15,974	ASSA ABLOY AB Series B	374,132	619,973
42,528	Atlas Copco AB Cl. A	468,715	1,097,638
24,239	Atlas Copco AB Cl. B	244,512	537,621
6,037	Beijer Ref AB Cl. B	119,338	128,019
4,393	Boliden AB	142,657	191,639
10,108	Epiroc AB Series A	176,090	276,040
5,917	Epiroc AB Series B	98,524	147,909
5,720	EQT AB	205,811	229,800
9,653	Essity AB Cl. B	364,245	337,927
2,845	Evolution AB	319,751	406,018
10,512	Fastighets AB Balder Cl. B	117,590	98,990
3,634	Getinge AB Cl. B	193,704	84,495
9,122	H & M Hennes & Mauritz AB Cl. B	291,540	197,244

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
32,255	Hexagon AB Series B	313,329	495,851
1,274	Holmen AB Cl. B	82,550	68,734
5,678	Husqvarna AB Cl. B	57,442	62,179
2,013	Industrivarden AB Cl. A	80,945	93,489
2,373	Industrivarden AB Cl. C	59,251	109,977
4,392	Indutrade AB	125,145	153,221
2,212	Investment AB Latour Cl. B	58,485	82,096
27,045	Investor Aktiefbolag Cl. B	399,298	1,016,755
1,149	L E Lundbergforetagen AB Series B	59,497	77,489
3,647	Lifco AB Series B	126,462	137,510
24,726	NIBE Industrier AB Series B	238,699	142,746
4,956	Saab AB Cl. B	91,653	163,095
3,682	Sagax AB Cl. B	162,641	129,379
16,562	Sandvik AB NPV	324,401	455,935
7,778	Securitas AB Series B	103,181	105,370
25,100	Skandinaviska Enskilda Banken AB Series A	306,997	509,176
5,462	Skanska AB Series B	137,156	134,970
5,388	SKF AB Series B	121,406	147,235
9,886	Svenska Cellulosa AB (SCA) Series B	178,962	200,224
22,923	Svenska Handelsbanken AB Series A	307,839	299,038
13,126	Swedbank AB Series A	299,641	370,864
3,005	Swedish Orphan Biovitrum AB	79,090	109,891
8,434	Tele2 AB Series B	133,900	116,162
45,062	Telefonaktiefbolaget LM Ericsson Series B	535,339	383,100
37,651	Telia Company AB	232,950	138,093
3,546	Trelleborg AB Series B	187,977	188,145
2,927	Volvo AB Cl. A	87,924	104,825
25,351	Volvo AB Cl. B	495,150	890,645
12,541	Volvo Car AB Cl. B	101,975	53,286
		8,734,619	11,572,195

Switzerland (2.6% of Net Assets)

25,427	ABB Ltd. Registered Shares	721,491	1,925,753
2,617	Adecco Group AG Registered Shares	170,928	118,950
7,805	Alcon Inc.	627,312	950,049
1,515	Avolta	93,149	80,614
490	Bachem Holding AG Cl. B Registered Shares	90,222	61,615
741	Baloise Holding AG Registered Shares	118,356	178,468
455	Banque Cantonale Vaudoise Registered Shares	57,266	66,051
57	Barry Callebaut AG Registered Shares	132,628	127,087
321	BKW AG	55,862	70,038
844	Bunge Global SA	120,757	123,307
15	Chocoladefabriken Lindt & Spruengli AG	119,619	239,672
2	Chocoladefabriken Lindt & Spruengli AG Registered Shares	269,043	315,678
2,435	Chubb Limited	362,051	849,909
3,651	Clariant AG Registered Shares	120,610	78,429
3,569	Coca-Cola HBC AG DI	114,730	165,945
8,513	Compagnie Financiere Richemont SA Series A Registered Shares	840,548	1,817,705

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
2,951	DSM-Firmenich AG	312,556	455,034
116	Ems-Chemie Holding AG Registered	74,661	130,193
899	Garmin Ltd.	66,113	200,415
518	Geberit AG	243,686	419,488
146	Givaudan SA Registered Shares	435,056	947,520
619	Helvetia Holding AG Registered Shares	119,175	114,485
8,242	Holcim AG	525,070	1,000,116
3,341	Julius Baer Group Ltd.	194,662	255,214
766	Kuehne + Nagel International AG Registered Shares	139,193	301,487
2,519	Logitech International SA Registered Shares	227,044	331,632
1,177	Lonza Group AG Registered Shares	457,467	875,114
42,200	Nestlé SA Registered Shares	4,397,733	5,893,419
31,167	Novartis AG Registered Shares	2,987,990	4,568,151
357	Partners Group Holding AG	357,444	628,112
484	Roche Holding AG Bearer Shares	216,827	201,987
11,125	Roche Holding AG Non-Voting	3,662,961	4,223,867
6,490	Sandoz Group AG	231,930	321,251
644	Schindler Holding AG Participation Certificate	140,666	220,766
348	Schindler Holding AG Registered Shares	69,484	118,631
2,450	SGS SA	284,634	298,205
9,681	Siemens Energy AG	298,149	345,073
5,004	SIG Combibloc Group AG	154,304	125,446
2,383	Sika AG Registered Shares	441,460	928,065
816	Sonova Holding AG Registered Shares	176,325	343,477
1,725	Straumann Holding AG Registered Shares	185,288	290,516
457	Swiss Life Holding AG Registered Shares	183,783	460,084
1,153	Swiss Prime Site AG Registered Shares	126,186	149,268
4,708	Swiss Re AG	475,618	800,279
415	Swisscom AG Registered Shares	247,534	319,547
1,849	TE Connectivity Limited	143,456	380,600
999	Temenos AG Registered Shares	187,967	94,262
457	The Swatch Group AG Bearer Shares	182,866	128,101
804	The Swatch Group AG Registered Shares	59,591	44,974
52,079	UBS Group AG Registered Shares	1,066,254	2,085,612
429	VAT Group AG	264,134	330,354
2,295	Zurich Insurance Group AG	893,341	1,670,427
		24,245,180	37,170,442

United Kingdom (3.5% of Net Assets)

15,173	3i Group PLC	164,145	800,661
4,109	Admiral Group PLC	159,769	185,916
19,790	Anglo American PLC	678,506	851,775
6,196	Antofagasta PLC	98,359	224,818
6,974	Ashtead Group PLC	238,601	635,831
5,409	Associated British Foods PLC	197,712	230,321
24,505	AstraZeneca PLC	2,558,246	5,227,413
13,735	Auto Trader Group PLC	111,834	189,442
43,650	Aviva PLC	420,154	360,203

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
47,441	BAE Systems PLC	416,629	1,083,930
238,995	Barclays PLC	798,163	862,811
15,185	Barratt Developments PLC	158,865	123,289
265,939	BP PLC	1,759,065	2,192,659
31,515	British American Tobacco PLC	1,845,651	1,325,624
104,045	BT Group PLC	438,893	252,740
5,185	Bunzl PLC	158,912	269,134
6,009	Burberry Group PLC	142,105	91,301
85,116	Centrica PLC	168,906	198,031
3,280	Coca-Cola Europacific Partners PLC	177,063	327,901
26,722	Compass Group PLC	569,329	995,521
2,005	Croda International Public Limited Company	152,655	136,316
35,053	Diageo PLC	1,369,163	1,508,990
3,095	Endeavour Mining PLC	111,736	89,929
14,346	Experian PLC	398,293	910,334
65,608	GSK PLC	2,029,204	1,730,220
108,331	Haleon PLC	569,043	603,447
6,127	Halma Public Limited Company	208,476	285,428
5,353	Hargreaves Lansdown PLC	123,986	104,218
2,538	Hikma Pharmaceuticals Public Limited Company	109,586	82,764
298,708	HSBC Holdings PLC	2,594,963	3,537,208
13,023	Imperial Brands PLC	527,041	456,261
21,980	Informa PLC	263,686	325,614
2,550	InterContinental Hotels Group PLC	151,508	365,826
2,611	Intertek Group PLC	151,647	216,641
27,685	J Sainsbury PLC	130,521	122,216
41,041	JD Sports Fashion PLC	113,430	84,053
30,778	Kingfisher PLC	140,811	132,574
11,587	Land Securities Group PLC	194,138	124,303
94,204	Legal & General Group PLC	346,337	368,306
1,003,898	Lloyds Banking Group PLC	1,003,131	951,702
7,254	London Stock Exchange Group PLC	694,542	1,176,598
35,111	M&G PLC	126,241	123,983
21,360	Melrose Industries PLC	187,711	204,118
6,808	Mondi PLC	208,406	178,949
75,140	National Grid PLC	1,051,695	1,146,572
104,942	Natwest Group PLC	487,463	563,265
1,900	Next PLC	143,083	297,303
9,782	Pearson PLC	148,048	167,045
5,171	Persimmon PLC	170,186	120,269
11,730	Phoenix Group Holdings PLC	133,941	105,320
43,546	Prudential PLC	902,935	540,560
11,142	Reckitt Benckiser Group PLC	1,083,233	822,746
29,565	RELX PLC	707,077	1,854,767
40,646	Rentokil Initial PLC	300,215	324,297
17,841	Rio Tinto PLC	1,120,618	1,606,985
131,529	Rolls-Royce Holdings PLC	393,203	1,040,344
13,676	Schroders PLC	109,506	86,162
20,349	SEGRO PLC	215,526	316,422
4,185	Severn Trent PLC	143,681	172,255
101,231	Shell PLC	3,009,764	4,978,032
13,788	Smith & Nephew PLC	257,955	233,248
5,774	Smiths Group PLC	132,932	170,431
1,190	Spirax Group PLC	192,274	174,691

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
17,410	SSE PLC	328,414	537,312
35,046	Standard Chartered PLC	451,981	432,089
54,203	Taylor Wimpey PLC	166,962	132,535
109,658	Tesco PLC	601,218	580,917
1,674	The Berkeley Group Holdings PLC	113,044	132,218
15,727	The Sage Group PLC	154,268	295,168
39,599	Unilever PLC	2,641,664	2,983,315
11,080	United Utilities Group PLC	150,396	188,281
362,054	Vodafone Group PLC	1,217,191	436,475
2,807	Whitbread PLC	142,100	143,781
9,567	Wise PLC Cl. A	93,018	112,614
		39,930,753	50,944,738

United States (25.2% of Net Assets)

3,326	3M Company	575,747	465,080
711	A.O. Smith Corporation	48,929	79,563
10,453	Abbott Laboratories	728,249	1,486,262
10,620	AbbVie Inc.	958,457	2,492,508
2,696	Adobe Inc.	547,833	2,049,427
9,702	Advanced Micro Devices, Inc.	470,388	2,153,456
3,152	Aflac Incorporated	138,895	385,198
1,754	Agilent Technologies, Inc.	103,782	311,123
1,335	Air Products and Chemicals, Inc.	249,662	471,392
2,629	Airbnb, Inc. Cl. A	507,598	545,473
900	Akamai Technologies, Inc.	62,474	110,935
715	Albemarle Corporation	86,779	93,454
949	Alexandria Real Estate Equities, Inc.	170,430	151,893
443	Align Technology, Inc.	102,486	146,350
1,610	Alliant Energy Corporation	92,672	112,135
35,124	Alphabet Inc. Cl. A	2,166,257	8,754,480
29,498	Alphabet Inc. Cl. C	1,427,610	7,403,489
10,428	Altria Group, Inc.	562,519	649,960
54,972	Amazon.com, Inc.	4,376,254	14,536,446
1,679	Ameren Corporation	99,518	163,372
4,144	American Airlines Group Inc.	200,956	64,246
3,148	American Electric Power Company, Inc.	252,152	377,946
3,423	American Express Company	313,080	1,084,548
4,033	American International Group, Inc.	209,336	409,698
2,820	American Tower Corporation	473,372	750,063
1,144	American Water Works Company, Inc.	131,491	202,186
600	Ameriprise Financial, Inc.	83,433	350,727
1,380	AMETEK, Inc.	92,798	314,802
3,214	Amgen Inc.	568,556	1,374,117
7,234	Amphenol Corporation Cl. A	132,961	666,872
2,978	Analog Devices, Inc.	364,955	930,147
516	ANSYS, Inc.	95,337	227,001
1,997	APA Corporation	167,512	80,448
86,563	Apple Inc.	4,432,840	24,947,619
4,984	Applied Materials, Inc.	236,356	1,609,418
2,990	Archer-Daniels-Midland Company	147,561	247,323
1,522	Arista Networks, Inc.	162,923	729,920
1,303	Arthur J. Gallagher & Co.	143,409	462,339
301	Assurant, Inc.	23,328	68,474
43,050	AT&T Inc.	1,329,471	1,125,722
901	Atmos Energy Corporation	116,875	143,816

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
1,286	Autodesk, Inc.	161,734	435,437
2,466	Automatic Data Processing, Inc.	304,013	805,424
104	AutoZone, Inc.	84,551	421,816
837	AvalonBay Communities, Inc.	167,984	236,953
502	Avery Dennison Corporation	58,576	150,193
413	Axon Enterprise, Inc.	124,324	166,283
5,953	Baker Hughes Company Cl. A	231,322	286,487
1,845	Ball Corporation	88,915	151,527
40,879	Bank of America Corporation	1,000,764	2,224,606
1,350	Bath & Body Works, Inc.	64,994	72,136
3,120	Baxter International Inc.	193,698	142,806
1,743	Becton, Dickinson and Company	428,236	557,406
10,877	Berkshire Hathaway Inc. Cl. B	2,203,241	6,054,625
1,195	Best Buy Co., Inc.	84,996	137,829
860	Biogen Inc.	223,282	272,801
130	Bio-Rad Laboratories, Inc. Cl. A	85,332	48,582
955	Bio-Techne Corporation	149,533	93,630
835	BlackRock, Inc.	441,115	899,570
4,352	Blackstone Inc.	669,802	737,236
204	Booking Holdings Inc.	313,540	1,105,827
1,361	BorgWarner Inc.	61,847	60,041
826	Boston Properties, Inc.	107,733	69,579
8,799	Boston Scientific Corporation	251,169	927,209
12,326	Bristol-Myers Squibb Company	817,174	700,457
2,616	Broadcom Inc.	910,141	5,747,161
727	Broadridge Financial Solutions, Inc.	113,705	195,974
1,476	Brown & Brown, Inc.	109,181	180,580
1,165	Brown-Forman Corporation Cl. B	50,566	68,850
728	Builders FirstSource, Inc.	158,183	137,878
666	C.H. Robinson Worldwide, Inc.	50,617	80,306
1,645	Cadence Design Systems, Inc.	107,056	692,725
1,308	Caesars Entertainment Inc.	146,178	71,127
650	Camden Property Trust	139,453	97,045
1,195	Campbell Soup Company	64,561	73,894
2,286	Capital One Financial Corporation	197,308	433,078
1,437	Cardinal Health, Inc.	102,542	193,328
990	CarMax, Inc.	62,871	99,351
6,182	Carnival Corporation	182,467	158,355
5,011	Carrier Global Corporation	124,352	432,527
1,062	Catalent, Inc.	126,819	81,713
2,938	Caterpillar Inc.	371,935	1,339,133
619	Choe Global Markets, Inc.	77,234	144,042
1,761	CBRE Group, Inc. Cl. A	70,981	214,725
797	CDW Corporation	133,644	244,114
579	Celanese Corporation Series A	78,439	106,870
989	Cencora Inc.	92,453	304,898
3,195	Centene Corporation	211,603	289,856
3,757	CenterPoint Energy, Inc.	99,792	159,265
1,102	CF Industries Holdings, Inc.	49,894	111,767
303	Charles River Laboratories International, Inc.	117,998	85,650
589	Charter Communications, Inc. Cl. A	257,919	240,949
10,304	Chevron Corporation	1,396,986	2,205,440
8,200	Chipotle Mexican Grill, Inc.	120,340	702,962
1,454	Church & Dwight Co., Inc.	95,202	206,280
913	Cincinnati Financial Corp.	64,343	147,543
518	Cintas Corporation	53,710	496,348
24,361	Cisco Systems, Inc.	922,187	1,583,716

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
11,450	Citigroup Inc.	709,697	994,266
2,861	Citizens Financial Group, Inc.	107,550	141,052
2,174	CME Group Inc. Cl. A	350,963	584,844
1,671	CMS Energy Corporation	64,681	136,116
2,967	Cognizant Technology Solutions Corp. Cl. A	165,977	276,073
4,969	Colgate-Palmolive Company	362,846	659,807
23,545	Comcast Corporation Cl. A	811,855	1,261,649
2,974	Conagra Brands, Inc.	118,547	115,654
7,050	ConocoPhillips	511,898	1,103,409
2,110	Consolidated Edison, Inc.	158,280	258,175
963	Constellation Brands, Inc. Cl. A	152,223	339,023
1,896	Constellation Energy Corporation	78,898	519,579
5,244	Copart, Inc.	112,166	388,632
4,638	Corning Incorporated	124,357	246,558
426	Corpay, Inc.	127,006	155,295
4,189	Corteva, Inc.	159,252	309,185
2,438	CoStar Group, Inc.	229,538	247,334
2,668	Costco Wholesale Corporation	626,332	3,103,108
4,572	Coterra Energy Inc.	107,775	166,850
1,387	CrowdStrike Holdings, Inc. Cl. A	723,401	727,257
2,597	Crown Castle, Inc.	324,731	347,187
11,927	CSX Corporation	190,187	545,914
822	Cummins Inc.	127,460	311,486
7,529	CVS Health Corporation	632,947	608,454
1,791	D.R. Horton, Inc.	75,597	345,379
3,955	Danaher Corporation	450,902	1,352,144
697	Darden Restaurants, Inc.	60,447	144,320
303	DaVita Inc.	20,869	57,453
929	Dayforce Inc.	129,343	63,051
153	Deckers Outdoor Corporation	188,358	202,648
1,558	Deere & Company	259,245	796,538
3,794	Delta Air Lines, Inc.	163,930	246,286
3,803	Devon Energy Corporation	190,641	246,662
2,315	Dexcom, Inc.	341,870	359,157
1,079	Diamondback Energy, Inc.	148,479	295,570
1,811	Digital Realty Trust, Inc.	274,133	376,792
1,485	Discover Financial Services	95,931	265,806
1,305	Dollar General Corporation	138,086	236,123
1,222	Dollar Tree, Inc.	100,910	178,533
5,000	Dominion Energy, Inc.	417,184	335,246
207	Domino's Pizza, Inc.	111,561	146,250
824	Dover Corporation	50,160	203,461
4,197	Dow Inc.	230,871	304,664
1,264	DTE Energy Company	113,657	192,002
4,653	Duke Energy Corporation	446,043	638,158
2,529	DuPont de Nemours, Inc.	191,687	278,540
725	Eastman Chemical Company	50,719	97,192
3,066	eBay Inc.	80,025	225,375
1,527	Ecolab Inc.	241,444	497,294
2,266	Edison International	163,008	222,660
3,647	Edwards Lifesciences Corporation	151,624	460,961
1,445	Electronic Arts Inc.	96,891	275,492
1,396	Elevance Health, Inc.	311,952	1,035,070
4,797	Eli Lilly and Company	608,396	5,942,892
3,444	Emerson Electric Co.	247,264	519,140
824	Enphase Energy, Inc.	205,854	112,425
1,240	Entergy Corporation	128,701	181,553

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
3,471	EOG Resources, Inc.	328,815	597,825
359	EPAM System, Inc.	315,005	92,407
2,545	EQT Corporation	141,058	128,781
733	Equifax Inc.	83,713	243,188
567	Equinix, Inc.	306,192	587,011
2,109	Equity Residential	161,230	200,105
403	Essex Property Trust, Inc.	98,411	150,103
694	Etsy, Inc.	102,232	56,009
1,409	Evergy, Inc.	102,682	102,126
2,096	Eversource Energy	145,201	162,648
6,005	Exelon Corporation	211,956	284,388
756	Expedia Group, Inc.	94,211	130,333
853	Expeditors International of Washington, Inc.	41,245	145,655
1,253	Extra Space Storage Inc.	183,668	266,457
26,965	Exxon Mobil Corporation	2,452,466	4,247,647
358	F5, Inc.	54,831	84,370
231	FactSet Research Systems Inc.	140,171	129,050
148	Fair Isaac Corporation	133,309	301,477
3,427	Fastenal Company	85,840	294,678
482	Federal Realty Investment Trust	98,390	66,594
1,385	FedEx Corporation	257,639	568,246
3,368	Fidelity National Information Services, Inc.	445,883	347,304
4,013	Fifth Third Bancorp	101,516	200,373
653	First Solar, Inc.	138,732	201,456
3,152	FirstEnergy Corp.	149,006	165,060
3,527	Fiserv, Inc.	317,139	719,292
745	FMC Corporation	43,194	58,668
23,424	Ford Motor Company	320,104	401,935
3,815	Fortinet, Inc.	89,465	314,625
2,136	Fortive Corporation	123,537	216,579
1,263	Fox Corporation Cl. A	69,756	59,399
857	Fox Corporation Cl. B	47,162	37,549
1,910	Franklin Resources, Inc.	84,407	58,413
8,640	Freeport-McMoRan Inc.	238,264	574,576
465	Gartner, Inc.	79,044	285,729
2,543	GE HealthCare Technologies Inc.	279,256	271,139
1,654	GE Vernova Inc.	320,752	388,170
3,349	Gen Digital Inc.	85,735	114,473
393	Generac Holdings Inc.	150,285	71,103
1,368	General Dynamics Corporation	226,522	543,114
6,553	General Electric Company	905,192	1,425,452
3,391	General Mills, Inc.	209,125	293,531
6,927	General Motors Company	307,650	440,374
822	Genuine Parts Company	65,572	155,580
7,537	Gilead Sciences, Inc.	554,611	707,592
1,550	Global Payments Inc.	189,022	205,095
507	Globe Life Inc.	28,723	57,082
847	GoDaddy Inc. Cl. A	159,768	161,923
5,297	Halliburton Company	217,430	244,843
714	Hasbro, Inc.	54,294	57,155
1,167	HCA Healthcare, Inc.	138,025	513,041
4,430	Healthpeak Properties, Inc.	162,479	118,811
779	Henry Schein, Inc.	60,338	68,327
1,646	Hess Corporation	125,315	332,260
7,811	Hewlett Packard Enterprise Company	103,767	226,269

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
1,515	Hilton Worldwide Holdings Inc.	147,687	452,340
1,442	Hologic, Inc.	73,406	146,507
3,916	Honeywell International Inc.	515,032	1,144,245
1,744	Hormel Foods Corporation	60,445	72,761
4,334	Host Hotels & Resorts, Inc.	83,600	106,629
2,359	Howmet Aerospace Inc.	71,177	250,585
5,148	HP Inc.	190,872	246,690
315	Hubbell Incorporated	128,748	157,533
731	Humana Inc.	188,674	373,749
8,444	Huntington Bancshares Incorporated	117,590	152,286
249	Huntington Ingalls Industries, Inc.	70,997	83,929
460	IDEX Corporation	102,188	126,644
497	IDEXX Laboratories, Inc.	106,020	331,330
1,618	Illinois Tool Works Inc.	193,984	524,627
1,116	Incyte Corporation	184,466	92,572
2,416	Ingersoll Rand Inc.	112,319	300,311
414	Insulet Corporation	177,080	114,319
25,351	Intel Corporation	1,062,817	1,074,320
3,458	Intercontinental Exchange, Inc.	234,737	647,730
5,498	International Business Machines Corporation	930,320	1,301,135
1,536	International Flavors & Fragrances Inc.	167,568	200,111
2,067	International Paper Company	82,588	122,045
1,684	Intuit Inc.	373,557	1,514,410
2,125	Intuitive Surgical, Inc.	294,122	1,293,510
3,511	Invitation Homes Inc.	171,857	172,426
1,094	IQVIA Holdings Inc.	164,887	316,520
1,716	Iron Mountain Incorporated	62,541	210,436
499	J.B. Hunt Transport Services, Inc.	54,832	109,249
756	Jabil Inc.	134,347	112,540
457	Jack Henry & Associates, Inc.	91,669	103,818
761	Jacobs Solutions Inc.	64,792	145,482
14,457	Johnson & Johnson	1,910,888	2,891,372
17,246	JPMorgan Chase & Co.	1,563,578	4,773,046
1,933	Juniper Networks, Inc.	57,306	96,437
1,609	Kellanova	105,285	126,993
10,267	Kenvue Inc.	330,959	255,408
6,215	Keurig Dr Pepper Inc.	282,289	284,043
5,893	KeyCorp	87,035	114,585
1,032	Keysight Technologies, Inc.	101,272	193,110
2,015	Kimberly-Clark Corporation	250,862	381,049
4,146	Kimco Realty Corporation	103,313	110,400
11,515	Kinder Morgan, Inc. Cl. P	359,810	313,083
4,002	KKR & Co., Inc.	596,741	576,309
808	KLA Corporation	80,690	911,600
1,132	L3Harris Technologies, Inc.	152,043	347,868
518	Labcorp Holdings Inc.	85,812	144,249
789	Lam Research Corporation	169,581	1,149,642
896	Lamb Weston Holdings, Inc.	93,427	103,086
2,252	Las Vegas Sands Corp.	166,123	136,357
787	Leidos Holdings, Inc.	91,232	157,097
1,478	Lennar Corporation Cl. A	98,353	303,100
833	Live Nation Entertainment, Inc.	78,483	106,848
1,725	LKQ Corporation	75,429	98,169
1,290	Lockheed Martin Corporation	382,885	824,512
999	Loews Corporation	51,237	102,168

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)	Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
3,441	Lowe's Companies, Inc.	289,417	1,038,034	1,068	Old Dominion Freight Line, Inc.	100,740	258,083
688	Lululemon Athletica Inc.	387,516	281,204	1,173	Omnicom Group Inc.	82,837	143,975
977	M&T Bank Corporation	157,371	202,350	2,538	ON Semiconductor Corporation	174,045	238,065
3,407	Marathon Oil Corporation	75,157	133,659	3,491	ONEOK, Inc.	242,263	389,557
2,118	Marathon Petroleum Corporation	124,587	502,774	9,567	Oracle Corporation	491,260	1,848,450
234	MarketAxess Holdings Inc.	101,354	64,208	356	O'Reilly Automotive, Inc.	95,256	514,441
1,451	Marriott International, Inc. Cl. A	146,695	480,029	2,423	Otis Worldwide Corporation	159,459	319,151
2,979	Marsh & McLennan Companies, Inc.	266,462	858,961	3,152	PACCAR Inc.	151,973	443,984
369	Martin Marietta Materials, Inc.	77,556	273,566	539	Packaging Corporation of America	76,268	134,645
1,367	Masco Corporation	37,312	124,709	1,889	Palo Alto Networks, Inc.	615,760	876,278
4,934	MasterCard Incorporated Cl. A	833,590	2,978,465	3,090	Paramount Global Cl. B	181,042	43,931
1,557	Match Group, Inc.	312,061	64,725	775	Parker-Hannifin Corporation	110,970	536,397
1,497	McCormick & Company, Incorporated	83,716	145,315	1,912	Paychex, Inc.	118,153	310,187
4,336	McDonald's Corporation	684,886	1,512,008	293	Paycom Software, Inc.	122,981	57,349
779	McKesson Corporation	140,052	622,554	6,316	PayPal Holdings, Inc.	530,648	501,524
15,229	Merck & Co., Inc.	1,016,989	2,579,819	8,210	PepsiCo, Inc.	997,212	1,866,390
13,162	Meta Platforms Inc. Cl. A	2,133,418	9,081,114	33,917	Pfizer Inc.	1,256,766	1,298,331
3,676	MetLife, Inc.	192,304	353,060	12,705	PG&E Corporation	235,387	303,540
127	Mettler-Toledo International Inc.	97,010	242,874	9,371	Philip Morris International Inc.	907,383	1,299,335
1,533	MGM Resorts International	63,464	93,221	2,547	Phillips 66	217,597	492,004
3,240	Microchip Technology Incorporated	135,153	405,661	653	Pinnacle West Capital Corporation	45,802	68,248
6,652	Micron Technology, Inc.	259,978	1,197,221	232	Pool Corporation	102,264	97,564
44,643	Microsoft Corporation	4,930,027	27,302,946	1,403	PPG Industries, Inc.	130,723	241,683
704	Mid-America Apartment Communities, Inc.	89,301	137,379	4,570	PPL Corp.	168,750	172,905
1,975	Moderna, Inc.	797,975	320,921	1,346	Principal Financial Group, Inc.	67,547	144,489
348	Mohawk Industries, Inc.	73,108	54,090	5,530	Prologis, Inc.	465,201	849,847
354	Molina Healthcare, Inc.	141,857	144,011	2,158	Prudential Financial, Inc.	196,280	346,050
1,153	Molson Coors Brewing Company Cl. B	91,428	80,195	743	PTC Inc.	132,488	184,701
8,068	Mondelez International, Inc. Cl. A	372,969	722,448	2,961	Public Service Enterprise Group Incorporated	155,044	298,609
293	Monolithic Power Systems	142,957	329,433	947	Public Storage	231,030	372,745
4,236	Monster Beverage Corporation	128,464	289,527	1,250	PulteGroup Inc.	25,851	188,319
947	Moody's Corporation	110,475	545,453	594	Qorvo, Inc.	73,590	94,317
7,540	Morgan Stanley	364,544	1,002,744	6,703	QUALCOMM Incorporated	556,674	1,826,889
998	Motorola Solutions, Inc.	118,156	527,195	866	Quanta Services, Inc.	35,575	301,094
473	MSCI Inc. Cl. A	110,265	311,803	665	Quest Diagnostics Incorporated	54,245	124,554
2,227	Nasdaq, Inc.	54,794	183,631	230	Ralph Lauren Corporation Cl. A	29,535	55,095
1,217	NetApp, Inc.	62,323	214,488	1,106	Raymond James Financial, Inc.	83,741	187,071
2,589	Netflix, Inc.	618,307	2,390,869	4,977	Realty Income Corporation	389,280	359,719
6,881	Newmont Corporation	341,172	394,232	1,041	Regency Centers Corp.	93,942	88,601
2,248	News Corporation Cl. A	26,945	84,807	635	Regeneron Pharmaceuticals, Inc. Registered Shares	328,862	913,242
629	News Corporation Cl. B	10,717	24,435	5,721	Regions Financial Corporation Registered Shares	78,689	156,880
12,375	NextEra Energy, Inc.	601,701	1,199,049	1,221	Republic Services, Inc.	79,760	324,695
7,313	NIKE, Inc. Cl. B	507,267	754,208	899	ResMed Inc.	126,733	235,475
2,259	NiSource Inc.	73,300	89,055	761	Revvity, Inc.	51,426	109,192
340	Nordson Corporation	96,262	107,908	681	Rockwell Automation, Inc.	95,960	256,519
1,359	Norfolk Southern Corporation	210,151	399,235	1,646	Rollins, Inc.	63,574	109,890
1,220	Northern Trust Corporation	105,053	140,195	643	Roper Technologies, Inc.	146,007	495,936
837	Northrop Grumman Corporation	215,500	499,297	2,020	Ross Stores Inc.	143,461	401,674
1,265	NRG Energy, Inc.	38,715	134,773	7,998	RTX Corporation	567,884	1,098,675
1,439	Nucor Corporation	110,995	311,268	1,937	S&P Global Inc.	404,180	1,182,120
147,716	NVIDIA Corporation	906,922	24,970,793	5,833	Salesforce, Inc.	911,511	2,052,066
20	NVR, Inc.	97,144	207,676	660	SBA Communications Corporation	156,076	177,281
3,936	Occidental Petroleum Corporation	292,157	339,469	8,620	Schlumberger NV	640,458	556,496
				3,767	Sempra	261,512	392,057
				1,238	ServiceNow, Inc.	524,178	1,332,633

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
1,955	Simon Property Group, Inc.	318,454	406,084
989	Skyworks Solutions, Inc.	123,916	144,235
309	Snap-on Incorporated	43,321	110,521
831	Solventum Corporation	77,946	60,130
3,677	Southwest Airlines Co.	150,881	143,949
951	Stanley Black & Decker, Inc.	105,490	103,961
6,789	Starbucks Corporation	416,474	723,205
1,774	State Street Corporation	142,165	179,632
872	Steel Dynamics, Inc.	124,432	154,520
2,034	Stryker Corporation	343,547	946,992
301	Super Micro Computer, Inc.	435,332	337,468
2,405	Synchrony Financial	96,631	155,297
923	Synopsys Inc.	112,975	751,553
2,975	Sysco Corporation	175,687	290,617
1,322	T. Rowe Price Group Inc.	124,310	208,591
933	Take-Two Interactive Software, Inc.	144,490	198,510
1,367	Tapestry, Inc.	65,838	80,040
1,314	Targa Resources Corp.	119,662	231,548
2,788	Target Corporation	280,691	564,767
288	Teledyne Technologies Inc.	130,104	152,897
280	Teleflex Incorporated	101,930	80,585
908	Teradyne, Inc.	95,977	184,245
16,653	Tesla, Inc.	5,060,553	4,509,118
5,468	Texas Instruments Incorporated	473,486	1,455,500
1,174	Textron Inc.	53,761	137,929
4,037	The AES Corporation	60,246	97,057
1,571	The Allstate Corporation	129,698	343,218
4,449	The Bank of New York Mellon Corporation	205,375	364,598
3,439	The Boeing Company	684,715	856,495
8,942	The Charles Schwab Corporation	414,916	901,655
1,706	The Cigna Group	329,228	771,684
765	The Clorox Company	87,766	142,855
23,299	The Coca-Cola Company	1,172,916	2,029,238
1,189	The Cooper Companies, Inc.	84,482	142,034
1,385	The Estee Lauder Companies Inc. Cl. A	224,122	201,646
1,940	The Goldman Sachs Group, Inc.	446,595	1,200,728
1,770	The Hartford Financial Services Group, Inc.	82,269	243,506
888	The Hershey Company	130,657	223,371
5,951	The Home Depot, Inc.	946,018	2,803,164
2,301	The Interpublic Group of Companies, Inc.	46,890	91,592
658	The J.M. Smucker Company	80,465	98,177
4,717	The Kraft Heinz Company	279,765	207,964
3,948	The Kroger Co.	128,069	269,734
1,996	The Mosaic Company	93,992	78,932
2,397	The PNC Financial Services Group, Inc.	284,977	509,964
14,166	The Procter & Gamble Company	1,550,997	3,196,817
3,523	The Progressive Corporation	206,830	1,001,307
1,405	The Sherwin-Williams Company	184,585	573,741
6,585	The Southern Company	397,255	698,951
6,785	The TJX Companies, Inc.	288,319	1,022,196
1,370	The Travelers Companies, Inc.	156,969	381,189
10,961	The Walt Disney Company	1,151,537	1,489,200
7,290	The Williams Companies, Inc.	252,944	423,949

Number of Shares	Security	Average Cost (\$)	Fair Value (\$)
2,296	Thermo Fisher Scientific Inc.	566,760	1,737,378
3,126	T-Mobile US, Inc.	402,585	753,603
640	Tractor Supply Company	65,687	236,451
335	TransDigm Group Incorporated	162,872	585,653
1,539	Trimble Inc.	140,942	117,761
8,005	Truist Financial Corporation	360,898	425,549
257	Tyler Technologies, Inc.	119,882	176,811
1,707	Tyson Foods, Inc. Cl. A	93,505	133,466
9,388	U.S. Bancorp	418,872	509,989
12,419	Uber Technologies, Inc.	1,027,174	1,235,090
1,874	UDR, Inc.	91,501	105,520
295	Ulta Beauty, Inc.	84,258	155,762
3,670	Union Pacific Corporation	443,075	1,136,243
1,999	United Airlines Holdings, Inc.	136,420	133,101
4,310	United Parcel Service, Inc. Cl. B	545,061	807,085
403	United Rentals, Inc.	82,985	356,636
5,530	UnitedHealth Group Incorporated	1,172,476	3,853,558
375	Universal Health Services, Inc. Cl. B	54,529	94,893
1,966	Valero Energy Corporation	128,529	421,712
2,421	Ventas, Inc.	155,769	169,813
1,350	Veralto Corporation	58,377	176,359
517	VeriSign, Inc.	56,096	125,782
863	Verisk Analytics, Inc. Cl. A	119,810	318,308
25,278	Verizon Communications Inc.	1,485,093	1,426,457
1,549	Vertex Pharmaceuticals Inc.	279,710	993,487
7,401	Viatris Inc.	148,995	107,652
6,135	VICI Properties Inc.	246,367	240,428
9,468	Visa Inc. Cl. A	1,050,242	3,400,440
2,039	Vistra Corp.	228,010	239,890
792	Vulcan Materials Co.	80,853	269,503
1,260	W. R. Berkley Corporation	76,773	135,481
259	W.W. Grainger, Inc.	94,698	319,756
4,397	Walgreens Boots Alliance, Inc.	307,310	72,771
25,629	Walmart Inc.	931,425	2,374,552
13,529	Warner Bros. Discovery, Inc.	529,444	137,732
2,214	Waste Management, Inc.	174,132	646,319
367	Waters Corporation	56,469	145,694
2,008	WEC Energy Group, Inc.	136,976	215,580
20,934	Wells Fargo & Company	1,001,040	1,701,229
3,322	Welltower Inc.	285,485	473,885
438	West Pharmaceutical Services, Inc.	131,972	197,416
1,946	Western Digital Corporation	146,433	201,761
1,035	Westinghouse Air Brake Technologies Corporation	102,300	223,837
1,538	WestRock Company	90,107	105,773
4,307	Weyerhaeuser Company	133,973	167,316
584	Wynn Resorts, Ltd.	78,433	71,521
3,337	Xcel Energy Inc.	172,069	243,880
1,461	Xylem, Inc.	111,172	271,146
1,677	YUM! Brands, Inc.	131,110	303,959
314	Zebra Technologies Corporation Cl. A	107,123	132,735
1,234	Zimmer Biomet Holdings, Inc.	150,875	183,258
2,773	Zoetis Inc. Cl. A	218,879	657,803
		146,256,025	365,800,444
	Total Equities (74.7% of Net Assets)	643,058,262	1,086,604,972

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
FIXED INCOME (24.8% of Net Assets)			
Issued or Guaranteed by Canadian Federal Government (9.8% of Net Assets)			
1,055,000	Canada Housing Trust No. 1 1.10% Dec 15/26	1,050,720	986,401
976,000	Canada Housing Trust No. 1 1.10% Mar 15/31	938,178	824,109
1,657,000	Canada Housing Trust No. 1 1.25% Jun 15/26	1,658,936	1,571,760
622,000	Canada Housing Trust No. 1 1.40% Mar 15/31	619,423	536,173
660,000	Canada Housing Trust No. 1 1.55% Dec 15/26	629,258	623,970
736,000	Canada Housing Trust No. 1 1.60% Dec 15/31	722,954	632,218
1,886,000	Canada Housing Trust No. 1 1.75% Jun 15/30	1,965,005	1,690,092
1,248,000	Canada Housing Trust No. 1 1.90% Sep 15/26	1,265,301	1,194,119
619,000	Canada Housing Trust No. 1 1.90% Mar 15/31	616,474	551,786
2,125,000	Canada Housing Trust No. 1 1.95% Dec 15/25	2,219,960	2,057,981
1,321,000	Canada Housing Trust No. 1 2.10% Sep 15/29	1,353,092	1,221,158
669,000	Canada Housing Trust No. 1 2.15% Dec 15/31	673,745	598,494
713,000	Canada Housing Trust No. 1 2.25% Dec 15/25	733,219	693,502
2,268,000	Canada Housing Trust No. 1 2.35% Jun 15/27	2,255,290	2,175,363
711,000	Canada Housing Trust No. 1 2.35% Mar 15/28	721,556	676,673
464,000	Canada Housing Trust No. 1 2.45% Dec 15/31	462,241	423,978
861,000	Canada Housing Trust No. 1 2.65% Mar 15/28	872,085	828,288
1,156,000	Canada Housing Trust No. 1 2.65% Dec 15/28	1,148,082	1,105,886
784,000	Canada Housing Trust No. 1 3.10% Jun 15/28	783,122	765,464
1,744,000	Canada Housing Trust No. 1 3.55% Sep 15/32	1,754,409	1,709,203
1,634,000	Canada Housing Trust No. 1 3.60% Dec 15/27	1,647,587	1,623,959
1,249,000	Canada Housing Trust No. 1 3.65% Jun 15/33	1,248,944	1,227,512
957,000	Canada Housing Trust No. 1 3.70% Jun 15/29	960,780	956,570
967,000	Canada Housing Trust No. 1 3.80% Jun 15/27	964,834	966,331
745,000	Canada Housing Trust No. 1 3.95% Jun 15/28	744,769	750,518
677,000	Canada Housing Trust No. 1 4.15% Jun 15/33	675,416	690,714
1,649,000	Canada Housing Trust No. 1 4.25% Dec 15/28	1,678,774	1,684,547
2,570,000	Canada Housing Trust No. 1 4.25% Mar 15/34	2,601,172	2,639,854
103,000	Canadian National Railway Company 4.60% May 02/29	102,846	104,309

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
82,000	Canadian National Railway Company 5.10% May 02/54	81,800	84,693
53,000	Export Development Canada 1.65% Jul 31/24	52,939	52,873
2,250,000	Government of Canada 0.25% Mar 01/26	2,168,557	2,115,660
622,000	Government of Canada 0.50% Sep 01/25	615,996	596,004
3,742,000	Government of Canada 0.50% Dec 01/30	3,328,393	3,109,884
3,193,000	Government of Canada 1.00% Sep 01/26	3,154,882	3,006,591
1,153,000	Government of Canada 1.00% Jun 01/27	1,062,518	1,070,920
3,175,000	Government of Canada 1.25% Mar 01/27	2,971,098	2,979,481
4,974,000	Government of Canada 1.25% Jun 01/30	5,143,638	4,390,880
1,816,000	Government of Canada 1.50% Jun 01/26	1,828,857	1,736,918
5,592,000	Government of Canada 1.50% Jun 01/31	5,571,756	4,914,378
4,858,000	Government of Canada 1.50% Dec 01/31	4,535,319	4,228,415
5,224,000	Government of Canada 1.75% Dec 01/53	4,029,334	3,625,457
857,000	Government of Canada 2.00% Jun 01/28	862,482	810,306
4,387,000	Government of Canada 2.00% Jun 01/32	3,986,281	3,934,170
5,632,000	Government of Canada 2.00% Dec 01/51	5,203,337	4,215,195
829,000	Government of Canada 2.25% Jun 01/29	806,929	786,098
920,000	Government of Canada 2.25% Dec 01/29	910,626	868,988
4,052,000	Government of Canada 2.50% Dec 01/32	3,817,055	3,757,886
2,906,000	Government of Canada 2.75% Sep 01/27	2,831,693	2,830,291
3,881,000	Government of Canada 2.75% Jun 01/33	3,686,738	3,658,698
1,163,000	Government of Canada 2.75% Dec 01/48	1,258,516	1,034,150
3,734,000	Government of Canada 2.75% Dec 01/55	3,271,836	3,272,078
1,010,000	Government of Canada 2.75% Dec 01/64	1,113,615	884,546
1,750,000	Government of Canada 3.00% Oct 01/25	1,717,784	1,723,958
1,980,000	Government of Canada 3.00% Apr 01/26	1,931,991	1,946,912
5,726,000	Government of Canada 3.00% Jun 01/34	5,485,877	5,487,503
4,553,000	Government of Canada 3.25% Sep 01/28	4,471,986	4,502,307
3,958,000	Government of Canada 3.25% Dec 01/33	3,856,253	3,877,939
3,424,000	Government of Canada 3.50% Mar 01/28	3,430,379	3,414,011
3,737,000	Government of Canada 3.50% Sep 01/29	3,734,810	3,737,590

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
900,000	Government of Canada 3.50% Mar 01/34	901,205	901,260
856,000	Government of Canada 3.50% Dec 01/45	941,402	862,009
5,550,000	Government of Canada 4.00% May 01/26	5,542,109	5,550,368
2,900,000	Government of Canada 4.00% Aug 01/26	2,897,800	2,906,565
5,495,000	Government of Canada 4.00% Mar 01/29	5,614,333	5,609,070
1,120,000	Government of Canada 4.00% Jun 01/41	1,206,715	1,193,423
1,909,000	Government of Canada 4.50% Nov 01/25	1,911,914	1,915,647
5,400,000	Government of Canada 4.50% Feb 01/26	5,436,128	5,431,193
673,000	Government of Canada 5.00% Jun 01/37	873,221	776,198
528,000	Government of Canada 5.75% Jun 01/29	739,013	582,879
1,224,000	Government of Canada 5.75% Jun 01/33	1,860,268	1,429,606
287,000	Government of Canada 8.00% Jun 01/27	443,817	321,521
75,000	Government of Canada 9.00% Jun 01/25	122,616	78,075
		148,481,988	141,723,526

Issued or Guaranteed by Canadian Provincial Government (8.2% of Net Assets)

18,000	Government of the Northwest Territories 2.20% Sep 29/51	17,868	11,416
94,000	Hydro One Inc. 1.69% Jan 16/31	89,854	80,233
22,000	Hydro One Inc. 1.76% Feb 28/25	21,995	21,579
50,000	Hydro One Inc. 2.16% Feb 28/30	49,991	44,647
86,000	Hydro One Inc. 2.23% Sep 17/31	85,939	74,738
168,000	Hydro One Inc. 2.71% Feb 28/50	154,405	116,085
88,000	Hydro One Inc. 2.77% Feb 24/26	87,969	85,624
63,000	Hydro One Inc. 2.97% Jun 26/25	62,329	61,974
73,000	Hydro One Inc. 3.02% Apr 05/29	72,981	69,240
158,000	Hydro One Inc. 3.10% Sep 15/51	158,890	116,901
156,000	Hydro One Inc. 3.63% Jun 25/49	157,074	128,958
55,000	Hydro One Inc. 3.64% Apr 05/50	54,959	45,423
94,000	Hydro One Inc. 3.72% Nov 18/47	96,483	79,283
13,000	Hydro One Inc. 3.79% Jul 31/62	12,962	10,587
120,000	Hydro One Inc. 3.91% Feb 23/46	137,825	104,799
45,000	Hydro One Inc. 3.93% Nov 30/29	44,994	44,313
62,000	Hydro One Inc. 4.00% Dec 22/51	76,496	54,128
59,000	Hydro One Inc. 4.16% Jan 27/33	58,991	57,609
105,000	Hydro One Inc. 4.17% Jun 06/44	116,058	95,754
56,000	Hydro One Inc. 4.39% Sep 26/41	60,515	52,882
32,000	Hydro One Inc. 4.46% Jan 27/53	31,995	30,166
83,000	Hydro One Inc. 4.59% Oct 09/43	99,851	80,147
75,000	Hydro One Inc. 4.89% Mar 13/37	83,350	75,406
130,000	Hydro One Inc. 4.91% Jan 27/28	132,865	132,639
95,000	Hydro One Inc. 5.00% Oct 19/46	115,321	96,788
100,000	Hydro One Inc. 5.36% May 20/36	116,008	104,917
115,000	Hydro One Inc. 5.49% Jul 16/40	148,203	122,873
45,000	Hydro One Inc. 6.03% Mar 03/39	54,828	50,460
55,000	Hydro One Inc. 6.35% Jan 31/34	69,832	61,631

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
75,000	Hydro One Inc. 6.93% Jun 01/32	102,101	86,060
35,000	Hydro One Inc. 7.35% Jun 03/30	45,802	39,997
90,000	Hydro One Limited 1.41% Oct 15/27	89,970	82,352
20,000	Hydro Ottawa Holding Inc. 2.61% Feb 03/25	20,000	19,718
16,000	Hydro Ottawa Holding Inc. 3.64% Feb 02/45	16,000	13,188
497,000	Hydro-Quebec 2.00% Sep 01/28	459,900	461,958
757,000	Hydro-Quebec 2.10% Feb 15/60	661,097	454,307
350,000	Hydro-Quebec 3.40% Sep 01/29	341,701	342,562
720,000	Hydro-Quebec 4.00% Feb 15/55	910,281	675,295
838,000	Hydro-Quebec 4.00% Feb 15/63	802,543	788,696
208,000	Hydro-Quebec 5.00% Feb 15/45	275,766	223,321
240,000	Hydro-Quebec 5.00% Feb 15/50	310,851	263,005
125,000	Hydro-Quebec 6.00% Aug 15/31	157,468	140,233
370,000	Hydro-Quebec 6.00% Feb 15/40	534,188	435,759
531,000	Hydro-Quebec 6.50% Feb 15/35	780,316	630,950
77,000	Ontario Electricity Financial Corporation 8.25% Jun 22/26	117,984	82,893
40,000	Ontario Electricity Financial Corporation 8.50% May 26/25	57,500	41,369
59,000	Ontario Power Generation Inc. 4.83% Jun 28/34	59,000	59,063
54,000	Ontario Power Generation Inc. 4.99% Jun 28/54	53,436	53,522
176,000	Ontario Teachers' Finance Trust 4.30% Jun 02/34	175,863	175,901
609,000	Province of Alberta 1.65% Jun 01/31	588,593	524,776
1,375,000	Province of Alberta 2.05% Jun 01/30	1,392,586	1,243,619
634,000	Province of Alberta 2.20% Jun 01/26	631,719	612,607
1,059,000	Province of Alberta 2.55% Jun 01/27	1,073,318	1,020,412
561,000	Province of Alberta 2.90% Dec 01/28	584,286	540,293
368,000	Province of Alberta 2.90% Sep 20/29	350,118	352,013
579,000	Province of Alberta 2.95% Jun 01/52	581,948	450,899
1,170,000	Province of Alberta 3.05% Dec 01/48	1,217,766	935,715
1,460,000	Province of Alberta 3.10% Jun 01/50	1,480,618	1,175,399
796,000	Province of Alberta 3.30% Dec 01/46	823,223	671,454
478,000	Province of Alberta 3.45% Dec 01/43	476,933	418,700
175,000	Province of Alberta 3.50% Jun 01/31	181,244	170,239
201,000	Province of Alberta 3.90% Dec 01/33	218,739	196,769
540,000	Province of Alberta 4.15% Jun 01/33	540,005	540,250
225,000	Province of Alberta 4.45% Dec 01/54	227,844	229,525
95,000	Province of Alberta 4.50% Dec 01/40	106,875	96,011
840,000	Province of British Columbia 1.55% Jun 18/31	769,148	717,336

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
649,000	Province of British Columbia 2.20% Jun 18/30	651,121	591,187
340,000	Province of British Columbia 2.30% Jun 18/26	342,300	329,001
512,000	Province of British Columbia 2.55% Jun 18/27	531,623	493,217
724,000	Province of British Columbia 2.75% Jun 18/52	691,326	537,392
886,000	Province of British Columbia 2.80% Jun 18/48	871,136	675,472
706,000	Province of British Columbia 2.85% Jun 18/25	751,566	695,549
400,000	Province of British Columbia 2.95% Dec 18/28	430,095	385,974
1,117,000	Province of British Columbia 2.95% Jun 18/50	1,109,241	868,858
334,000	Province of British Columbia 3.20% Jun 18/32	319,527	314,167
650,000	Province of British Columbia 3.20% Jun 18/44	648,741	544,726
550,000	Province of British Columbia 3.55% Jun 18/33	524,705	524,782
550,000	Province of British Columbia 4.15% Jun 18/34	547,053	547,108
803,000	Province of British Columbia 4.25% Dec 18/53	808,018	788,787
563,000	Province of British Columbia 4.30% Jun 18/42	656,336	554,310
150,000	Province of British Columbia 4.45% Dec 18/55	152,870	152,439
165,000	Province of British Columbia 4.70% Jun 18/37	209,013	170,762
372,000	Province of British Columbia 4.95% Jun 18/40	475,980	394,860
88,000	Province of British Columbia 5.40% Jun 18/35	116,345	96,655
620,000	Province of British Columbia 5.70% Jun 18/29	788,995	672,124
270,000	Province of British Columbia 6.35% Jun 18/31	369,355	308,701
188,000	Province of Manitoba 2.05% Jun 02/30	192,232	169,702
381,000	Province of Manitoba 2.05% Jun 02/31	377,484	336,621
375,000	Province of Manitoba 2.05% Sep 05/52	333,390	230,900
408,000	Province of Manitoba 2.55% Jun 02/26	415,376	396,726
274,000	Province of Manitoba 2.60% Jun 02/27	272,658	264,275
395,000	Province of Manitoba 2.75% Jun 02/29	404,448	375,847
351,000	Province of Manitoba 2.85% Sep 05/46	345,563	268,982
330,000	Province of Manitoba 3.00% Jun 02/28	337,270	319,804
443,000	Province of Manitoba 3.20% Mar 05/50	475,930	356,170
74,000	Province of Manitoba 3.25% Sep 05/29	73,088	71,862
62,000	Province of Manitoba 3.35% Mar 05/43	60,794	52,836

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
315,000	Province of Manitoba 3.40% Sep 05/48	343,985	263,564
300,000	Province of Manitoba 3.80% Jun 02/33	290,742	291,172
250,000	Province of Manitoba 3.80% Sep 05/53	231,657	222,837
175,000	Province of Manitoba 3.90% Dec 02/32	172,379	172,058
224,000	Province of Manitoba 4.05% Sep 05/45	256,446	209,386
339,000	Province of Manitoba 4.10% Mar 05/41	395,173	322,253
63,000	Province of Manitoba 4.25% Jun 02/34	61,302	62,998
107,000	Province of Manitoba 4.40% Sep 05/25	121,808	107,058
32,000	Province of Manitoba 4.40% Mar 05/42	34,220	31,507
346,000	Province of Manitoba 4.40% Sep 05/55	341,331	342,277
150,000	Province of Manitoba 4.60% Mar 05/38	162,453	152,233
95,000	Province of Manitoba 4.65% Mar 05/40	105,668	96,529
15,000	Province of Manitoba 4.70% Mar 05/50	16,725	15,436
175,000	Province of Manitoba 5.70% Mar 05/37	230,151	196,392
45,000	Province of Manitoba 6.30% Mar 05/31	61,546	50,998
22,000	Province of Manitoba 7.75% Dec 22/25	33,567	23,070
7,000	Province of Manitoba 10.50% Mar 05/31	13,706	9,643
189,000	Province of New Brunswick 2.35% Aug 14/27	183,708	180,452
51,000	Province of New Brunswick 2.55% Aug 14/31	50,999	46,398
191,000	Province of New Brunswick 2.60% Aug 14/26	193,409	185,470
77,000	Province of New Brunswick 2.90% Aug 14/52	71,369	58,135
305,000	Province of New Brunswick 3.05% Aug 14/50	331,007	238,599
265,000	Province of New Brunswick 3.10% Aug 14/28	280,362	257,284
211,000	Province of New Brunswick 3.10% Aug 14/48	237,366	167,650
147,000	Province of New Brunswick 3.55% Jun 03/43	153,555	129,158
28,000	Province of New Brunswick 3.55% Jun 03/55	28,878	23,653
258,000	Province of New Brunswick 3.80% Aug 14/45	262,697	232,871
300,000	Province of New Brunswick 3.95% Aug 14/32	295,193	296,356
100,000	Province of New Brunswick 4.45% Aug 14/33	102,029	101,861
193,000	Province of New Brunswick 4.55% Mar 26/37	199,754	195,704
95,000	Province of New Brunswick 4.65% Sep 26/35	111,610	97,626

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
175,000	Province of New Brunswick 4.80% Sep 26/39	211,893	181,231
216,000	Province of New Brunswick 4.80% Jun 03/41	260,371	223,436
120,000	Province of New Brunswick 5.00% Aug 14/54	130,237	131,032
55,000	Province of New Brunswick 5.50% Jan 27/34	74,560	60,373
20,000	Province of New Brunswick 5.65% Dec 27/28	25,597	21,440
171,000	Province of Newfoundland 1.75% Jun 02/30	167,202	150,709
200,000	Province of Newfoundland 2.05% Jun 02/31	188,965	175,291
381,000	Province of Newfoundland 2.65% Oct 17/50	334,806	265,309
184,000	Province of Newfoundland 2.85% Jun 02/28	194,160	176,754
164,000	Province of Newfoundland 2.85% Jun 02/29	170,905	156,087
176,000	Province of Newfoundland 3.00% Jun 02/26	177,419	172,422
147,000	Province of Newfoundland 3.15% Dec 02/52	131,344	112,999
258,000	Province of Newfoundland 3.30% Oct 17/46	256,198	207,804
205,000	Province of Newfoundland 3.70% Oct 17/48	221,602	175,444
275,000	Province of Newfoundland 3.85% Oct 17/27	274,093	274,217
144,000	Province of Newfoundland 4.10% Oct 17/54	132,787	131,628
200,000	Province of Newfoundland 4.15% Jun 02/33	197,248	197,524
50,000	Province of Newfoundland 4.50% Apr 17/37	61,691	49,455
87,000	Province of Newfoundland 4.65% Oct 17/40	99,231	86,580
40,000	Province of Newfoundland 5.60% Oct 17/33	51,302	43,781
60,000	Province of Newfoundland 5.70% Oct 17/35	79,112	66,146
100,000	Province of Newfoundland 6.15% Apr 17/28	133,184	107,542
100,000	Province of Newfoundland 6.50% Oct 17/29	133,105	111,842
100,000	Province of Newfoundland 6.55% Oct 17/30	142,434	113,521
216,000	Province of Nova Scotia 1.10% Jun 01/28	200,000	194,611
244,000	Province of Nova Scotia 2.00% Sep 01/30	243,339	218,631
149,000	Province of Nova Scotia 2.10% Jun 01/27	143,581	141,728
75,000	Province of Nova Scotia 2.15% Jun 01/25	73,661	73,471
246,000	Province of Nova Scotia 2.40% Dec 01/31	228,361	220,327
295,000	Province of Nova Scotia 3.15% Dec 01/51	335,549	234,755
77,000	Province of Nova Scotia 3.45% Jun 01/45	80,915	65,964

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
232,000	Province of Nova Scotia 3.50% Jun 02/62	249,690	193,090
172,000	Province of Nova Scotia 4.40% Jun 01/42	196,002	169,717
160,000	Province of Nova Scotia 4.50% Jun 01/37	195,167	161,609
150,000	Province of Nova Scotia 4.70% Jun 01/41	168,288	153,506
210,000	Province of Nova Scotia 4.75% Dec 01/54	222,486	220,684
60,000	Province of Nova Scotia 4.90% Jun 01/35	75,771	62,993
50,000	Province of Nova Scotia 5.80% Jun 01/33	62,588	55,828
40,000	Province of Nova Scotia 6.60% Jun 01/27	54,891	42,958
20,000	Province of Nova Scotia 6.60% Dec 01/31	29,323	23,237
353,000	Province of Ontario 1.05% Sep 08/27	353,629	323,622
253,000	Province of Ontario 1.35% Sep 08/26	253,608	239,082
1,069,000	Province of Ontario 1.35% Dec 02/30	1,042,374	914,845
1,027,000	Province of Ontario 1.55% Nov 01/29	969,830	914,879
1,506,000	Province of Ontario 1.75% Sep 08/25	1,556,337	1,461,582
417,000	Province of Ontario 1.85% Feb 01/27	436,931	396,158
1,997,000	Province of Ontario 1.90% Dec 02/51	1,717,808	1,227,682
1,833,000	Province of Ontario 2.05% Jun 02/30	1,902,427	1,657,611
1,832,000	Province of Ontario 2.15% Jun 02/31	1,831,999	1,633,284
1,063,000	Province of Ontario 2.25% Dec 02/31	1,062,566	944,082
1,351,000	Province of Ontario 2.40% Jun 02/26	1,372,877	1,310,405
1,358,000	Province of Ontario 2.55% Dec 02/52	1,185,078	968,183
2,050,000	Province of Ontario 2.60% Jun 02/27	2,098,479	1,978,368
2,116,000	Province of Ontario 2.65% Dec 02/50	2,257,189	1,554,802
1,598,000	Province of Ontario 2.70% Jun 02/29	1,690,441	1,518,549
1,671,000	Province of Ontario 2.80% Jun 02/48	1,640,647	1,281,072
1,844,000	Province of Ontario 2.90% Jun 02/28	1,893,302	1,781,708
2,383,000	Province of Ontario 2.90% Dec 02/46	2,281,551	1,877,776
1,958,000	Province of Ontario 2.90% Jun 02/49	1,959,477	1,521,002
250,000	Province of Ontario 3.40% Sep 08/28	241,565	246,052
2,020,000	Province of Ontario 3.45% Jun 02/45	2,182,775	1,759,420
1,941,000	Province of Ontario 3.50% Jun 02/43	1,964,706	1,719,104

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
1,000,000	Province of Ontario 3.60% Mar 08/28	982,176	991,529
2,550,000	Province of Ontario 3.65% Jun 02/33	2,474,601	2,456,893
1,575,000	Province of Ontario 3.75% Jun 02/32	1,554,799	1,542,186
2,125,000	Province of Ontario 3.75% Dec 02/53	1,998,982	1,924,380
221,000	Province of Ontario 4.00% Mar 08/29	220,945	222,763
467,000	Province of Ontario 4.05% Feb 02/32	466,039	468,071
180,000	Province of Ontario 4.10% Mar 04/33	182,084	179,800
1,250,000	Province of Ontario 4.15% Jun 02/34	1,241,688	1,246,106
2,045,000	Province of Ontario 4.15% Dec 02/54	1,986,463	1,986,077
1,266,000	Province of Ontario 4.60% Jun 02/39	1,563,343	1,296,882
750,000	Province of Ontario 4.60% Dec 02/55	776,192	786,468
1,472,000	Province of Ontario 4.65% Jun 02/41	1,818,958	1,516,258
1,455,000	Province of Ontario 4.70% Jun 02/37	1,795,619	1,509,368
1,060,000	Province of Ontario 5.60% Jun 02/35	1,396,484	1,184,133
756,000	Province of Ontario 5.85% Mar 08/33	970,487	847,954
395,000	Province of Ontario 6.20% Jun 02/31	537,454	448,005
30,000	Province of Ontario 6.20% Dec 02/41	45,180	36,181
625,000	Province of Ontario 6.50% Mar 08/29	847,890	695,896
340,000	Province of Ontario 7.60% Jun 02/27	491,979	374,486
23,000	Province of Prince Edward Island 1.20% Feb 11/28	22,985	20,901
62,000	Province of Prince Edward Island 2.35% Aug 25/25	60,656	60,514
53,000	Province of Prince Edward Island 2.65% Dec 01/51	54,265	37,581
59,000	Province of Prince Edward Island 3.60% Jan 17/53	68,222	50,258
71,000	Province of Prince Edward Island 3.65% Jun 27/42	66,200	62,840
32,000	Province of Prince Edward Island 3.75% Dec 01/32	31,999	30,982
8,000	Province of Prince Edward Island 3.85% Jul 17/54	7,958	7,123
45,000	Province of Prince Edward Island 4.60% May 19/41	49,863	45,137
1,537,000	Province of Quebec 1.50% Sep 01/31	1,444,298	1,301,291
84,000	Province of Quebec 1.85% Feb 13/27	83,945	79,759
1,704,000	Province of Quebec 1.90% Sep 01/30	1,762,045	1,518,709
189,000	Province of Quebec 2.10% May 27/31	189,390	168,242

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
1,093,000	Province of Quebec 2.30% Sep 01/29	1,140,961	1,015,806
1,225,000	Province of Quebec 2.50% Sep 01/26	1,271,110	1,187,312
32,000	Province of Quebec 2.60% Jul 06/25	31,931	31,440
1,180,000	Province of Quebec 2.75% Sep 01/25	1,239,692	1,159,209
1,120,000	Province of Quebec 2.75% Sep 01/27	1,149,911	1,083,533
1,138,000	Province of Quebec 2.75% Sep 01/28	1,153,693	1,091,883
1,836,000	Province of Quebec 2.85% Dec 01/53	1,703,220	1,382,980
2,519,000	Province of Quebec 3.10% Dec 01/51	2,811,587	2,016,923
1,489,000	Province of Quebec 3.25% Sep 01/32	1,415,361	1,403,905
1,800,000	Province of Quebec 3.50% Dec 01/45	1,846,983	1,571,001
1,880,000	Province of Quebec 3.50% Dec 01/48	2,132,797	1,626,715
2,125,000	Province of Quebec 3.60% Sep 01/33	2,041,837	2,034,572
94,000	Province of Quebec 3.65% May 20/32	93,855	91,638
185,000	Province of Quebec 3.90% Nov 22/32	183,438	182,873
1,161,000	Province of Quebec 4.25% Dec 01/43	1,339,514	1,134,702
2,158,000	Province of Quebec 4.40% Dec 01/55	2,234,299	2,180,194
605,000	Province of Quebec 4.45% Sep 01/34	606,480	616,857
728,000	Province of Quebec 5.00% Dec 01/38	924,601	775,245
1,352,000	Province of Quebec 5.00% Dec 01/41	1,754,734	1,446,301
83,000	Province of Quebec 5.35% Jun 01/25	99,793	83,657
680,000	Province of Quebec 5.75% Dec 01/36	948,879	772,413
435,000	Province of Quebec 6.00% Oct 01/29	571,869	478,923
827,000	Province of Quebec 6.25% Jun 01/32	1,103,506	945,769
425,000	Province of Quebec 8.50% Apr 01/26	489,947	455,805
173,000	Province of Saskatchewan 0.80% Sep 02/25	173,172	166,124
220,000	Province of Saskatchewan 2.15% Jun 02/31	214,027	195,952
295,000	Province of Saskatchewan 2.20% Jun 02/30	306,644	268,918
277,000	Province of Saskatchewan 2.55% Jun 02/26	279,875	269,377
184,000	Province of Saskatchewan 2.65% Jun 02/27	184,168	177,782
347,000	Province of Saskatchewan 2.75% Dec 02/46	333,280	265,023
232,000	Province of Saskatchewan 2.80% Dec 02/52	215,732	174,034

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
274,000	Province of Saskatchewan 3.05% Dec 02/28	280,427	265,393
471,000	Province of Saskatchewan 3.10% Jun 02/50	537,410	377,854
412,000	Province of Saskatchewan 3.30% Jun 02/48	440,968	344,766
220,000	Province of Saskatchewan 3.40% Feb 03/42	225,358	192,658
50,000	Province of Saskatchewan 3.75% Mar 05/54	56,414	45,029
300,000	Province of Saskatchewan 3.90% Jun 02/33	289,263	294,307
303,000	Province of Saskatchewan 3.90% Jun 02/45	317,446	281,426
200,000	Province of Saskatchewan 4.20% Dec 02/54	195,980	195,066
217,000	Province of Saskatchewan 4.75% Jun 01/40	271,323	225,416
75,000	Province of Saskatchewan 5.00% Mar 05/37	93,389	79,798
55,000	Province of Saskatchewan 5.60% Sep 05/35	61,665	61,378
40,000	Province of Saskatchewan 5.75% Mar 05/29	51,323	43,250
25,000	Province of Saskatchewan 5.80% Sep 05/33	35,700	28,055
25,000	Province of Saskatchewan 6.40% Sep 05/31	32,731	28,703
		135,730,071	119,049,472

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
55,000	City of Toronto 2.40% Jun 24/26	53,771	53,232
132,000	City of Toronto 2.40% Jun 07/27	129,867	126,395
53,000	City of Toronto 2.45% Feb 06/25	52,264	52,355
69,000	City of Toronto 2.60% Sep 24/39	68,362	54,196
137,000	City of Toronto 2.65% Nov 09/29	144,213	128,888
147,000	City of Toronto 2.80% Nov 22/49	148,614	106,896
79,000	City of Toronto 2.90% Apr 29/51	79,165	58,620
98,000	City of Toronto 2.95% Apr 28/35	100,175	85,856
72,000	City of Toronto 3.20% Aug 01/48	72,023	57,116
57,000	City of Toronto 3.25% Apr 20/32	56,764	53,749
129,000	City of Toronto 3.25% Jun 24/46	132,087	104,392
178,000	City of Toronto 3.50% Jun 02/36	185,129	162,585
66,000	City of Toronto 3.80% Dec 13/42	61,056	59,124
62,000	City of Toronto 4.15% Mar 10/44	73,722	58,029
62,000	City of Toronto 4.30% Jun 01/52	61,875	59,299
50,000	City of Toronto 4.40% Dec 14/42	49,875	48,466
32,000	City of Toronto 4.55% Jul 27/42	31,938	31,630
126,000	City of Toronto 4.70% Jun 10/41	145,461	126,774
113,000	City of Toronto 5.20% Jun 01/40	133,275	120,294
13,000	City of Vancouver 2.70% Dec 15/26	12,984	12,587
12,000	City of Vancouver 2.85% Nov 03/27	11,974	11,611
7,000	City of Vancouver 2.90% Nov 20/25	6,976	6,865
7,000	City of Vancouver 3.05% Oct 16/24	6,992	6,965
44,000	City of Vancouver 3.70% Oct 18/52	48,398	37,923
23,000	City of Winnipeg 4.10% Jun 01/45	25,485	21,157
107,000	City of Winnipeg 4.30% Nov 15/51	121,502	101,576
8,000	City of Winnipeg 5.20% Jul 17/36	9,418	8,466
3,000	City of Winnipeg 5.90% Feb 02/29	3,771	3,250
18,000	The Regional Municipality of Halton 3.15% Apr 06/45	17,938	14,381
6,000	The Regional Municipality of Halton 4.05% Oct 11/41	5,971	5,562
12,000	The Regional Municipality of Peel 2.30% Nov 02/26	11,961	11,535
83,000	The Regional Municipality of Peel 2.50% Jun 16/51	76,762	56,346
46,000	The Regional Municipality of Peel 3.85% Oct 30/42	48,790	41,443
68,000	The Regional Municipality of Peel 4.25% Dec 02/33	71,666	67,884
120,000	The Regional Municipality of Peel 5.10% Jun 29/40	147,528	126,511
85,000	The Regional Municipality of York 1.70% May 27/30	85,161	75,085
37,000	The Regional Municipality of York 2.15% Jun 22/31	36,891	32,839
54,000	The Regional Municipality of York 2.35% Jun 09/27	52,394	51,639
42,000	The Regional Municipality of York 2.50% Jun 02/26	42,189	40,771
30,000	The Regional Municipality of York 2.60% Dec 15/25	29,804	29,280
90,000	The Regional Municipality of York 2.65% Apr 18/29	88,206	85,172
88,000	The Regional Municipality of York 3.65% May 13/33	86,932	84,262

Issued or Guaranteed by Canadian Municipal Government (0.3% of Net Assets)

200,000	City of Montreal 1.75% Sep 01/30	197,712	174,953
139,000	City of Montreal 2.00% Sep 01/31	131,978	120,615
69,000	City of Montreal 2.30% Sep 01/29	68,438	63,623
136,000	City of Montreal 2.40% Dec 01/41	131,516	99,488
62,000	City of Montreal 2.75% Sep 01/26	61,602	60,221
66,000	City of Montreal 3.00% Sep 01/25	67,154	64,943
196,000	City of Montreal 3.00% Sep 01/27	200,341	190,170
128,000	City of Montreal 3.15% Sep 01/28	131,321	124,015
79,000	City of Montreal 3.15% Dec 01/36	77,145	68,563
60,000	City of Montreal 3.50% Sep 01/24	63,329	59,850
216,000	City of Montreal 3.50% Dec 01/38	232,430	190,595
129,000	City of Montreal 4.10% Dec 01/34	141,935	125,530
66,000	City of Montreal 4.25% Dec 01/32	65,887	65,959
50,000	City of Montreal 4.70% Dec 01/41	49,821	50,180
122,000	City of Montreal 6.00% Jun 01/43	178,151	142,321
141,000	City of Ottawa 2.50% May 11/51	136,036	95,961
17,000	City of Ottawa 3.05% May 10/39	16,912	14,211
9,000	City of Ottawa 3.05% Apr 23/46	8,913	7,040
102,000	City of Ottawa 3.10% Jul 27/48	97,861	79,442
68,000	City of Ottawa 3.25% Nov 10/47	68,729	54,620
29,000	City of Ottawa 4.10% Dec 06/52	28,925	26,784
60,000	City of Ottawa 4.20% Jul 30/53	71,180	56,349
6,000	City of Ottawa 4.40% Oct 22/33	5,991	6,062
57,000	City of Ottawa 4.60% Jul 14/42	70,738	56,769
3,000	City of Ottawa 5.05% Aug 13/30	3,479	3,176
15,000	City of St. John's 2.92% Sep 03/40	15,000	11,774
97,000	City of Toronto 2.15% Aug 25/40	93,943	69,903
30,000	City of Toronto 2.20% Dec 21/31	29,898	26,451

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
92,000	The Regional Municipality of York 4.00% May 31/32	101,611	91,271
101,000	The Regional Municipality of York 4.05% May 01/34	111,462	98,874
		5,488,767	4,780,719

Other (6.5% of Net Assets)

4,244	407 East Development Group General Partnership 4.47% Jun 23/45	4,244	4,082
52,000	407 International Inc. 2.43% May 04/27	52,491	49,601
96,000	407 International Inc. 2.59% May 25/32	96,292	83,929
155,000	407 International Inc. 2.84% Mar 07/50	157,283	109,269
62,000	407 International Inc. 3.14% Mar 06/30	64,913	58,606
15,000	407 International Inc. 3.30% Mar 27/45	14,974	11,954
41,000	407 International Inc. 3.43% Jun 01/33	40,966	37,698
118,000	407 International Inc. 3.60% May 21/47	112,734	97,492
125,000	407 International Inc. 3.65% Sep 08/44	129,261	105,385
127,000	407 International Inc. 3.67% Mar 08/49	127,832	105,217
107,000	407 International Inc. 3.72% May 11/48	107,000	89,724
99,000	407 International Inc. 3.83% May 11/46	101,216	85,117
101,000	407 International Inc. 3.98% Sep 11/52	108,038	87,385
66,000	407 International Inc. 4.19% Apr 25/42	72,917	60,506
92,000	407 International Inc. 4.45% Nov 15/41	104,171	87,241
31,000	407 International Inc. 4.68% Oct 07/53	34,742	30,094
70,000	407 International Inc. 5.75% Feb 14/36	84,326	74,066
55,000	407 International Inc. 5.96% Dec 03/35	70,645	60,564
125,000	407 International Inc. 6.47% Jul 27/29	131,369	136,366
13,392	Access Prairies Partnership 4.23% Mar 01/48	13,392	11,787
42,147	Access Recherche Montreal LP 7.07% Dec 31/42	60,298	47,695
103,000	Aeroports de Montreal 3.03% Apr 21/50	103,569	76,509
50,000	Aeroports de Montreal 3.36% Apr 24/47	49,452	40,118
111,000	Aeroports de Montreal 3.44% Apr 26/51	113,866	88,750
70,000	Aeroports de Montreal 3.92% Sep 26/42	71,244	62,411
46,000	Aeroports de Montreal 3.92% Jun 12/45	47,135	40,651
55,000	Aeroports de Montreal 5.17% Sep 17/35	58,597	56,393

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
20,000	Aeroports de Montreal 5.47% Apr 16/40	27,580	21,372
50,000	Aeroports de Montreal 5.67% Oct 16/37	41,048	53,848
50,000	Aeroports de Montreal 6.55% Oct 11/33	62,750	56,403
90,000	AIMCo Realty Investors LP 2.20% Nov 04/26	90,000	85,426
84,000	AIMCo Realty Investors LP 2.71% Jun 01/29	88,196	77,330
57,000	AIMCo Realty Investors LP 3.04% Jun 01/28	56,950	54,021
45,000	AIMCo Realty Investors LP 3.37% Jun 01/27	45,000	43,667
76,000	AIMCo Realty Investors LP 4.64% Feb 15/30	75,998	76,382
76,000	AIMCo Realty Investors LP 4.97% May 23/34	76,000	76,347
81,561	Alberta Powerline LP 4.07% Dec 01/53	82,106	71,259
77,708	Alberta Powerline LP 4.07% Mar 01/54	78,174	68,172
88,000	Alectra Inc. 1.75% Feb 11/31	88,000	74,787
115,000	Alectra Inc. 2.49% May 17/27	113,219	109,194
24,000	Alectra Inc. 3.24% Nov 21/24	24,000	23,838
17,000	Alectra Inc. 3.46% Apr 12/49	17,000	13,655
40,000	Alectra Inc. 3.96% Jul 30/42	40,530	35,702
50,000	Alectra Inc. 5.23% Nov 14/52	52,979	53,070
14,000	Alectra Inc. 5.30% Apr 29/41	14,000	14,678
55,000	Algonquin Power Co. 2.85% Jul 15/31	54,996	48,085
17,000	Algonquin Power Co. 4.09% Feb 17/27	16,988	16,640
68,000	Algonquin Power Co. 4.60% Jan 29/29	67,967	67,054
112,000	Alimentation Couche-Tard Inc. 3.06% Jul 26/24	110,614	111,856
108,000	Alimentation Couche-Tard Inc. 3.60% Jun 02/25	107,572	106,671
90,000	Alimentation Couche-Tard Inc. 4.60% Jan 25/29	90,009	90,094
131,000	Alimentation Couche-Tard Inc. 5.59% Sep 25/30	131,000	137,239
84,000	Allied Properties Real Estate Investment Trust 1.73% Feb 12/26	84,000	78,249
76,000	Allied Properties Real Estate Investment Trust 3.10% Feb 06/32	76,000	59,446
49,000	Allied Properties Real Estate Investment Trust 3.11% Apr 08/27	49,000	44,980
72,000	Allied Properties Real Estate Investment Trust 3.12% Feb 21/30	72,000	60,133
55,000	Allied Properties Real Estate Investment Trust 3.13% May 15/28	55,000	48,715
33,000	Allied Properties Real Estate Investment Trust 3.39% Aug 15/29	33,000	28,516
54,000	Allied Properties Real Estate Investment Trust 3.64% Apr 21/25	54,000	53,069
100,000	AltaGas Ltd. 2.08% May 30/28	100,000	90,539
41,000	AltaGas Ltd. 2.17% Mar 16/27	41,000	38,351
50,000	AltaGas Ltd. 2.48% Nov 30/30	50,000	43,202
52,000	AltaGas Ltd. 3.84% Jan 15/25	53,335	51,645
12,000	AltaGas Ltd. 3.98% Oct 04/27	11,995	11,716

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
68,000	AltaGas Ltd. 4.12% Apr 07/26	71,184	67,162
47,000	AltaGas Ltd. 4.50% Aug 15/44	45,831	40,052
58,000	AltaGas Ltd. 4.99% Oct 04/47	62,756	52,378
75,000	AltaGas Ltd. 5.14% Mar 14/34	74,659	74,135
21,000	AltaGas Ltd. 5.16% Jan 13/44	23,717	19,564
36,000	AltaGas Ltd. 5.60% Mar 14/54	36,000	35,429
43,000	AltaLink, LP 1.51% Sep 11/30	43,000	36,451
64,000	AltaLink, LP 2.75% May 29/26	64,130	62,003
115,000	AltaLink, LP 3.72% Dec 03/46	118,356	97,668
131,000	AltaLink, LP 3.99% Jun 30/42	142,950	117,621
64,000	AltaLink, LP 4.05% Nov 21/44	67,972	57,569
89,000	AltaLink, LP 4.09% Jun 30/45	98,146	80,282
6,000	AltaLink, LP 4.27% Jun 06/64	6,000	5,408
35,000	AltaLink, LP 4.45% Jul 11/53	38,912	32,983
77,000	AltaLink, LP 4.46% Nov 08/41	84,056	73,508
33,000	AltaLink, LP 4.87% Nov 15/40	36,812	33,093
89,000	AltaLink, LP 4.92% Sep 17/43	93,290	89,657
30,000	AltaLink, LP 5.25% Sep 22/36	41,165	31,160
15,000	AltaLink, LP 5.38% Mar 26/40	15,000	15,862
90,000	AltaLink, LP 5.46% Oct 11/55	100,741	99,226
101,000	ARC Resources Ltd. 2.35% Mar 10/26	101,000	97,089
115,000	ARC Resources Ltd. 3.47% Mar 10/31	115,000	105,434
13,800	Arrow Lakes Power Corporation 5.52% Apr 05/41	13,800	14,192
192,000	Asian Development Bank 1.50% May 04/28	191,461	176,057
331,000	Bank of Montreal 1.55% May 28/26	328,145	313,454
236,000	Bank of Montreal 1.76% Mar 10/26	227,216	225,646
184,000	Bank of Montreal 1.93% Jul 22/31	184,000	173,410
227,000	Bank of Montreal 2.08% Jun 17/30	227,000	220,688
139,000	Bank of Montreal 2.70% Dec 09/26	138,792	133,901
544,000	Bank of Montreal 3.19% Mar 01/28	563,786	524,990
360,000	Bank of Montreal 3.65% Apr 01/27	348,588	351,868
464,000	Bank of Montreal 4.31% Jun 01/27	456,744	460,904
360,000	Bank of Montreal 4.54% Dec 18/28	359,661	359,342
98,000	Bank of Montreal 4.61% Sep 10/25	104,225	97,939
453,000	Bank of Montreal 4.71% Dec 07/27	449,523	455,046
134,000	Bank of Montreal 4.98% Jul 03/34	134,000	133,598
274,000	Bank of Montreal 5.04% May 29/28	274,000	278,538
139,000	Bank of Montreal 6.03% Sep 07/33	139,000	144,555
125,000	Bank of Montreal 6.53% Oct 27/32	130,109	131,148
84,000	BCI QuadReal Realty 1.07% Feb 04/26	84,000	79,539
38,000	BCI QuadReal Realty 1.68% Mar 03/25	37,994	37,228
91,000	BCI QuadReal Realty 1.75% Jul 24/30	91,000	77,727
83,000	BCI QuadReal Realty 2.55% Jun 24/26	83,001	79,942
87,000	bciMC Realty Corporation 3.00% Mar 31/27	89,245	83,764
175,000	Bell Canada 4.55% Feb 09/30	172,798	173,499
205,000	Bell Canada 5.15% Aug 24/34	205,135	205,447
130,000	Bell Canada 5.25% Mar 15/29	133,440	133,111
100,000	Bell Canada 5.60% Aug 11/53	103,959	102,139

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
181,000	Bell Canada Inc. 1.65% Aug 16/27	178,377	167,125
154,000	Bell Canada Inc. 2.20% May 29/28	146,433	141,429
196,000	Bell Canada Inc. 2.50% May 14/30	197,629	173,988
165,000	Bell Canada Inc. 2.90% Aug 12/26	167,821	159,435
107,000	Bell Canada Inc. 2.90% Sep 10/29	111,150	98,443
98,000	Bell Canada Inc. 3.00% Mar 17/31	97,916	88,077
328,000	Bell Canada Inc. 3.35% Mar 12/25	337,169	324,292
181,000	Bell Canada Inc. 3.50% Sep 30/50	174,068	132,102
118,000	Bell Canada Inc. 3.55% Mar 02/26	117,929	115,837
148,000	Bell Canada Inc. 3.60% Sep 29/27	150,976	143,703
217,000	Bell Canada Inc. 3.80% Aug 21/28	219,877	210,367
99,000	Bell Canada Inc. 4.05% Mar 17/51	98,693	79,695
139,000	Bell Canada Inc. 4.35% Dec 18/45	144,297	119,077
104,000	Bell Canada Inc. 4.45% Feb 27/47	106,200	90,399
85,000	Bell Canada Inc. 4.75% Sep 29/44	86,033	77,483
226,000	Bell Canada Inc. 5.85% Nov 10/32	230,752	239,016
80,000	Bell Canada Inc. 6.10% Mar 16/35	89,695	85,576
25,000	Bell Canada Inc. 6.17% Feb 26/37	30,069	26,816
10,000	Bell Canada Inc. 6.55% May 01/29	12,487	10,674
27,000	Bell Canada Inc. 7.30% Feb 23/32	31,061	30,461
25,000	Bell Canada Inc. 7.65% Dec 30/31	31,881	28,544
75,000	Bell Canada Inc. 7.85% Apr 02/31	98,575	86,017
13,879	Blackbird Infrastructure 407 Cintra GP Inc. 3.76% Jun 30/47	13,879	12,095
42,000	BMW Canada Inc. 0.99% Jan 14/25	41,995	41,175
21,000	Bridging North America General Partnership 4.02% May 31/38	21,242	18,833
17,000	Bridging North America General Partnership 4.34% Aug 31/53	17,599	14,379
44,000	British Columbia Ferry Services Inc. 2.79% Oct 15/49	45,660	31,499
32,000	British Columbia Ferry Services Inc. 4.29% Apr 28/44	32,000	30,033
53,000	British Columbia Ferry Services Inc. 4.70% Oct 23/43	60,872	52,656
45,000	British Columbia Ferry Services Inc. 5.02% Mar 20/37	50,570	46,061
40,000	British Columbia Ferry Services Inc. 5.58% Jan 11/38	46,560	43,127
40,000	British Columbia Ferry Services Inc. 6.25% Oct 13/34	51,214	44,946
327,000	British Columbia Investment Management Corporation 4.90% Jun 02/33	336,556	343,377
108,000	Brookfield Corporation 3.80% Mar 16/27	107,904	106,171
130,000	Brookfield Corporation 4.82% Jan 28/26	133,639	130,094
62,000	Brookfield Corporation 5.95% Jun 14/35	68,968	65,075
124,000	Brookfield Finance II Inc. 5.43% Dec 14/32	124,000	126,115
100,000	Brookfield Infrastructure Finance ULC 2.86% Sep 01/32	101,055	85,005
147,000	Brookfield Infrastructure Finance ULC 3.41% Oct 09/29	147,000	137,714
119,000	Brookfield Infrastructure Finance ULC 4.19% Sep 11/28	119,000	116,682
90,000	Brookfield Infrastructure Finance ULC 5.44% Apr 25/34	87,693	91,264

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



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As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)	Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
66,000	Brookfield Infrastructure Finance ULC 5.62% Nov 14/27	66,000	67,898	263,000	Canadian Imperial Bank of Commerce 1.70% Jul 15/26	261,683	249,065
90,000	Brookfield Infrastructure Finance ULC 5.71% Jul 27/30	93,310	93,533	191,000	Canadian Imperial Bank of Commerce 1.96% Apr 21/31	190,937	181,158
31,000	Brookfield Infrastructure Finance ULC 5.79% Apr 25/52	31,000	32,330	187,000	Canadian Imperial Bank of Commerce 2.01% Jul 21/30	186,929	181,214
60,000	Brookfield Infrastructure Finance ULC 5.98% Feb 14/33	59,957	63,119	385,000	Canadian Imperial Bank of Commerce 2.25% Jan 07/27	379,444	363,991
57,000	Brookfield Property Finance ULC 3.93% Aug 24/25	57,000	55,865	107,000	Canadian Imperial Bank of Commerce 4.20% Apr 07/32	107,000	105,050
72,000	Brookfield Property Finance ULC 3.93% Jan 15/27	72,000	69,040	155,000	Canadian Imperial Bank of Commerce 4.90% Jun 12/34	154,769	154,154
79,000	Brookfield Renewable Partners ULC 3.33% Aug 13/50	80,462	56,117	320,000	Canadian Imperial Bank of Commerce 4.95% Jun 29/27	319,510	323,364
110,000	Brookfield Renewable Partners ULC 3.38% Jan 15/30	115,034	103,024	200,000	Canadian Imperial Bank of Commerce 5.00% Dec 07/26	201,872	201,784
63,000	Brookfield Renewable Partners ULC 3.63% Jan 15/27	64,909	61,519	414,000	Canadian Imperial Bank of Commerce 5.05% Oct 07/27	411,930	419,813
54,000	Brookfield Renewable Partners ULC 3.75% Jun 02/25	54,596	53,424	202,000	Canadian Imperial Bank of Commerce 5.30% Jan 16/34	201,992	204,381
84,000	Brookfield Renewable Partners ULC 4.25% Jan 15/29	83,949	82,630	138,000	Canadian Imperial Bank of Commerce 5.33% Jan 20/33	137,988	139,625
74,000	Brookfield Renewable Partners ULC 4.29% Nov 05/49	78,467	62,402	150,000	Canadian Imperial Bank of Commerce 5.35% Apr 20/33	151,573	151,912
70,000	Brookfield Renewable Partners ULC 5.29% Oct 28/33	71,107	71,276	185,000	Canadian Imperial Bank of Commerce 5.50% Jan 14/28	184,906	190,405
12,000	Brookfield Renewable Partners ULC 5.84% Nov 05/36	11,350	12,596	24,000	Canadian National Railway Company 2.80% Sep 22/25	23,923	23,451
61,000	Brookfield Renewable Partners ULC 5.88% Nov 09/32	60,963	64,781	42,000	Canadian National Railway Company 3.00% Feb 08/29	41,806	39,777
56,000	Bruce Power LP 2.68% Dec 21/28	55,979	51,850	128,000	Canadian National Railway Company 3.05% Feb 08/50	126,936	93,608
98,000	Bruce Power LP 3.97% Jun 23/26	98,461	96,798	73,000	Canadian National Railway Company 3.20% Jul 31/28	72,666	70,216
138,000	Bruce Power LP 4.00% Jun 21/30	144,511	133,506	93,000	Canadian National Railway Company 3.60% Aug 01/47	96,524	76,324
70,000	Bruce Power LP 4.01% Jun 21/29	70,003	68,376	62,000	Canadian National Railway Company 3.60% Jul 31/48	61,356	50,514
118,000	Bruce Power LP 4.13% Jun 21/33	117,590	111,574	102,000	Canadian National Railway Company 3.60% Feb 08/49	105,676	83,144
82,000	Bruce Power LP 4.70% Jun 21/31	81,830	81,806	82,000	Canadian National Railway Company 3.95% Sep 22/45	87,792	71,605
114,000	Bruce Power LP 4.75% Jun 21/49	129,821	107,923	100,000	Canadian National Railway Company 4.15% May 10/30	98,962	98,896
67,000	Calgary Airport Authority 3.20% Oct 07/36	65,738	56,811	70,000	Canadian National Railway Company 4.40% May 10/33	69,365	69,330
57,000	Calgary Airport Authority 3.34% Oct 07/38	56,270	48,079	75,000	Canadian National Railway Company 4.70% May 10/53	73,362	72,765
77,000	Calgary Airport Authority 3.45% Oct 07/41	77,379	64,491	76,000	Canadian Natural Resources Limited 2.50% Jan 17/28	75,986	70,992
88,000	Calgary Airport Authority 3.55% Oct 07/51	88,591	71,555	87,000	Canadian Natural Resources Limited 3.42% Dec 01/26	87,000	84,873
68,000	Calgary Airport Authority 3.55% Oct 07/53	67,660	54,795	72,000	Canadian Natural Resources Limited 4.85% May 30/47	76,067	66,810
27,204	Calgary Airport Authority 3.75% Oct 07/61	27,204	23,009	257,000	Canadian Pacific Railway Company 2.54% Feb 28/28	260,138	241,443
119,000	Cameco Corporation 2.95% Oct 21/27	118,970	113,431	100,000	Canadian Pacific Railway Company 3.05% Mar 09/50	91,504	73,126
60,000	Cameco Corporation 4.94% May 24/31	59,993	60,385	83,000	Canadian Pacific Railway Company 3.15% Mar 13/29	82,823	78,713
35,000	Canada Post Corporation 4.08% Jul 16/25	37,299	34,871	45,000	Canadian Pacific Railway Company 6.45% Nov 17/39	56,400	52,150
14,000	Canada Post Corporation 4.36% Jul 16/40	14,021	14,061				
42,000	Canadian Core Real Estate LP 3.30% Mar 02/27	42,000	39,642				
307,000	Canadian Imperial Bank of Commerce 1.10% Jan 19/26	304,566	291,425				

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
1,573	Canadian Pacific Railway Company 6.91% Oct 01/24	1,878	1,578
38,000	Canadian Tire Corporation, Limited 6.57% Feb 24/34	45,133	40,120
32,000	Canadian Utilities Limited 4.85% Jun 03/52	32,000	31,316
96,000	Canadian Western Bank 1.82% Dec 16/27	96,000	88,177
71,000	Canadian Western Bank 1.93% Apr 16/26	71,000	67,740
35,000	Canadian Western Bank 2.60% Sep 06/24	35,000	34,848
69,000	Canadian Western Bank 3.86% Apr 21/25	69,000	68,397
35,126	Capital City Link General Partnership 4.39% Mar 31/46	35,764	32,161
61,000	Capital Power Corporation 3.15% Oct 01/32	61,149	52,101
58,000	Capital Power Corporation 4.28% Sep 18/24	58,000	57,866
33,000	Capital Power Corporation 4.42% Feb 08/30	32,994	31,964
42,000	Capital Power Corporation 4.99% Jan 23/26	42,000	41,942
70,000	Capital Power Corporation 5.97% Jan 25/34	69,992	72,217
187,000	CARDS II Trust 4.33% May 15/25	187,000	186,027
104,800	CARDS II Trust Series 2019-2 2.43% Nov 15/24	104,800	103,787
34,000	Carleton University 3.26% Jul 05/61	34,000	24,339
268,000	CDP Financial Inc. 1.50% Oct 19/26	267,536	252,932
319,000	CDP Financial Inc. 3.70% Mar 08/28	317,068	316,499
175,000	CDP Financial Inc. 3.80% Jun 02/27	174,951	174,348
245,000	CDP Financial Inc. 3.95% Sep 01/29	244,341	245,476
307,000	CDP Financial Inc. 4.20% Dec 02/30	309,803	310,462
271,000	Cenovus Energy Inc. 3.50% Feb 07/28	270,981	261,256
95,000	Cenovus Energy Inc. 3.60% Mar 10/27	95,727	92,710
62,000	Central 1 Credit Union 1.32% Jan 29/26	62,000	58,656
46,000	Central 1 Credit Union 2.39% Jun 30/31	46,000	43,257
5,000	Centre Hospitalier De l'Universite de Montreal 4.45% Oct 01/49	5,000	4,787
83,000	CGI Inc. 2.10% Sep 18/28	82,871	75,420
22,000	Chartwell Retirement Residences 4.21% Apr 28/25	22,000	21,767
26,000	CHIP Mortgage Trust 1.50% Nov 15/46	26,000	25,651
53,000	CHIP Mortgage Trust 1.74% Dec 15/45	53,000	50,561
83,000	Choice Properties Real Estate Investment Trust 2.46% Nov 30/26	83,000	78,892
69,000	Choice Properties Real Estate Investment Trust 2.85% May 21/27	69,000	65,699

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
60,000	Choice Properties Real Estate Investment Trust 2.98% Mar 04/30	60,191	54,513
182,000	Choice Properties Real Estate Investment Trust 3.53% Jun 11/29	187,323	171,888
47,000	Choice Properties Real Estate Investment Trust 3.55% Jan 10/25	47,000	46,609
20,000	Choice Properties Real Estate Investment Trust 3.83% Mar 04/50	20,227	14,868
33,000	Choice Properties Real Estate Investment Trust 4.06% Nov 24/25	32,961	32,616
109,000	Choice Properties Real Estate Investment Trust 4.18% Mar 08/28	109,415	107,125
13,000	Choice Properties Real Estate Investment Trust 5.27% Mar 07/46	13,000	12,133
100,000	Choice Properties Real Estate Investment Trust 5.40% Mar 01/33	101,188	101,298
49,000	Choice Properties Real Estate Investment Trust 6.00% Jun 24/32	49,000	51,708
101,000	CI Financial Corp. 7.00% Dec 02/25	101,000	102,564
14,886	Clover Limited Partnership 4.22% Mar 31/34	14,886	14,269
19,559	Clover Limited Partnership 4.22% Jun 30/34	19,559	18,697
56,000	CNH Industrial Capital Canada Ltd. 1.50% Oct 01/24	55,964	55,494
18,000	Coast Capital Savings Federal Credit Union 5.25% Oct 29/30	18,000	17,674
109,000	Coastal Gaslink Pipeline LP 4.69% Sep 30/29	108,997	110,016
100,000	Coastal Gaslink Pipeline LP 4.91% Jun 30/31	102,098	101,336
79,000	Coastal Gaslink Pipeline LP 5.19% Sep 30/34	79,000	80,452
100,000	Coastal Gaslink Pipeline LP 5.40% Sep 30/36	103,696	102,855
82,000	Coastal Gaslink Pipeline LP 5.54% Jun 30/39	81,997	85,100
63,000	Coastal Gaslink Pipeline LP 5.61% Sep 30/42	62,999	65,785
97,000	Coastal Gaslink Pipeline LP 5.61% Jun 30/44	96,996	101,615
102,000	Coastal Gaslink Pipeline LP 5.61% Mar 30/47	101,996	107,259
82,000	Cogeco Communications Inc. 2.99% Sep 22/31	82,000	71,548
68,000	Co-operators Financial Services Limited 3.33% May 13/30	68,000	61,124
51,776	Cordelio Amalco GP I 4.09% Jun 30/34	51,776	48,628
49,104	Cordelio Amalco GP I 4.09% Sep 30/34	49,104	46,190
196,000	CPPIB Capital Inc. 1.95% Sep 30/29	195,257	178,373
327,000	CPPIB Capital Inc. 2.25% Dec 01/31	323,769	290,009
274,000	CPPIB Capital Inc. 2.85% Jun 01/27	273,666	266,039
450,000	CPPIB Capital Inc. 3.00% Jun 15/28	443,244	435,817
600,000	CPPIB Capital Inc. 3.25% Mar 08/28	579,202	587,332

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
218,000	CPPIB Capital Inc. 3.60% Jun 02/29	216,912	215,652
558,000	CPPIB Capital Inc. 3.95% Jun 02/32	557,656	553,026
526,000	CPPIB Capital Inc. 4.75% Jun 02/33	535,005	548,677
19,000	Crombie Real Estate Investment Trust 2.69% Mar 31/28	19,000	17,558
28,000	Crombie Real Estate Investment Trust 3.13% Aug 12/31	28,000	24,483
23,000	Crombie Real Estate Investment Trust 3.21% Oct 09/30	23,000	20,630
34,000	Crombie Real Estate Investment Trust 3.68% Aug 26/26	34,000	33,154
33,000	Crombie Real Estate Investment Trust 3.92% Jun 21/27	33,000	32,139
34,000	Crombie Real Estate Investment Trust 4.80% Jan 31/25	33,999	33,913
14,000	Crosslinx Transit Solutions General Partnership 4.56% Jun 30/51	13,758	11,846
136,100	Crosslinx Transit Solutions General Partnership 4.65% Sep 30/46	139,052	123,599
53,000	CT Real Estate Investment Trust 2.37% Jan 06/31	53,000	44,732
61,000	CT Real Estate Investment Trust 3.03% Feb 05/29	61,000	56,061
22,000	CT Real Estate Investment Trust 3.29% Jun 01/26	22,000	21,363
14,000	CT Real Estate Investment Trust 3.47% Jun 16/27	14,000	13,471
24,000	CT Real Estate Investment Trust 3.53% Jun 09/25	24,000	23,659
30,000	CT Real Estate Investment Trust 3.87% Dec 07/27	29,580	28,998
98,000	CU Inc. 2.61% Sep 28/50	88,089	65,396
130,000	CU Inc. 2.96% Sep 07/49	133,810	94,145
183,000	CU Inc. 3.17% Sep 05/51	174,860	137,241
108,000	CU Inc. 3.55% Nov 22/47	118,212	88,091
73,000	CU Inc. 3.76% Nov 19/46	72,967	61,844
125,000	CU Inc. 3.81% Sep 10/42	130,446	108,908
10,000	CU Inc. 3.83% Sep 11/62	10,000	8,206
40,000	CU Inc. 3.86% Nov 14/52	38,036	33,753
63,000	CU Inc. 3.95% Nov 23/48	67,826	54,652
84,000	CU Inc. 3.96% Jul 27/45	89,140	73,930
204,000	CU Inc. 4.09% Sep 02/44	219,401	183,454
36,000	CU Inc. 4.21% Oct 29/55	39,302	32,192
125,000	CU Inc. 4.54% Oct 24/41	141,107	119,970
57,000	CU Inc. 4.56% Nov 07/53	67,309	54,298
21,000	CU Inc. 4.59% Oct 24/61	22,644	20,010
123,000	CU Inc. 4.72% Sep 09/43	138,018	120,576
41,000	CU Inc. 4.77% Sep 14/52	41,000	40,611
6,000	CU Inc. 4.95% Nov 18/50	5,870	6,097
45,000	CU Inc. 5.03% Nov 20/36	48,060	45,370
50,000	CU Inc. 5.18% Nov 21/35	58,688	51,423
40,000	CU Inc. 5.56% May 26/28	37,381	41,436
47,000	CU Inc. 5.56% Oct 30/37	55,556	49,917
15,000	CU Inc. 5.58% May 26/38	16,878	16,066
15,000	CU Inc. 5.90% Nov 20/34	18,505	16,344
40,000	CU Inc. 6.50% Mar 07/39	60,672	46,706

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
78,000	Daimler Truck Finance Canada Inc. 2.46% Dec 15/26	77,989	74,069
80,000	Daimler Truck Finance Canada Inc. 5.18% Sep 19/25	79,982	80,229
32,000	Daimler Truck Finance Canada Inc. 5.22% Sep 20/27	31,998	32,573
46,000	Dollarama Inc. 1.51% Sep 20/27	46,000	42,015
83,000	Dollarama Inc. 1.87% Jul 08/26	83,000	78,797
97,000	Dollarama Inc. 2.44% Jul 09/29	97,000	88,120
80,000	Dollarama Inc. 5.17% Apr 26/30	82,000	82,248
100,000	Dollarama Inc. 5.53% Sep 26/28	100,000	103,808
63,000	Dream Industrial Real Estate Investment Trust 1.66% Dec 22/25	62,958	60,138
106,000	Dream Industrial Real Estate Investment Trust 2.06% Jun 17/27	106,000	97,693
48,000	Dream Industrial Real Estate Investment Trust 2.54% Dec 07/26	48,000	45,394
70,000	Dream Industrial Real Estate Investment Trust 5.38% Mar 22/28	70,762	70,926
20,000	Dream Summit Industrial LP 1.82% Apr 01/26	17,945	18,961
18,000	Dream Summit Industrial LP 2.15% Sep 17/25	16,576	17,400
38,000	Dream Summit Industrial LP 2.25% Jan 12/27	33,907	35,592
27,000	Dream Summit Industrial LP 2.44% Jul 14/28	23,342	24,568
23,118	Eagle Credit Card Trust 1.27% Jul 17/25	23,118	22,304
40,000	Eagle Credit Card Trust 1.55% Jun 17/26	40,000	37,706
39,000	Eagle Credit Card Trust 2.22% Jul 17/24	39,000	38,956
22,000	E-L Financial Corporation Limited 4.00% Jun 22/50	21,886	18,563
86,000	Enbridge Gas Inc. 2.35% Sep 15/31	85,977	74,736
70,000	Enbridge Gas Inc. 2.37% Aug 09/29	71,000	63,761
32,000	Enbridge Gas Inc. 2.50% Aug 05/26	32,119	30,690
50,000	Enbridge Gas Inc. 2.81% Jun 01/26	50,000	48,371
90,000	Enbridge Gas Inc. 2.88% Nov 22/27	89,938	85,738
130,000	Enbridge Gas Inc. 2.90% Apr 01/30	133,324	120,099
52,000	Enbridge Gas Inc. 3.01% Aug 09/49	53,961	37,652
35,000	Enbridge Gas Inc. 3.15% Aug 22/24	34,815	34,911
20,000	Enbridge Gas Inc. 3.19% Sep 17/25	19,991	19,617
119,000	Enbridge Gas Inc. 3.20% Sep 15/51	118,863	88,334
66,000	Enbridge Gas Inc. 3.31% Sep 11/25	65,861	64,844
86,000	Enbridge Gas Inc. 3.51% Nov 29/47	86,000	68,966
56,000	Enbridge Gas Inc. 3.59% Nov 22/47	57,640	45,580
156,000	Enbridge Gas Inc. 3.65% Apr 01/50	173,462	127,310
49,000	Enbridge Gas Inc. 3.80% Jun 01/46	48,974	41,487
101,000	Enbridge Gas Inc. 4.00% Aug 22/44	107,179	88,700
57,000	Enbridge Gas Inc. 4.15% Aug 17/32	56,811	55,228
91,000	Enbridge Gas Inc. 4.20% Jun 02/44	94,156	82,206
38,000	Enbridge Gas Inc. 4.50% Nov 23/43	40,549	35,797
50,000	Enbridge Gas Inc. 4.55% Aug 17/52	49,870	47,192
48,000	Enbridge Gas Inc. 4.88% Jun 21/41	52,996	47,481
76,000	Enbridge Gas Inc. 4.95% Nov 22/50	91,878	76,096
66,000	Enbridge Gas Inc. 5.20% Jul 23/40	75,423	67,673
55,000	Enbridge Gas Inc. 5.21% Feb 25/36	62,621	56,192
20,000	Enbridge Gas Inc. 5.46% Sep 11/36	24,090	20,945

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
75,000	Enbridge Gas Inc. 5.70% Oct 06/33	75,000	80,463
40,000	Enbridge Gas Inc. 6.05% Sep 02/38	51,187	44,505
20,000	Enbridge Gas Inc. 6.10% May 19/28	23,386	21,048
15,000	Enbridge Gas Inc. 6.16% Dec 16/33	18,743	16,436
25,000	Enbridge Gas Inc. 6.65% Nov 03/27	32,759	26,505
20,000	Enbridge Gas Inc. 6.90% Nov 15/32	27,130	22,799
205,000	Enbridge Inc. 2.99% Oct 03/29	204,859	189,506
270,000	Enbridge Inc. 3.10% Sep 21/33	266,942	232,443
218,000	Enbridge Inc. 3.20% Jun 08/27	220,419	209,871
109,000	Enbridge Inc. 4.10% Sep 21/51	109,734	87,863
140,000	Enbridge Inc. 4.24% Aug 27/42	136,058	120,064
12,000	Enbridge Inc. 4.56% Mar 28/64	11,991	10,084
137,000	Enbridge Inc. 4.57% Mar 11/44	141,264	121,937
49,000	Enbridge Inc. 4.87% Nov 21/44	54,498	45,168
212,000	Enbridge Inc. 5.00% Jan 19/82	212,000	190,224
29,000	Enbridge Inc. 5.12% Sep 28/40	31,834	27,891
121,000	Enbridge Inc. 5.36% May 26/33	120,982	123,964
303,000	Enbridge Inc. 5.38% Sep 27/77	306,725	295,109
25,000	Enbridge Inc. 5.57% Nov 14/35	28,823	25,462
36,000	Enbridge Inc. 5.75% Sep 02/39	40,203	36,936
160,000	Enbridge Inc. 6.10% Nov 09/32	168,098	171,563
100,000	Enbridge Inc. 6.51% Nov 09/52	109,094	114,509
99,000	Enbridge Inc. 6.63% Apr 12/78	99,000	100,586
21,000	Enbridge Inc. 7.20% Jun 18/32	28,187	23,174
10,000	Enbridge Inc. 7.22% Jul 24/30	12,622	10,893
110,000	Enbridge Inc. 8.75% Jan 15/84	110,000	123,076
102,000	Enbridge Pipelines Inc. 2.82% May 12/31	96,844	90,692
70,000	Enbridge Pipelines Inc. 3.00% Aug 10/26	69,994	67,775
100,000	Enbridge Pipelines Inc. 3.45% Sep 29/25	100,901	98,308
85,000	Enbridge Pipelines Inc. 3.52% Feb 22/29	84,964	81,126
97,000	Enbridge Pipelines Inc. 4.13% Aug 09/46	99,199	80,372
82,000	Enbridge Pipelines Inc. 4.20% May 12/51	85,519	67,592
136,000	Enbridge Pipelines Inc. 4.33% Feb 22/49	148,500	115,505
83,000	Enbridge Pipelines Inc. 4.55% Aug 17/43	87,504	74,035
78,000	Enbridge Pipelines Inc. 4.55% Sep 29/45	80,050	69,002
20,000	Enbridge Pipelines Inc. 5.08% Dec 19/36	22,340	19,557
50,000	Enbridge Pipelines Inc. 5.33% Apr 06/40	54,322	49,132
43,000	Enbridge Pipelines Inc. 5.35% Nov 10/39	48,429	42,411
50,000	Energir Inc. 2.10% Apr 16/27	52,808	46,994
36,000	Energir Inc. 3.28% Oct 09/46	36,485	28,306
23,000	Energir Inc. 3.30% Mar 31/45	21,397	18,300
44,000	Energir Inc. 3.53% May 16/47	43,952	35,932
40,000	Energir Inc. 5.70% Jul 10/36	41,716	43,021
62,000	Energir, LP 3.04% Feb 09/32	61,984	55,822
75,000	Energir, LP 4.83% Jun 02/53	75,299	74,693
61,000	ENMAX Corporation 3.33% Jun 02/25	60,998	59,957

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
28,000	ENMAX Corporation 3.81% Dec 05/24	28,000	27,823
22,000	ENMAX Corporation 3.84% Jun 05/28	22,000	21,165
60,000	ENMAX Corporation 3.88% Oct 18/29	60,000	56,854
53,000	EPCOR Utilities Inc. 2.41% Jun 30/31	53,000	46,507
63,000	EPCOR Utilities Inc. 2.90% May 19/50	60,233	44,997
63,000	EPCOR Utilities Inc. 3.11% Jul 08/49	65,110	47,171
29,000	EPCOR Utilities Inc. 3.29% Jun 28/51	29,000	22,213
70,000	EPCOR Utilities Inc. 3.55% Nov 27/47	70,000	57,203
47,000	EPCOR Utilities Inc. 3.95% Nov 26/48	47,000	40,857
52,000	EPCOR Utilities Inc. 4.55% Feb 28/42	55,280	49,964
51,000	EPCOR Utilities Inc. 4.73% Sep 02/52	51,000	50,041
100,000	EPCOR Utilities Inc. 5.33% Oct 03/53	108,407	107,691
40,000	EPCOR Utilities Inc. 5.65% Nov 16/35	50,102	42,594
60,000	EPCOR Utilities Inc. 5.75% Nov 24/39	83,690	65,543
27,000	EPCOR Utilities Inc. 6.65% Apr 15/38	31,982	31,712
43,000	Equitable Bank 1.88% Nov 26/25	43,000	41,146
42,000	Equitable Bank 1.94% Mar 10/25	42,000	41,108
41,000	Equitable Bank 3.36% Mar 02/26	41,000	39,875
75,000	Fair Hydro Trust 3.36% May 15/35	75,002	69,793
63,000	Fair Hydro Trust 3.52% May 15/38	63,001	56,844
245,000	Fairfax Financial Holdings Limited 3.95% Mar 03/31	245,603	230,952
102,000	Fairfax Financial Holdings Limited 4.23% Jun 14/29	101,951	99,344
148,000	Fairfax Financial Holdings Limited 4.25% Dec 06/27	147,988	145,553
67,000	Fairfax Financial Holdings Limited 4.70% Dec 16/26	67,559	66,746
35,000	Federated Co-operatives Limited 3.92% Jun 17/25	35,672	34,560
96,000	Federation des caisses Desjardins du Quebec 1.59% Sep 10/26	96,000	90,444
209,000	Federation des caisses Desjardins du Quebec 1.99% May 28/31	208,294	197,896
225,000	Federation des caisses Desjardins du Quebec 2.86% May 26/30	233,088	220,580
135,000	Federation des caisses Desjardins du Quebec 4.41% May 19/27	135,000	134,435
106,000	Federation des caisses Desjardins du Quebec 5.04% Aug 23/32	106,000	106,287
166,000	Federation des caisses Desjardins du Quebec 5.28% May 15/34	166,000	167,804
200,000	Federation des caisses Desjardins du Quebec 5.47% Nov 17/28	205,668	206,787
100,000	Federation des caisses Desjardins du Quebec 5.48% Aug 16/28	103,480	103,358

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)	Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
330,000	Financement-Quebec 5.25% Jun 01/34	411,466	355,896	24,000	FortisAlberta Inc. 4.11% Sep 29/44	27,103	21,602
42,000	Finning International Inc. 2.63% Aug 14/26	42,000	40,305	26,000	FortisAlberta Inc. 4.27% Sep 22/45	27,790	23,888
88,000	Finning International Inc. 4.78% Feb 13/29	88,000	88,538	21,000	FortisAlberta Inc. 4.54% Oct 18/41	24,187	20,088
8,000	Finning International Inc. 5.08% Jun 13/42	8,000	7,591	16,000	FortisAlberta Inc. 4.62% May 30/52	16,000	15,437
45,000	First Capital Real Estate Investment Trust 3.45% Mar 01/28	45,000	42,577	36,000	FortisAlberta Inc. 4.80% Oct 27/50	46,055	35,642
14,000	First Capital Real Estate Investment Trust 3.46% Jan 22/27	14,000	13,485	9,000	FortisAlberta Inc. 4.85% Sep 11/43	8,990	8,941
52,000	First Capital Real Estate Investment Trust 3.60% May 06/26	53,161	50,675	50,000	FortisAlberta Inc. 4.90% May 27/54	50,000	50,255
72,000	First Capital Real Estate Investment Trust 3.75% Jul 12/27	74,111	69,466	20,000	FortisAlberta Inc. 4.99% Jan 03/47	24,814	20,288
25,000	First Capital Real Estate Investment Trust 4.32% Jul 31/25	25,968	24,766	15,000	FortisAlberta Inc. 5.37% Oct 30/39	15,954	15,786
31,000	First Capital Real Estate Investment Trust 4.79% Aug 30/24	33,702	30,974	10,000	FortisAlberta Inc. 5.85% Apr 15/38	12,160	10,922
34,000	First National Financial Corporation 2.96% Nov 17/25	34,000	32,834	25,000	FortisAlberta Inc. 6.22% Oct 31/34	32,482	27,755
37,000	First National Financial Corporation 3.58% Nov 25/24	37,000	36,732	15,000	FortisAlberta Inc. 7.06% Feb 14/39	19,346	18,384
44,743	First Nations ETF LP 4.14% Dec 31/41	44,743	40,799	30,000	FortisBC Energy Inc. 2.42% Jul 18/31	29,987	26,289
70,000	First Nations Finance Authority 1.71% Jun 16/30	71,240	61,641	56,000	FortisBC Energy Inc. 2.54% Jul 13/50	52,760	37,111
59,000	First Nations Finance Authority 2.85% Jun 01/32	58,931	53,787	18,000	FortisBC Energy Inc. 2.58% Apr 08/26	17,989	17,404
31,000	First Nations Finance Authority 3.05% Jun 01/28	30,542	30,033	73,000	FortisBC Energy Inc. 2.82% Aug 09/49	67,413	51,730
114,000	First Nations Finance Authority 4.10% Jun 01/34	112,338	112,069	24,000	FortisBC Energy Inc. 3.38% Apr 13/45	24,000	19,344
150,000	Ford Credit Canada Company 2.96% Sep 16/26	141,591	143,522	16,000	FortisBC Energy Inc. 3.67% Apr 09/46	16,141	13,460
89,000	Ford Credit Canada Company 5.24% May 23/28	89,000	89,464	30,000	FortisBC Energy Inc. 3.69% Oct 30/47	30,299	25,172
131,000	Ford Credit Canada Company 5.44% Feb 09/29	130,991	132,498	17,000	FortisBC Energy Inc. 3.78% Mar 06/47	16,979	14,485
150,000	Ford Credit Canada Company 5.58% Feb 22/27	151,340	151,805	36,000	FortisBC Energy Inc. 3.85% Dec 07/48	35,949	30,951
74,000	Ford Credit Canada Company 5.58% May 23/31	74,000	74,546	15,000	FortisBC Energy Inc. 4.25% Dec 09/41	15,449	13,915
100,000	Ford Credit Canada Company 5.67% Feb 20/30	101,535	102,008	10,000	FortisBC Energy Inc. 5.20% Dec 06/40	9,971	10,364
100,000	Ford Credit Canada Company 7.38% May 12/26	103,925	103,799	40,000	FortisBC Energy Inc. 5.55% Sep 25/36	50,804	42,340
139,000	Fortified Trust 1.96% Oct 23/26	139,000	130,995	40,000	FortisBC Energy Inc. 5.80% May 13/38	34,011	43,551
91,000	Fortified Trust 3.76% Jun 23/25	90,991	89,988	15,000	FortisBC Energy Inc. 5.90% Feb 26/35	18,255	16,100
100,000	Fortified Trust 4.42% Dec 23/27	99,360	99,456	28,000	FortisBC Energy Inc. 6.00% Oct 02/37	32,765	30,909
58,000	Fortis Inc. 2.18% May 15/28	57,970	53,599	40,000	FortisBC Energy Inc. 6.05% Feb 15/38	51,540	44,450
95,000	Fortis Inc. 4.43% May 31/29	95,000	94,805	50,000	FortisBC Energy Inc. 6.50% May 01/34	62,900	56,402
90,000	Fortis Inc. 5.68% Nov 08/33	95,520	95,287	25,000	FortisBC Energy Inc. 6.55% Feb 24/39	38,383	29,219
20,000	Fortis Inc. 6.51% Jul 04/39	21,861	23,087	45,000	FortisBC Inc. 4.00% Oct 28/44	51,848	39,339
49,000	FortisAlberta Inc. 2.63% Jun 08/51	48,248	32,807	5,000	FortisBC Inc. 5.00% Nov 24/50	4,991	4,992
32,000	FortisAlberta Inc. 3.30% Sep 30/24	33,337	31,850	30,000	FortisBC Inc. 5.60% Nov 09/35	37,075	31,529
21,000	FortisAlberta Inc. 3.34% Sep 21/46	20,964	16,629	25,000	FortisBC Inc. 5.90% Jul 04/47	33,975	28,047
78,000	FortisAlberta Inc. 3.67% Sep 09/47	82,183	64,996	25,000	FortisBC Inc. 6.10% Jun 02/39	37,687	27,925
41,000	FortisAlberta Inc. 3.73% Sep 18/48	40,734	34,424	75,000	General Motors Financial of Canada, Ltd. 1.70% Jul 09/25	74,899	72,563
9,000	FortisAlberta Inc. 3.98% Oct 23/52	8,995	7,797	93,000	General Motors Financial of Canada, Ltd. 1.75% Apr 15/26	92,941	88,082
				103,000	General Motors Financial of Canada, Ltd. 3.15% Feb 08/27	102,967	98,850
				120,000	General Motors Financial of Canada, Ltd. 5.00% Feb 09/29	120,690	120,517

Tangerine Balanced Growth Portfolio (Unaudited)

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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)	Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
94,000	General Motors Financial of Canada, Ltd. 5.10% Jul 14/28	93,811	94,886	45,000	H&R Real Estate Investment Trust 2.63% Feb 19/27	45,000	42,174
30,000	George Weston Limited 7.10% Feb 05/32	33,704	32,954	88,000	H&R Real Estate Investment Trust 4.07% Jun 16/25	91,111	86,993
39,000	Gibson Energy Inc. 2.45% Jul 14/25	38,924	38,027	25,000	Halifax International Airport Authority 3.68% May 03/51	25,000	19,856
28,000	Gibson Energy Inc. 2.85% Jul 14/27	27,993	26,552	10,000	Halifax International Airport Authority 4.89% Nov 15/50	10,000	9,683
124,000	Gibson Energy Inc. 3.60% Sep 17/29	123,628	117,354	11,000	Halifax International Airport Authority 5.50% Jul 19/41	13,770	11,415
99,000	Gibson Energy Inc. 5.75% Jul 12/33	98,962	102,848	20,000	Hamilton Health Sciences Corporation 3.68% Jan 17/59	20,000	16,414
10,866	Grand Renewable Solar LP 3.93% Jan 31/35	10,866	10,169	66,000	HCN Canadian Holdings-1 LP 2.95% Jan 15/27	65,928	62,626
5,885	GrandLinq GP 4.77% Mar 31/47	5,885	5,567	147,396	Health Montreal Collective Limited Partnership 6.72% Sep 30/49	186,271	165,239
115,000	Granite REIT Holdings Limited Partnership 2.19% Aug 30/28	115,000	103,478	90,000	Honda Canada Finance Inc. 1.34% Mar 17/26	90,000	85,231
108,000	Granite REIT Holdings Limited Partnership 2.38% Dec 18/30	105,712	92,345	130,000	Honda Canada Finance Inc. 1.65% Feb 25/28	128,116	117,795
28,000	Granite REIT Holdings Limited Partnership 3.06% Jun 04/27	28,000	26,714	58,000	Honda Canada Finance Inc. 1.71% Sep 28/26	58,000	54,602
70,000	Granite REIT Holdings Limited Partnership 6.07% Apr 12/29	73,207	73,226	100,000	Honda Canada Finance Inc. 4.87% Sep 23/27	101,142	100,980
100,000	Greater Toronto Airports Authority 1.54% May 03/28	99,937	90,715	79,000	Honda Canada Finance Inc. 4.90% Jun 04/29	79,000	80,046
247,000	Greater Toronto Airports Authority 2.73% Apr 03/29	246,936	232,016	109,000	Honda Canada Finance Inc. 5.73% Sep 28/28	109,000	113,859
178,000	Greater Toronto Airports Authority 2.75% Oct 17/39	176,331	139,467	40,741	Hospital Infrastructure Partners (NOH) Partnership 5.44% Jan 31/45	46,041	41,057
85,000	Greater Toronto Airports Authority 3.15% Oct 05/51	86,674	64,893	180,000	HSBC Bank Canada 1.78% May 20/26	180,000	171,388
100,000	Greater Toronto Airports Authority 3.26% Jun 01/37	100,081	85,701	45,000	Hyundai Capital Canada Inc. 2.01% May 12/26	44,999	42,789
117,000	Greater Toronto Airports Authority 4.53% Dec 02/41	121,391	113,619	84,000	Hyundai Capital Canada Inc. 3.20% Feb 16/27	84,000	81,022
123,000	Greater Toronto Airports Authority 5.30% Feb 25/41	146,688	130,302	120,000	Hyundai Capital Canada Inc. 5.57% Mar 08/28	123,718	123,362
63,000	Greater Toronto Airports Authority 5.63% Jun 07/40	75,068	68,925	33,000	iA Financial Corporation Inc. 2.40% Feb 21/30	33,000	32,452
47,000	Greater Toronto Airports Authority 6.45% Dec 03/27	63,119	49,963	42,000	iA Financial Corporation Inc. 3.07% Sep 24/31	42,000	40,383
11,682	Greater Toronto Airports Authority 6.45% Jul 30/29	15,227	12,197	51,000	iA Financial Corporation Inc. 3.19% Feb 25/32	51,000	48,870
100,000	Greater Toronto Airports Authority 6.47% Feb 02/34	128,524	113,146	100,000	iA Financial Corporation Inc. 5.69% Jun 20/33	100,000	102,709
80,000	Greater Toronto Airports Authority 6.98% Oct 15/32	114,122	92,299	50,000	IGM Financial Inc. 3.44% Jan 26/27	49,967	48,650
80,000	Greater Toronto Airports Authority 7.05% Jun 12/30	103,863	90,090	99,000	IGM Financial Inc. 4.12% Dec 09/47	99,000	86,501
75,000	Greater Toronto Airports Authority 7.10% Jun 04/31	108,113	85,749	31,000	IGM Financial Inc. 4.17% Jul 13/48	31,000	27,217
109,000	Great-West Lifeco Inc. 2.38% May 14/30	109,000	98,476	72,000	IGM Financial Inc. 4.21% Mar 21/50	72,000	63,378
100,000	Great-West Lifeco Inc. 2.98% Jul 08/50	99,126	72,266	9,000	IGM Financial Inc. 4.56% Jan 25/47	9,000	8,413
86,000	Great-West Lifeco Inc. 3.34% Feb 28/28	86,000	83,304	15,000	IGM Financial Inc. 6.00% Dec 10/40	15,600	16,480
250,000	Great-West Lifeco Inc. 3.60% Dec 31/81	249,750	208,953	20,000	IGM Financial Inc. 6.65% Dec 13/27	23,955	21,182
50,000	Great-West Lifeco Inc. 6.00% Nov 16/39	61,208	55,413	28,354	InPower BC General Partnership 4.47% Mar 31/33	28,183	27,591
55,000	Great-West Lifeco Inc. 6.67% Mar 21/33	66,467	62,119				
20,000	Great-West Lifeco Inc. 6.74% Nov 24/31	27,106	22,445				

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)	Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
50,000	Intact Financial Corporation 1.93% Dec 16/30	50,000	43,416	48,000	John Deere Financial Inc. 1.63% Apr 09/26	47,995	45,650
53,000	Intact Financial Corporation 2.18% May 18/28	53,000	49,041	77,000	John Deere Financial Inc. 2.31% Jun 20/25	76,981	75,206
96,000	Intact Financial Corporation 2.85% Jun 07/27	97,663	92,053	25,000	John Deere Financial Inc. 2.40% Sep 17/24	24,994	24,867
37,000	Intact Financial Corporation 2.95% Dec 16/50	37,000	26,679	69,000	John Deere Financial Inc. 2.41% Jan 14/25	69,211	68,118
45,000	Intact Financial Corporation 3.77% Mar 02/26	44,992	44,421	97,000	John Deere Financial Inc. 2.58% Oct 16/26	96,951	93,044
70,000	Intact Financial Corporation 3.77% May 20/53	73,811	58,394	49,000	John Deere Financial Inc. 2.81% Jan 19/29	48,976	45,786
50,000	Intact Financial Corporation 4.13% Mar 31/81	51,067	47,127	125,000	John Deere Financial Inc. 5.17% Sep 15/28	128,745	128,598
41,000	Intact Financial Corporation 5.16% Jun 16/42	45,089	42,298	73,000	Keyera Corp. 3.93% Jun 21/28	73,000	70,993
100,000	Intact Financial Corporation 5.28% Sep 14/54	106,433	106,717	69,000	Keyera Corp. 3.96% May 29/30	69,000	65,905
25,000	Intact Financial Corporation 6.40% Nov 23/39	26,729	29,042	55,000	Keyera Corp. 5.02% Mar 28/32	55,000	54,686
4,332	Integrated Team Solutions PCH Partnership 4.88% May 31/46	4,332	4,137	43,146	Kingston Solar LP 3.57% Jul 31/35	43,146	39,374
11,507	Integrated Team Solutions SJHC Partnership 5.95% Nov 30/42	11,507	12,010	14,000	Labrador-Island Link Funding Trust 3.76% Jun 01/33	14,258	13,654
37,000	Inter Pipeline Ltd. 3.17% Mar 24/25	36,480	36,495	77,000	Labrador-Island Link Funding Trust 3.85% Dec 01/53	78,284	71,499
68,000	Inter Pipeline Ltd. 3.48% Dec 16/26	68,660	65,689	66,000	Labrador-Island Link Funding Trust 3.86% Dec 01/45	67,635	61,646
125,000	Inter Pipeline Ltd. 3.98% Nov 25/31	125,000	112,939	32,000	Laurentian Bank of Canada 1.60% May 06/26	32,000	30,334
138,000	Inter Pipeline Ltd. 4.23% Jun 01/27	138,000	134,982	80,000	Laurentian Bank of Canada 3.55% Apr 20/27	80,000	78,026
85,000	Inter Pipeline Ltd. 4.64% May 30/44	89,279	70,298	70,000	Laurentian Bank of Canada 4.60% Sep 02/25	70,021	69,547
60,000	Inter Pipeline Ltd. 5.09% Nov 27/51	63,788	51,647	19,000	Liberty Utilities (Canada) LP 3.32% Feb 14/50	19,000	13,873
125,000	Inter Pipeline Ltd. 5.76% Feb 17/28	126,883	127,690	20,000	Loblaw Companies Limited 2.28% May 07/30	20,000	17,779
105,000	Inter Pipeline Ltd. 5.85% May 18/32	105,000	105,870	70,000	Loblaw Companies Limited 4.49% Dec 11/28	70,000	70,044
164,000	Inter Pipeline Ltd. 6.59% Feb 09/34	163,936	171,663	75,000	Loblaw Companies Limited 5.01% Sep 13/32	75,000	76,241
151,000	Inter-American Development Bank 0.88% Aug 27/27	149,856	137,665	63,000	Loblaw Companies Limited 5.12% Mar 04/54	63,000	62,638
113,000	Inter-American Development Bank 1.00% Jun 29/26	112,359	106,363	63,000	Loblaw Companies Limited 5.34% Sep 13/52	63,000	64,718
48,000	Inter-American Development Bank 4.40% Jan 26/26	53,428	48,106	50,000	Loblaw Companies Limited 5.90% Jan 18/36	66,807	53,014
171,000	International Bank for Reconstruction & Development 0.75% Jul 02/25	170,637	164,829	75,000	Loblaw Companies Limited 6.05% Jun 09/34	80,318	80,106
110,000	International Bank for Reconstruction & Development 1.20% Jul 22/26	109,771	103,752	20,000	Loblaw Companies Limited 6.15% Jan 29/35	21,137	21,455
157,000	International Bank for Reconstruction & Development 1.80% Jul 26/24	156,948	156,701	30,000	Loblaw Companies Limited 6.45% Feb 09/28	35,160	31,546
259,000	International Bank for Reconstruction & Development 1.80% Jan 19/27	258,557	245,377	10,000	Loblaw Companies Limited 6.45% Mar 01/39	10,885	11,186
237,000	International Bank for Reconstruction & Development 1.90% Jan 16/25	236,754	233,586	14,000	Loblaw Companies Limited 6.50% Jan 22/29	17,217	14,953
38,000	Ivanhoe Cambridge II Inc. 2.30% Dec 12/24	38,000	37,566	25,000	Loblaw Companies Limited 6.54% Feb 17/33	29,033	27,371
51,000	John Deere Financial Inc. 1.09% Jul 17/24	50,994	50,921	20,000	Loblaw Companies Limited 6.85% Mar 01/32	21,775	22,298
157,000	John Deere Financial Inc. 1.34% Sep 08/27	156,969	143,278	32,000	Lower Mattagami Energy LP 2.31% Oct 21/26	31,091	30,478
				103,000	Lower Mattagami Energy LP 2.43% May 14/31	103,000	91,331

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
55,000	Lower Mattagami Energy LP 4.18% Feb 23/46	61,786	50,470
32,000	Lower Mattagami Energy LP 4.18% Apr 23/52	33,324	29,076
50,000	Lower Mattagami Energy LP 4.94% Sep 21/43	58,598	50,917
52,000	Lower Mattagami Energy LP 5.14% May 18/41	59,688	53,929
62,000	Manulife Bank of Canada 1.34% Feb 26/26	62,000	58,888
75,000	Manulife Bank of Canada 1.50% Jun 25/25	75,000	72,759
72,000	Manulife Bank of Canada 1.54% Sep 14/26	72,000	67,676
84,000	Manulife Bank of Canada 2.86% Feb 16/27	84,000	80,692
83,000	Manulife Bank of Canada 4.55% Mar 08/29	83,000	83,108
90,000	Manulife Finance (Delaware), LP 5.06% Dec 15/41	98,733	88,571
206,000	Manulife Financial Corporation 2.24% May 12/30	209,690	201,185
191,000	Manulife Financial Corporation 2.82% May 13/35	191,936	171,381
94,000	Manulife Financial Corporation 3.05% Aug 20/29	93,262	93,743
146,000	Manulife Financial Corporation 5.05% Feb 23/34	146,000	147,188
250,000	Manulife Financial Corporation 5.41% Mar 10/33	254,740	254,870
140,308	Maritime Link Financing Trust 3.50% Dec 01/52	143,510	128,895
50,000	MCAP Commercial LP 3.38% Nov 26/27	50,000	46,443
8,000	MCAP Commercial LP 3.74% Aug 25/25	8,000	7,811
5,000	McGill University 3.98% Jan 29/56	5,000	4,248
10,000	McGill University 6.15% Sep 22/42	12,527	11,363
10,000	McGill University Health Centre 5.36% Dec 31/43	9,996	10,600
13,000	McMaster University 3.41% Jun 17/71	13,000	9,624
8,000	McMaster University 4.11% Nov 26/65	8,000	6,974
16,062	Melancthon Wolfe Wind LP 3.83% Dec 31/28	16,064	15,340
62,000	Mercedes-Benz Canada Finance Inc. 1.65% Sep 22/25	61,905	59,755
47,000	Metro Inc. 1.92% Dec 02/24	47,000	46,402
79,000	Metro Inc. 3.39% Dec 06/27	78,953	76,428
49,000	Metro Inc. 3.41% Feb 28/50	49,000	37,078
90,000	Metro Inc. 4.27% Dec 04/47	92,175	79,329
39,000	Metro Inc. 5.03% Dec 01/44	41,243	38,334
70,000	Metro Inc. 5.97% Oct 15/35	68,551	75,270
19,000	Montreal Port Authority 3.24% Mar 22/51	19,000	14,621
23,000	Morguard Corporation 4.20% Nov 27/24	23,000	22,799
70,000	Municipal Finance Authority of British Columbia 1.10% Jun 01/25	69,892	67,913
85,000	Municipal Finance Authority of British Columbia 1.35% Jun 30/26	84,905	80,569

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
107,000	Municipal Finance Authority of British Columbia 2.30% Apr 15/31	106,997	96,259
232,000	Municipal Finance Authority of British Columbia 2.50% Apr 19/26	238,829	225,434
58,000	Municipal Finance Authority of British Columbia 2.50% Sep 27/41	57,936	43,900
140,000	Municipal Finance Authority of British Columbia 2.55% Oct 09/29	133,540	131,191
93,000	Municipal Finance Authority of British Columbia 2.65% Oct 02/25	100,252	91,089
21,000	Municipal Finance Authority of British Columbia 2.95% Oct 14/24	21,571	20,894
96,000	Municipal Finance Authority of British Columbia 3.05% Oct 23/28	95,794	92,932
58,000	Municipal Finance Authority of British Columbia 3.30% Apr 08/32	57,932	54,922
57,000	Municipal Finance Authority of British Columbia 3.35% Jun 01/27	56,909	56,074
100,000	Municipal Finance Authority of British Columbia 4.05% Dec 03/33	97,359	98,565
126,000	Municipal Finance Authority of British Columbia 4.50% Dec 03/28	127,148	129,219
123,000	Municipal Finance Authority of British Columbia 4.95% Dec 01/27	149,774	127,055
100,000	Musktrat Falls / Labrador Transmission Assets Funding Trust 3.38% Jun 01/57	102,059	84,669
8,000	Musktrat Falls / Labrador Transmission Assets Funding Trust Series A 3.63% Jun 01/29	8,136	7,946
166,000	Musktrat Falls / Labrador Transmission Assets Funding Trust Series B 3.83% Jun 01/37	169,702	158,825
62,000	Musktrat Falls / Labrador Transmission Assets Funding Trust Series C 3.86% Dec 01/48	63,335	57,564
215,000	National Bank of Canada 1.53% Jun 15/26	213,106	203,430
191,000	National Bank of Canada 2.24% Nov 04/26	191,000	181,223
305,000	National Bank of Canada 5.02% Feb 01/29	308,467	310,159
311,000	National Bank of Canada 5.22% Jun 14/28	310,220	318,126
120,000	National Bank of Canada 5.28% Feb 15/34	120,952	121,281
121,000	National Bank of Canada 5.43% Aug 16/32	120,994	122,652
42,000	NAV Canada 0.94% Feb 09/26	42,000	39,781
47,000	NAV Canada 2.06% May 29/30	47,000	41,626
147,000	NAV Canada 2.92% Sep 29/51	152,489	109,047
55,000	NAV Canada 3.21% Sep 29/50	52,162	43,311
42,000	NAV Canada 3.29% Mar 30/48	42,317	34,112
35,000	NAV Canada 3.53% Feb 23/46	34,581	29,778
40,000	NAV Canada 7.40% Jun 01/27	52,196	43,282
56,000	Newfoundland and Labrador Hydro 3.60% Dec 01/45	55,887	47,468
23,692	North Battleford Power LP Series A 4.96% Dec 31/32	23,694	23,419
122,000	North West Redwater Partnership / NWR Financing Company Ltd. 2.00% Dec 01/26	121,771	115,118

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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
132,000	North West Redwater Partnership / NWR Financing Company Ltd. 2.80% Jun 01/27	127,105	126,229
218,000	North West Redwater Partnership / NWR Financing Company Ltd. 2.80% Jun 01/31	217,590	194,359
77,000	North West Redwater Partnership / NWR Financing Company Ltd. 3.20% Jul 22/24	77,328	76,924
85,000	North West Redwater Partnership / NWR Financing Company Ltd. 3.20% Apr 24/26	83,755	83,055
165,000	North West Redwater Partnership / NWR Financing Company Ltd. 3.65% Jun 01/35	165,919	147,581
91,000	North West Redwater Partnership / NWR Financing Company Ltd. 3.70% Feb 23/43	90,160	76,210
135,000	North West Redwater Partnership / NWR Financing Company Ltd. 3.75% Jun 01/51	136,806	109,501
157,000	North West Redwater Partnership / NWR Financing Company Ltd. 4.05% Jul 22/44	161,091	137,323
103,000	North West Redwater Partnership / NWR Financing Company Ltd. 4.15% Jun 01/33	106,311	98,413
95,000	North West Redwater Partnership / NWR Financing Company Ltd. 4.25% Jun 01/29	98,261	94,268
76,000	North West Redwater Partnership / NWR Financing Company Ltd. 4.35% Jan 10/39	75,661	70,628
124,000	North West Redwater Partnership / NWR Financing Company Ltd. 4.75% Jun 01/37	134,347	121,377
84,674	Northern Courier Pipeline Limited Partnership 3.37% Jun 30/42	84,674	74,571
7,651	Northland Power Solar Finance One LP Series A 4.40% Jun 30/32	7,652	7,370
15,341	Northwestconnect Group Partnership 5.95% Apr 30/41	17,642	16,138
5,232	Nouvelle Autoroute 30 Financement Inc. 3.74% Dec 31/32	5,232	4,893
6,313	Nouvelle Autoroute 30 Financement Inc. 3.75% Mar 31/33	6,313	5,890
20,891	Nouvelle Autoroute 30 Financement Inc. 4.11% Mar 31/42	20,891	18,390
17,880	Nouvelle Autoroute 30 Financement Inc. 4.12% Jun 30/42	17,880	15,809
24,000	Nova Scotia Power Incorporated 3.31% Apr 25/50	24,000	17,341
66,000	Nova Scotia Power Incorporated 3.57% Apr 05/49	66,000	50,478
28,000	Nova Scotia Power Incorporated 3.61% May 01/45	28,000	22,069
45,000	Nova Scotia Power Incorporated 4.15% Mar 06/42	45,126	38,953
35,000	Nova Scotia Power Incorporated 4.50% Jul 20/43	36,858	31,612
45,000	Nova Scotia Power Incorporated 5.61% Jun 15/40	55,944	46,268
34,000	Nova Scotia Power Incorporated 5.67% Nov 14/35	37,064	34,959

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
36,000	Nova Scotia Power Incorporated 5.95% Jul 27/39	42,697	38,225
25,000	Nova Scotia Power Incorporated 6.95% Aug 25/33	33,488	27,934
199,000	OMERS Finance Trust 1.55% Apr 21/27	198,803	185,983
143,000	OMERS Finance Trust 2.60% May 14/29	142,850	134,272
174,000	OMERS Realty Corporation 3.24% Oct 04/27	174,000	167,756
74,000	OMERS Realty Corporation 3.33% Jun 05/25	74,000	73,041
129,000	OMERS Realty Corporation 3.63% Jun 05/30	129,000	122,771
110,000	OMERS Realty Corporation 5.38% Nov 14/28	113,530	113,631
101,000	Ontario Power Generation Inc. 1.17% Apr 22/26	101,000	95,008
66,000	Ontario Power Generation Inc. 2.89% Apr 08/25	66,000	65,016
112,000	Ontario Power Generation Inc. 2.95% Feb 21/51	108,481	78,024
98,000	Ontario Power Generation Inc. 2.98% Sep 13/29	101,613	91,634
176,000	Ontario Power Generation Inc. 3.22% Apr 08/30	181,864	164,891
69,000	Ontario Power Generation Inc. 3.32% Oct 04/27	69,000	66,776
77,000	Ontario Power Generation Inc. 3.65% Sep 13/50	83,198	61,530
67,000	Ontario Power Generation Inc. 3.84% Jun 22/48	67,000	55,914
87,000	Ontario Power Generation Inc. 4.25% Jan 18/49	106,673	77,416
63,000	Ontario Power Generation Inc. 4.92% Jul 19/32	63,000	64,111
3,605	Ontario School Boards Financing Corporation 5.90% Oct 11/27	4,202	3,666
194,000	Ontario Teachers' Finance Trust 1.10% Oct 19/27	193,484	176,945
158,000	Ontario Teachers' Finance Trust 4.15% Nov 01/29	157,916	159,495
152,000	Ontario Teachers' Finance Trust 4.45% Jun 02/32	151,524	154,781
15,000	OPB Finance Trust 2.95% Feb 02/26	14,992	14,681
100,000	OPB Finance Trust 2.98% Jan 25/27	100,049	97,047
36,000	OPB Finance Trust 3.89% Jul 04/42	37,680	32,636
168,000	Original Wempi Inc. 7.79% Oct 04/27	168,000	178,744
45,782	Ottawa MacDonald-Cartier International Airport Authority 3.93% Jun 09/45	45,782	40,409
12,084	Ottawa MacDonald-Cartier International Airport Authority 6.97% May 25/32	16,054	12,791
108,000	Pembina Pipeline Corporation 3.31% Feb 01/30	108,609	100,428
112,000	Pembina Pipeline Corporation 3.53% Dec 10/31	107,929	101,874
41,000	Pembina Pipeline Corporation 3.54% Feb 03/25	41,434	40,643

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
111,000	Pembina Pipeline Corporation 3.62% Apr 03/29	114,025	105,935
57,000	Pembina Pipeline Corporation 3.71% Aug 11/26	57,652	55,925
220,000	Pembina Pipeline Corporation 4.02% Mar 27/28	226,601	215,337
71,000	Pembina Pipeline Corporation 4.24% Jun 15/27	70,994	70,255
140,000	Pembina Pipeline Corporation 4.49% Dec 10/51	146,787	118,291
170,000	Pembina Pipeline Corporation 4.54% Apr 03/49	180,564	146,006
80,000	Pembina Pipeline Corporation 4.67% May 28/50	89,164	69,872
80,000	Pembina Pipeline Corporation 4.74% Jan 21/47	83,515	71,140
110,000	Pembina Pipeline Corporation 4.75% Apr 30/43	114,104	99,105
158,000	Pembina Pipeline Corporation 4.75% Mar 26/48	168,312	140,280
113,000	Pembina Pipeline Corporation 4.81% Mar 25/44	117,567	102,241
110,000	Pembina Pipeline Corporation 5.02% Jan 12/32	109,987	109,856
110,000	Pembina Pipeline Corporation 5.21% Jan 12/34	110,053	110,044
98,000	Pembina Pipeline Corporation 5.22% Jun 28/33	97,958	98,051
33,000	Penske Truck Leasing Canada Inc. 2.70% Sep 30/24	32,933	32,791
15,000	Plenary Health Care Partnerships Humber LP 4.82% Nov 30/44	15,000	13,949
15,184	Plenary Health Care Partnerships Humber LP 4.90% May 31/39	15,184	14,826
8,177	Plenary Health Hamilton LP 5.80% May 31/43	8,177	8,518
80,601	Plenary Properties LTAP LP 6.29% Jan 31/44	97,651	87,776
61,000	Power Corporation of Canada 4.46% Jul 27/48	62,083	56,985
13,000	Power Corporation of Canada 4.81% Jan 31/47	13,000	12,772
20,000	Power Corporation of Canada 8.57% Apr 22/39	19,985	27,472
36,000	Primaris Real Estate Investment Trust 4.27% Mar 30/25	36,000	35,770
27,000	Primaris Real Estate Investment Trust 4.73% Mar 30/27	27,000	26,716
74,000	Prime Structured Mortgage Trust 1.86% Nov 15/24	74,000	73,087
329,000	PSP Capital Inc. 0.90% Jun 15/26	323,646	309,422
248,000	PSP Capital Inc. 1.50% Mar 15/28	246,683	227,808
274,000	PSP Capital Inc. 2.05% Jan 15/30	271,171	249,084
178,000	PSP Capital Inc. 2.60% Mar 01/32	177,470	160,925
258,000	PSP Capital Inc. 3.00% Nov 05/25	257,595	253,590
326,000	PSP Capital Inc. 3.75% Jun 15/29	326,186	324,448
473,000	PSP Capital Inc. 4.15% Jun 01/33	469,729	472,034
166,000	PSP Capital Inc. 4.40% Dec 02/30	165,857	170,230
15,000	PSS Generating Station LP 4.80% Oct 24/67	15,000	13,996
102,000	Reliance LP 2.67% Aug 01/28	101,921	93,532
68,000	Reliance LP 2.68% Dec 01/27	69,522	63,448

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
61,000	Reliance LP 3.75% Mar 15/26	60,802	59,907
57,000	Reliance LP 3.84% Mar 15/25	57,037	56,509
106,000	RioCan Real Estate Investment Trust 1.97% Jun 15/26	104,769	100,293
88,000	RioCan Real Estate Investment Trust 2.36% Mar 10/27	88,000	82,329
90,000	RioCan Real Estate Investment Trust 2.83% Nov 08/28	90,000	81,961
47,000	RioCan Real Estate Investment Trust 4.63% May 01/29	46,999	45,912
80,000	RioCan Real Estate Investment Trust 5.47% Mar 01/30	80,439	80,905
78,000	Rogers Communications Inc. 2.90% Dec 09/30	80,528	69,653
141,000	Rogers Communications Inc. 3.25% May 01/29	143,189	132,037
108,000	Rogers Communications Inc. 3.30% Dec 10/29	104,923	100,508
300,000	Rogers Communications Inc. 3.65% Mar 31/27	331,649	292,051
158,000	Rogers Communications Inc. 3.75% Apr 15/29	157,828	151,414
38,000	Rogers Communications Inc. 3.80% Mar 01/27	38,522	37,158
221,000	Rogers Communications Inc. 4.25% Apr 15/32	219,531	210,141
77,000	Rogers Communications Inc. 4.25% Dec 09/49	81,137	63,737
79,000	Rogers Communications Inc. 4.40% Nov 02/28	78,779	78,054
397,000	Rogers Communications Inc. 5.00% Dec 17/81	400,085	384,614
134,000	Rogers Communications Inc. 5.25% Apr 15/52	134,154	129,145
115,000	Rogers Communications Inc. 5.80% Sep 21/30	114,922	120,733
180,000	Rogers Communications Inc. 5.90% Sep 21/33	190,633	190,133
188,000	Rogers Communications Inc. 6.11% Aug 25/40	222,908	198,826
47,000	Rogers Communications Inc. 6.56% Mar 22/41	52,784	51,976
77,000	Rogers Communications Inc. 6.68% Nov 04/39	91,522	85,838
262,000	Rogers Communications Inc. 6.75% Nov 09/39	310,410	293,694
264,000	Royal Bank of Canada 1.59% May 04/26	264,000	250,809
245,000	Royal Bank of Canada 1.67% Jan 28/33	245,000	220,809
218,000	Royal Bank of Canada 1.83% Jul 31/28	216,740	198,533
224,000	Royal Bank of Canada 2.09% Jun 30/30	226,777	217,631
356,000	Royal Bank of Canada 2.14% Nov 03/31	355,247	334,787
458,000	Royal Bank of Canada 2.33% Jan 28/27	465,306	434,026
299,000	Royal Bank of Canada 2.88% Dec 23/29	299,186	295,772
201,000	Royal Bank of Canada 2.94% May 03/32	200,956	191,029

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
457,000	Royal Bank of Canada 3.37% Sep 29/25	456,395	448,977
285,000	Royal Bank of Canada 4.26% Dec 21/26	285,000	284,580
316,000	Royal Bank of Canada 4.61% Jul 26/27	316,000	317,023
494,000	Royal Bank of Canada 4.63% May 01/28	490,018	496,114
342,000	Royal Bank of Canada 4.64% Jan 17/28	342,000	343,782
212,000	Royal Bank of Canada 5.01% Feb 01/33	212,000	212,920
286,000	Royal Bank of Canada 5.10% Apr 03/34	286,000	287,648
175,000	Royal Bank of Canada 5.23% Jun 24/30	175,000	181,145
328,000	Royal Bank of Canada 5.24% Nov 02/26	330,371	332,733
250,000	Royal Bank of Canada 5.34% Jun 23/26	249,625	253,181
59,048	Royal Office Finance LP 5.21% Nov 12/37	65,606	61,372
39,000	Ryerson University 3.54% May 04/61	39,000	30,311
14,000	Ryerson University 3.77% Oct 11/57	14,000	11,325
49,000	Sagen MI Canada Inc. 2.96% Mar 01/27	49,000	45,943
49,000	Sagen MI Canada Inc. 3.26% Mar 05/31	49,000	42,160
70,000	Saputo Inc. 1.42% Jun 19/26	66,240	65,772
142,000	Saputo Inc. 2.24% Jun 16/27	141,654	132,927
55,000	Saputo Inc. 2.30% Jun 22/28	55,000	50,353
26,000	Saputo Inc. 2.88% Nov 19/24	26,000	25,780
78,000	Saputo Inc. 3.60% Aug 14/25	78,000	76,837
100,000	Saputo Inc. 5.49% Nov 20/30	103,626	103,612
21,585	Sea To Sky Highway Investment Limited Partnership 2.63% Oct 31/30	21,584	20,095
27,584	SEC LP and Arci Ltd. 5.19% Aug 29/33	31,584	26,287
17,187	SGTP Highway Bypass Limited Partnership 4.11% Jan 31/45	17,187	15,510
10,000	SGTP Highway Bypass Limited Partnership 4.16% Jul 31/49	10,000	8,396
27,000	Sienna Senior Living Inc. 2.82% Mar 31/27	26,988	25,304
14,000	Sienna Senior Living Inc. 3.11% Nov 04/24	14,000	13,876
36,000	Sienna Senior Living Inc. 3.45% Feb 27/26	35,996	34,874
19,000	Sinai Health System 3.53% Jun 09/56	19,000	15,177
75,000	SmartCentres Real Estate Investment Trust 1.74% Dec 16/25	75,000	71,458
63,000	SmartCentres Real Estate Investment Trust 2.31% Dec 18/28	63,000	55,811
13,000	SmartCentres Real Estate Investment Trust 2.99% Aug 28/24	13,017	12,953
73,000	SmartCentres Real Estate Investment Trust 3.19% Jun 11/27	70,764	69,303

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
23,000	SmartCentres Real Estate Investment Trust 3.44% Aug 28/26	23,031	22,263
67,000	SmartCentres Real Estate Investment Trust 3.53% Dec 20/29	67,000	61,530
20,000	SmartCentres Real Estate Investment Trust 3.56% Feb 06/25	20,082	19,791
72,000	SmartCentres Real Estate Investment Trust 3.65% Dec 11/30	73,680	65,224
40,000	SmartCentres Real Estate Investment Trust 3.83% Dec 21/27	40,000	38,367
42,865	SNC-Lavalin Innisfree McGill Finance Inc. 6.63% Jun 30/44	51,739	47,722
40,000	Sobeys Inc. 6.06% Oct 29/35	42,593	41,167
5,000	Sobeys Inc. 6.64% Jun 07/40	4,997	5,479
12,391	Societe en commandite CE Sebastopol 4.14% Jul 31/47	12,391	10,828
55,000	South Coast British Columbia Transportation Authority 1.60% Jul 03/30	55,000	48,223
28,000	South Coast British Columbia Transportation Authority 2.65% Oct 29/50	27,941	19,666
25,000	South Coast British Columbia Transportation Authority 3.05% Jun 04/25	24,891	24,678
35,000	South Coast British Columbia Transportation Authority 3.15% Nov 16/48	38,534	27,413
58,000	South Coast British Columbia Transportation Authority 3.25% Nov 23/28	57,916	56,579
8,000	South Coast British Columbia Transportation Authority 3.85% Feb 09/52	8,184	7,091
45,000	South Coast British Columbia Transportation Authority 4.15% Dec 12/53	44,875	41,833
65,000	South Coast British Columbia Transportation Authority 4.45% Jun 09/44	82,783	63,271
18,000	South Coast British Columbia Transportation Authority 4.65% Jun 20/41	17,983	17,986
54,918	SSL Finance Inc. 4.10% Oct 31/45	54,918	49,165
20,000	SSL Finance Inc. 4.18% Apr 30/49	20,000	16,273
68,000	Stantec Inc. 2.05% Oct 08/27	68,000	62,707
22,000	Sun Life Assurance Company 6.30% May 15/28	27,581	23,202
25,000	Sun Life Capital Trust 7.09% Jun 30/52	30,468	27,517
161,000	Sun Life Financial Inc. 2.06% Oct 01/35	160,870	137,130
96,000	Sun Life Financial Inc. 2.46% Nov 18/31	95,960	91,243
184,000	Sun Life Financial Inc. 2.58% May 10/32	186,255	173,761
221,000	Sun Life Financial Inc. 2.80% Nov 21/33	222,397	204,399
85,000	Sun Life Financial Inc. 3.15% Nov 18/36	85,000	75,594
124,000	Sun Life Financial Inc. 4.78% Aug 10/34	123,970	124,154

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

As at June 30, 2024

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
121,000	Sun Life Financial Inc. 5.12% May 15/36	121,000	122,147
70,000	Sun Life Financial Inc. 5.40% May 29/42	70,968	71,547
71,000	Sun Life Financial Inc. 5.50% Jul 04/35	70,927	73,506
121,000	Suncor Energy Inc. 3.95% Mar 04/51	119,241	97,964
68,000	Suncor Energy Inc. 4.34% Sep 13/46	71,337	59,571
260,000	Suncor Energy Inc. 5.60% Nov 17/25	259,652	262,324
78,000	Sysco Canada, Inc. 3.65% Apr 25/25	77,970	77,175
15,000	TELUS Communications Inc. 8.80% Sep 22/25	22,137	15,581
87,000	TELUS Corporation 2.05% Oct 07/30	86,996	74,538
143,000	TELUS Corporation 2.35% Jan 27/28	144,442	132,586
181,000	TELUS Corporation 2.75% Jul 08/26	183,323	174,471
143,000	TELUS Corporation 2.85% Nov 13/31	144,625	125,031
125,000	TELUS Corporation 3.15% Feb 19/30	126,801	115,225
203,000	TELUS Corporation 3.30% May 02/29	215,433	191,294
78,000	TELUS Corporation 3.63% Mar 01/28	77,505	75,457
95,000	TELUS Corporation 3.75% Mar 10/26	95,660	93,483
157,000	TELUS Corporation 3.95% Feb 16/50	160,951	123,389
24,000	TELUS Corporation 4.10% Apr 05/51	24,334	19,282
130,000	TELUS Corporation 4.40% Apr 01/43	128,155	112,724
112,000	TELUS Corporation 4.40% Jan 29/46	115,115	95,992
80,000	TELUS Corporation 4.70% Mar 06/48	88,007	71,267
64,000	TELUS Corporation 4.75% Jan 17/45	65,108	57,684
130,000	TELUS Corporation 4.80% Dec 15/28	129,952	130,790
185,000	TELUS Corporation 4.85% Apr 05/44	191,653	169,535
100,000	TELUS Corporation 4.95% Feb 18/31	100,533	100,530
100,000	TELUS Corporation 4.95% Mar 28/33	99,747	99,378
64,000	TELUS Corporation 5.00% Sep 13/29	63,724	64,931
100,000	TELUS Corporation 5.10% Feb 15/34	100,246	99,977
88,000	TELUS Corporation 5.15% Nov 26/43	97,500	83,722
186,000	TELUS Corporation 5.25% Nov 15/32	185,392	189,194
95,000	TELUS Corporation 5.65% Sep 13/52	94,632	96,830

Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
101,000	TELUS Corporation 5.75% Sep 08/33	100,780	105,952
70,000	TELUS Corporation 5.95% Sep 08/53	74,859	74,319
82,000	Teranet Holdings LP 3.54% Jun 11/25	82,000	80,679
73,000	Teranet Holdings LP 3.72% Feb 23/29	73,000	68,167
55,000	Teranet Holdings LP 5.75% Dec 17/40	58,322	53,114
50,000	Teranet Holdings LP 6.10% Jun 17/41	53,159	50,041
22,000	The Empire Life Insurance Company 2.02% Sep 24/31	22,000	20,524
30,000	The Hospital for Sick Children 3.42% Dec 07/57	30,000	23,394
15,000	The Hospital for Sick Children 5.22% Dec 16/49	15,000	15,925
50,000	The Independent Order of Foresters 2.89% Oct 15/35	50,000	42,899
467,000	The Toronto-Dominion Bank 1.13% Dec 09/25	457,547	445,082
370,000	The Toronto-Dominion Bank 1.89% Mar 08/28	370,000	339,615
277,000	The Toronto-Dominion Bank 1.90% Sep 11/28	275,945	251,609
306,000	The Toronto-Dominion Bank 2.26% Jan 07/27	300,654	289,644
574,000	The Toronto-Dominion Bank 2.67% Sep 09/25	564,409	559,562
313,000	The Toronto-Dominion Bank 3.06% Jan 26/32	319,041	299,300
612,000	The Toronto-Dominion Bank 3.11% Apr 22/30	632,980	601,938
517,000	The Toronto-Dominion Bank 4.21% Jun 01/27	509,362	512,333
213,000	The Toronto-Dominion Bank 4.34% Jan 27/26	213,000	211,656
400,000	The Toronto-Dominion Bank 4.48% Jan 18/28	387,556	399,517
400,000	The Toronto-Dominion Bank 4.52% Jan 29/27	401,704	401,913
358,000	The Toronto-Dominion Bank 4.68% Jan 08/29	358,000	359,652
295,000	The Toronto-Dominion Bank 4.86% Mar 04/31	326,002	294,539
235,000	The Toronto-Dominion Bank 5.18% Apr 09/34	235,000	236,920
354,000	The Toronto-Dominion Bank 5.38% Oct 21/27	357,440	362,789
239,000	The Toronto-Dominion Bank 5.42% Jul 10/26	239,000	242,417
237,000	The Toronto-Dominion Bank 5.49% Sep 08/28	237,000	245,223
10,000	The University of Western Ontario 3.39% Dec 04/57	10,000	7,431
12,000	The University of Western Ontario 4.80% May 24/47	12,318	11,711
239,000	Thomson Reuters Corporation 2.24% May 14/25	242,210	233,472
10,392	THP Partnership 4.39% Oct 31/46	10,392	9,626
87,000	TMX Group Limited 2.02% Feb 12/31	87,000	74,810

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Schedule of Investment

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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)	Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
48,000	TMX Group Limited 3.00% Dec 11/24	48,000	47,599	215,000	TransCanada Pipelines Limited 4.34% Oct 15/49	218,253	183,609
28,000	TMX Group Limited 3.78% Jun 05/28	28,000	27,373	92,000	TransCanada Pipelines Limited 4.35% May 12/26	91,977	91,535
100,000	TMX Group Limited 4.97% Feb 16/34	101,212	101,497	157,000	TransCanada Pipelines Limited 4.35% Jun 06/46	158,328	135,573
73,000	Toromont Industries Ltd. 3.84% Oct 27/27	73,000	71,398	191,000	TransCanada Pipelines Limited 4.55% Nov 15/41	192,887	172,348
53,000	Toronto Hydro Corporation 1.50% Oct 15/30	52,917	44,969	232,000	TransCanada Pipelines Limited 5.28% Jul 15/30	231,907	238,634
40,000	Toronto Hydro Corporation 2.43% Dec 11/29	41,472	36,558	124,000	TransCanada Pipelines Limited 5.33% May 12/32	123,981	127,206
52,000	Toronto Hydro Corporation 2.47% Oct 20/31	51,986	45,875	25,000	TransCanada Pipelines Limited 6.28% May 26/28	32,385	26,054
41,000	Toronto Hydro Corporation 2.52% Aug 25/26	40,993	39,397	25,000	TransCanada Pipelines Limited 6.50% Dec 09/30	31,842	26,350
40,000	Toronto Hydro Corporation 2.99% Dec 10/49	43,588	29,462	86,000	TransCanada Pipelines Limited 8.05% Feb 17/39	138,061	108,204
67,000	Toronto Hydro Corporation 3.27% Oct 18/51	69,445	51,673	10,000	TransCanada Pipelines Limited 8.23% Jan 16/31	13,601	11,369
56,000	Toronto Hydro Corporation 3.49% Feb 28/48	55,821	45,695	150,000	TransCanada Trust 4.20% Mar 04/81	150,000	131,007
27,000	Toronto Hydro Corporation 3.55% Jul 28/45	26,917	22,585	270,000	TransCanada Trust 4.65% May 18/77	275,862	258,803
17,000	Toronto Hydro Corporation 3.96% Apr 09/63	16,982	14,537	46,000	Transcontinental Inc. 2.28% Jul 13/26	46,000	43,376
56,000	Toronto Hydro Corporation 4.08% Sep 16/44	57,792	50,847	39,149	TransEd Partners General Partnership 3.95% Sep 30/50	36,209	33,131
40,000	Toronto Hydro Corporation 5.54% May 21/40	51,880	43,229	6,749	Trillium Windpower LP 5.80% Feb 15/33	6,749	6,839
50,000	Tourmaline Oil Corp. 2.08% Jan 25/28	50,000	46,037	37,000	TriSummit Utilities Inc. 3.15% Apr 06/26	36,998	35,865
33,000	Tourmaline Oil Corp. 2.53% Feb 12/29	33,000	30,215	44,000	TriSummit Utilities Inc. 4.26% Dec 05/28	43,968	42,934
45,000	Toyota Credit Canada Inc. 1.66% Jul 20/26	44,985	42,494	15,000	Unity Health Toronto 3.31% Jun 01/61	15,000	11,279
41,000	Toyota Credit Canada Inc. 2.11% Feb 26/25	40,986	40,299	22,000	University of Ottawa 2.64% Feb 13/60	22,000	13,565
84,000	Toyota Credit Canada Inc. 2.73% Aug 25/25	83,986	82,175	11,000	University of Ottawa 3.26% Oct 12/56	11,000	8,195
71,000	Toyota Credit Canada Inc. 4.44% Jun 27/29	71,000	70,645	13,000	University of Toronto 4.25% Dec 07/51	12,984	11,900
81,000	Toyota Credit Canada Inc. 4.46% Mar 19/29	80,975	80,811	10,000	University of Windsor 5.37% Jun 29/46	10,564	10,592
15,000	TransAlta Corporation 6.90% Nov 15/30	15,571	15,637	35,000	Vancouver Airport Authority 1.76% Sep 20/30	35,000	30,176
12,000	TransAlta Corporation 7.30% Oct 22/29	13,111	12,627	82,000	Vancouver Airport Authority 2.80% Sep 21/50	80,221	58,844
129,000	TransCanada Pipelines Limited 2.97% Jun 09/31	124,169	117,053	72,000	Vancouver Airport Authority 2.87% Oct 18/49	71,316	52,800
133,000	TransCanada Pipelines Limited 3.00% Sep 18/29	133,898	124,010	35,000	Vancouver Airport Authority 3.66% Nov 23/48	35,000	29,686
196,000	TransCanada Pipelines Limited 3.30% Jul 17/25	200,628	192,890	29,000	Vancouver Airport Authority 3.86% Nov 10/45	29,000	25,603
128,000	TransCanada Pipelines Limited 3.39% Mar 15/28	127,421	123,161	25,000	Vancouver Airport Authority 7.43% Dec 07/26	32,875	26,553
401,000	TransCanada Pipelines Limited 3.80% Apr 05/27	424,034	393,676	76,000	Vancouver Airport Fuel Facilities Corp. 2.17% Jun 23/25	76,000	74,093
219,000	TransCanada Pipelines Limited 4.18% Jul 03/48	224,738	183,058	83,000	Ventas Canada Finance Limited 2.45% Jan 04/27	82,825	78,259
201,000	TransCanada Pipelines Limited 4.33% Sep 16/47	208,827	172,270	86,000	Ventas Canada Finance Limited 3.30% Dec 01/31	85,702	76,485

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(In Canadian dollars, unless otherwise indicated)



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Par Value (\$)	Security	Average Cost (\$)	Market Value (\$)
29,000	Ventas Canada Finance Limited 4.13% Sep 30/24	28,885	28,913
89,000	Ventas Canada Finance Limited 5.10% Mar 05/29	88,926	89,629
150,000	Videotron Ltd. 3.63% Jun 15/28	144,282	143,783
150,000	Videotron Ltd. 4.50% Jan 15/30	147,897	147,117
57,000	VW Credit Canada, Inc. 1.50% Sep 23/25	56,880	54,758
100,000	VW Credit Canada, Inc. 2.45% Dec 10/26	94,146	94,788
100,000	VW Credit Canada, Inc. 5.80% Nov 17/25	101,298	101,156
90,000	Waste Management of Canada Corporation 2.60% Sep 23/26	90,446	86,364
71,000	Westcoast Energy Inc. 3.43% Sep 12/24	70,970	70,755
71,000	Westcoast Energy Inc. 3.77% Dec 08/25	71,581	69,962
29,000	Westcoast Energy Inc. 4.79% Oct 28/41	32,713	27,331
25,000	Westcoast Energy Inc. 7.15% Mar 20/31	34,515	27,674
25,000	Westcoast Energy Inc. 8.85% Jul 21/25	34,515	25,840
5,000	Windsor Canada Utilities, Ltd. 4.13% Nov 06/42	5,000	4,244
25,000	Windsor Regional Hospital 2.71% Nov 18/60	25,000	16,329
29,000	Winnipeg Airports Authority Inc. 3.66% Sep 30/47	29,000	23,192
8,285	Winnipeg Airports Authority Inc. 6.10% Nov 20/40	10,206	8,621
89,000	WSP Global Inc. 2.41% Apr 19/28	89,000	82,016
8,000	York University 4.46% Feb 26/54	8,000	7,407
4,000	Yukon Development Corp. 5.00% Jun 29/40	3,973	4,170
		101,133,078	94,875,320
Total Fixed Income (24.8% of Net Assets)		390,833,904	360,429,037
Total investments (99.5% of Net Assets)		1,033,892,166	1,447,034,009
Other assets less current liabilities (0.5% of Net Assets)			7,401,493
Net assets attributable to holders of redeemable units ("Net Assets") (100.0% of Net Assets)			1,454,435,502

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Notes to the Financial Statements

1. Organization of the Fund

Tangerine Balanced Growth Portfolio (the “Fund”) is an open-ended mutual fund trust established under the laws of Ontario. The Fund is governed by a Master Declaration of Trust dated November 19, 2008 as amended and restated on November 10, 2020.

The Fund is domiciled in Canada and its principal business office is located at 40 Temperance Street, 16th Floor, Toronto, ON, M5H 0B4.

The Fund seeks to provide capital appreciation by investing in both fixed income and equity securities based on a targeted allocation among four different types of investments in the following proportions: Canadian bonds (25%), Canadian equities (25%), U.S. equities (25%) and International equities (25%). Each of the four investment types seeks to replicate, as closely as possible, the performance of a recognized securities index: the Canadian bonds component seeks to replicate the FTSE Canada Universe Bond Index; the Canadian equities component seeks to replicate the S&P/TSX 60 Index; the U.S. equities component seeks to replicate the S&P 500 Index; and the International equities component seeks to replicate the Morgan Stanley Capital International (“MSCI”) EAFE Index. The Fund inceptioned on January 10, 2008.

1832 Asset Management L.P. (the “Manager”) provides management services to the Fund. The principal distributor of the Fund is Tangerine Investment Funds Limited. Tangerine Investment Funds Limited is a wholly owned subsidiary of Tangerine Bank. 1832 Asset Management L.P. and Tangerine Bank are wholly owned subsidiaries of The Bank of Nova Scotia.

The Statements of Financial Position of the Fund are as at June 30, 2024 and December 31, 2023 and the Statements of Comprehensive Income, Statements of Changes in Net Assets Attributable to Holders of Redeemable Units and Statements of Cash Flows are for the six month periods ended June 30, 2024 and 2023. The Schedule of Investment Portfolio for the Fund is as at June 30, 2024. Throughout this document, reference to the period or periods refers to the reporting period described above. These financial statements were authorized for issue by the Manager on August 15, 2024.

2. Basis of Presentation

These interim financial statements are prepared in accordance with IFRS Accounting Standards, applicable

to the preparation of interim financial statements including International Accounting Standards (“IAS”) 34, *Interim Financial Reporting*.

The financial statements are prepared on a going concern basis using the historical cost convention, except for financial assets and liabilities that have been measured at fair value.

3. Material Accounting Policy Information

3a. Accounting estimates

The preparation of financial statements requires the Manager to make judgments, estimates and assumptions that affect the reported amounts of assets, liabilities, income and expenses. The most significant uses of judgments, estimates and assumptions are to classify financial instruments held by the Fund and to determine the fair value of financial instruments. Actual results may differ from these estimates.

Investment entities

The Manager has determined that the Fund meets the definition of an investment entity which requires that the Fund obtains funds from one or more investors for the purpose of providing investment management services, commit to their investors that their business purpose is to invest funds solely for returns from capital appreciation, investment income, or both; and measure and evaluate the performance of their investments on a fair value basis. Consequently, the Fund does not consolidate its investment in subsidiaries, if any, but instead measure these at fair value through profit or loss, as required by the accounting standard.

Classification and measurement of financial instruments

In classifying and measuring certain financial instruments held by the Fund, the Manager is required to make significant judgments about whether or not the business model of the Fund is to manage their assets on a fair value basis and to realize those fair values, for the purpose of classifying all financial instruments as fair value through profit or loss.

Fair value measurement of financial instruments not quoted in an active market

Key areas of estimation, where the Manager has made complex or subjective judgments, include the determination

Notes to the Financial Statements

of fair values of financial instruments that are not quoted in an active market. The use of valuation techniques for financial instruments that are not quoted in an active market requires the Manager to make assumptions that are based on market conditions existing as at the date of the financial statements. Changes in these assumptions as a result of changes in market conditions could affect the reported fair value of financial instruments.

3b. Translation of foreign currencies

The Fund's functional and presentation currency is the Canadian dollar, which is the currency of the primary economic environment in which the Fund operates.

- Financial instrument assets and liabilities denominated in foreign currencies are translated into Canadian dollars at the rate of exchange prevailing at the Statements of Financial Position dates.
- Purchases and sales of investments classified as fair value recognized in profit and loss ("FVTPL"), investment income and expenses denominated in foreign currencies are translated into Canadian dollars at the rate of exchange prevailing on the respective dates of such transactions.
- Realized foreign currency gains (losses) on investments classified as FVTPL are included in the Statements of Comprehensive Income as part of "Net realized gain on investments".
- Unrealized foreign currency gains (losses) on investments classified as FVTPL are included in the Statements of Comprehensive Income as part of "Change in unrealized appreciation (depreciation) on investments".
- Realized and unrealized foreign currency gains (losses) on non-investment assets, liabilities and investment income denominated in foreign currencies are included in the Statements of Comprehensive Income as "Net realized gain (loss) on foreign exchange" and "Change in unrealized appreciation (depreciation) on foreign exchange", respectively.

3c. Recognition and classification of financial instruments

The Fund recognizes a financial asset or a financial liability when, and only when, it becomes a party to the contractual provisions of the instrument. The Fund's accounting policy regarding derivative instruments is described in note 3f.

The initial classification of a financial instrument depends upon the contractual cash flow characteristics of the financial assets as well as the Fund's business model for managing the financial assets. This classification is not subsequently changed except in very limited circumstances.

All financial instruments, including regular way purchases and sales of financial assets, are initially recorded at fair value on the trade date, i.e., the date that the Fund commits to purchase or sell the asset. The subsequent measurement of all financial instruments depends on the initial classification.

Investment and derivative financial assets are those that are managed and whose performance is evaluated on a fair value basis and is neither held to collect contractual cash flows nor held both to collect contractual cash flows and to sell financial assets. The Fund is primarily focused on fair value information and uses that information to assess the assets' performance and to make decisions. Consequently, all investments and derivatives of the Fund are classified as FVTPL. Financial assets classified as FVTPL are subsequently measured at fair value. The cost of investments classified as FVTPL represents the amount paid for each security, excluding transaction costs, and is determined on an average cost basis.

Income from FVTPL financial instruments are included directly in the Statements of Comprehensive Income and are reported as "Dividends", "Interest for distribution purposes", "Change in unrealized appreciation (depreciation) on investments" and "Net realized gain on investments".

The Fund's obligation for net assets attributable to holders of redeemable units represents a financial liability and is measured at the redemption amount. Other financial assets and financial liabilities are measured at amortized cost, which approximates their fair value due to their short-term nature. Under this method, financial assets and liabilities reflect the amount required to be received or paid, discounted, where appropriate, at the effective rate of interest.

3d. Derecognition of financial instruments

Financial assets

Financial assets are derecognized when the rights to receive cash flows from the financial assets have expired or when the Fund has transferred substantially all the risks and rewards of ownership. If the Fund neither transfers

Notes to the Financial Statements

nor retains substantially all the risks and rewards of ownership of a financial asset, it derecognizes the financial asset if it no longer has control over the asset.

In transfers where control over the asset is retained, the Fund continues to recognize the asset to the extent of its continuing involvement. The extent of the Fund's continuing involvement is determined by the extent to which it is exposed to changes in the value of the asset.

Financial liabilities

Financial liabilities are derecognized when contractual obligations are met, revoked or have expired.

3e. Redeemable units

The units of the Fund contain a contractual obligation for the Fund to repurchase or redeem them for cash or another financial asset and therefore do not meet the criteria in IFRS Accounting Standards for classification as equity. The Fund's redeemable units' entitlement includes a contractual obligation to distribute any net income and net capital gains annually in December in cash (at the request of the unitholder) and therefore meet the contractual obligation requirement to be classified as financial liabilities. Redeemable units are redeemable at the unitholders' option and are classified as financial liabilities. Redeemable units can be put back to the Fund at any date for cash equal to a proportionate share of the Fund's Net Assets. The redeemable units are carried at the redemption amount that is payable at the Statement of Financial Position dates if the holder exercises the right to put the unit back to the Fund.

The redemption amount ("Net Assets") is the net difference between total assets and all other liabilities of the Fund calculated in accordance with IFRS Accounting Standards.

National Instrument 81-106, "Investment Fund Continuous Disclosure", requires the Fund to calculate its daily Net Asset Value ("NAV") for subscriptions and redemptions at the fair value of the Fund's assets and liabilities. The Fund's Net Asset Value Per Unit ("NAVPU") at the date of issue or redemption is computed by dividing the NAV of the Fund by the total number of outstanding units of the Fund. The NAVPU is calculated as of the close of each day that the Toronto Stock Exchange is open for trading.

The calculations of the NAV and Net Assets are both based on the closed or last traded prices of "Investments". As such, there is no difference between NAV and Net Assets at the Statement of Financial Position date.

3f. Derivative transactions

The Fund is permitted by Canada's securities law to use derivative instruments to achieve its investment objectives as set out in the Fund's Simplified Prospectus. Derivatives are initially recognized at fair value on the date on which a derivative contract is entered into and are subsequently measured at their fair value. Derivative instruments are valued daily using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives. All derivatives are carried as assets when fair value is positive and as liabilities when fair value is negative and are reported on the Statements of Financial Position.

3g. Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of an investment. These costs include fees and commissions paid to agents, advisors, brokers and dealers, levies by regulatory agencies and securities exchanges, and transfer taxes and duties. Transaction costs incurred in the purchase and sale of investments classified as FVTPL are expensed and are included in "Transaction costs" on the Statements of Comprehensive Income.

3h. Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported on the Statements of Financial Position when the Fund has a currently legally enforceable right to offset and the Fund either intends to settle on a net basis or realize the asset and settle the liability simultaneously.

Income and expenses are presented on a net basis only when permitted under IFRS Accounting Standards, for gains and losses arising from a group of similar transactions, such as gains and losses from financial instruments at fair value through profit or loss.

3i. Fair value measurement and disclosure

Fair value estimation

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

The fair value of financial instruments at the financial reporting date is determined as follows:

- Financial instruments that are traded in an active market are based on the quoted market prices at the

Notes to the Financial Statements

close of trading on the reporting date. The Fund uses the last traded market prices for both financial assets and financial liabilities where the last traded price falls within the reporting day's end bid-ask spread. In circumstances where the last traded price is not within the reporting day's end bid-ask spread, the Manager determines the point within the bid-ask spread that is most representative of fair value.

- Financial instruments that are not traded in an active market are valued through valuation techniques using observable market inputs, on such basis and in such manner as established by the Manager.
- Bonds and similar securities are valued based on the closing quotation received from recognized investment dealers.

Fair value hierarchy

IFRS Accounting Standards requires disclosures relating to fair value measurements using a three-level fair value hierarchy that reflects the significance of the inputs used in measuring fair values.

The Fund's policy for the three-level fair value hierarchy levels is as follows:

Level 1 – Fair values are based on unadjusted quoted prices from an active market for identical assets.

Level 2 – Fair values are based on inputs, other than quoted prices, that are directly or indirectly observable in an active market.

Level 3 – Fair values are based on inputs not observable in the market.

The Fund recognizes a transfer between levels of the fair value hierarchy as of the end of the reporting period during which the change occurred.

3j. Investment transactions and income

Investment transactions are accounted for on a trade date basis. Dividends including stock dividends, are recorded on the ex-dividend date. The "Interest for distribution purposes" on the Statements of Comprehensive Income represents the coupon interest received by the Fund, accounted for on an accrual basis. The Fund does not amortize premiums paid or discounts received on the purchase of fixed income securities.

Realized gain (loss) on sale of investments and unrealized appreciation (depreciation) on investments are determined

on an average cost basis. Average cost does not include amortization of premiums or discounts on fixed income securities.

3k. Securities lending

The Fund qualifies to lend securities from time to time in order to earn additional income. The Fund receives collateral in the form of cash or qualified non-cash instruments having a fair value equal to at least 102% of the fair value of the securities loaned during the period. The Fund has the right to sell the non-cash collateral if the borrower defaults on its obligations under the transaction. The fair value of the loaned securities is determined at the close of each business day and any additional required collateral is delivered to the Fund on the following business day. Cash collateral is invested in cash equivalents. The loaned securities continue to be included in "Investments" on the Statements of Financial Position. The non-cash collateral pledged by the borrower and the related obligation of the Fund to return the collateral are not reported on the Statements of Financial Position and the Schedule of Investments.

Income on securities lending transactions is accrued with the passage of time and is included in "Securities lending income" on the Statements of Comprehensive Income.

3l. Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit

"Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit" in the Statements of Comprehensive Income represents the "Increase (decrease) in net assets attributable to holders of redeemable units from operations" for the period divided by the weighted average number of units outstanding during the period.

3m. Cash and Bank overdraft

Cash comprises of deposits in banks. Any overdrawn bank account is included in the "Current Liabilities" as "Bank Overdraft".

3n. Non-cash transactions

Non-cash transactions on the Statements of Cash Flows include stock dividends from equity investments. These amounts represent non-cash income recognized in the Statements of Comprehensive Income.

Tangerine Balanced Growth Portfolio (Unaudited)

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Notes to the Financial Statements

3o. Changes in accounting policies

The funds adopted Disclosure of Accounting Policies (Amendments to IAS 1 and IFRS Practice Statement 2) from January 1, 2023. Although the amendments did not result in any changes to the accounting policies themselves, they impacted the accounting policy information disclosed in the financial statements.

The amendments require the disclosure of 'material' rather than 'significant' accounting policies. The amendments also provide guidance on the application of materiality to disclosure of accounting policies, assisting entities to provide useful, entity-specific accounting policy information that users need to understand other information in the financial statements.

The Manager reviewed the accounting policies and made updates to the information disclosed within Note 3 in certain instances in line with the amendments.

4. Financial Instrument Risk

The Fund's activities expose it to a variety of financial risks. The Manager seeks to minimize potential adverse effects of these risks on the Fund's performance by employing professional, experienced portfolio advisors; by daily monitoring of the Fund's position and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by using derivatives to hedge certain risk exposures.

Market disruptions associated with the global health emergencies and geopolitical conflicts have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect the financial instrument risks associated with the Fund.

4a. Currency risk

Currency risk arises from financial instruments that are denominated in currencies other than the Canadian dollar. The Fund is exposed to the risk that the Canadian dollar value of investments and cash denominated in other currencies will fluctuate due to changes in exchange rates. When the value of the Canadian dollar falls in relation to foreign currencies, then the Canadian dollar value of foreign investments and cash rises. When the value of the Canadian dollar rises, the Canadian dollar value of foreign investments and cash falls. Other financial assets and financial liabilities that are denominated in foreign currencies do not expose the Fund to significant currency risk. The Fund may enter into foreign exchange forward

contracts for hedging purposes to reduce its foreign currency exposure.

The tables below indicate, in Canadian dollar terms, the foreign currencies to which the Fund had significant exposure as at June 30, 2024 and December 31, 2023, including the underlying principal amount of forward currency contracts, if any. The tables also illustrate the potential impact to the Fund's Net Assets, all other variables held constant, as a result of a 10% change in these currencies relative to the Canadian dollar. In practice, actual trading results may differ from this sensitivity analysis and the difference could be material.

June 30, 2024 Currency	Cash and Investments (\$)	As % of Net Assets	Impact on Net Assets (\$)
Australian Dollar	26,898,271	1.85%	2,689,827
British Pound	53,425,958	3.67%	5,342,596
Danish Krone	14,169,751	0.97%	1,416,975
Euro	117,971,081	8.11%	11,797,108
Hong Kong Dollar	6,227,514	0.43%	622,751
Israeli Shekel	1,377,305	0.09%	137,730
Japanese Yen	82,044,678	5.64%	8,204,468
New Zealand Dollar	666,732	0.05%	66,673
Norwegian Krone	2,169,058	0.15%	216,906
Singapore Dollar	4,129,405	0.28%	412,941
Swedish Krona	12,425,960	0.85%	1,242,596
Swiss Franc	34,674,970	2.38%	3,467,497
U.S. Dollar	380,571,110	26.17%	38,057,111
Total	736,751,793	50.64%	73,675,179

Tangerine Balanced Growth Portfolio (Unaudited)

(In Canadian dollars, unless otherwise indicated)



Notes to the Financial Statements

December 31, 2023 Currency	Cash and Investments (\$)	As % of Net Assets	Impact on Net Assets (\$)
Australian Dollar	26,112,927	1.89%	2,611,293
British Pound	50,150,147	3.63%	5,015,015
Danish Krone	11,488,064	0.83%	1,148,806
Euro	114,014,280	8.24%	11,401,428
Hong Kong Dollar	7,211,701	0.52%	721,170
Israeli Shekel	1,423,380	0.10%	142,338
Japanese Yen	76,747,186	5.55%	7,674,718
New Zealand Dollar	736,040	0.05%	73,604
Norwegian Krone	2,306,586	0.17%	230,659
Singapore Dollar	4,329,336	0.31%	432,934
Swedish Krona	11,871,478	0.86%	1,187,148
Swiss Franc	34,184,279	2.48%	3,418,428
U.S. Dollar	354,572,954	25.63%	35,457,295
Total	695,148,358	50.26%	69,514,836

4b. Interest rate risk

The Fund is exposed to the risk that the fair value or future cash flows of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. The Fund's portfolio of interest-bearing financial instruments consists of cash, short-term investments and fixed income securities comprising the FTSE Canada Universe Bond Index. The Fund's exposure to interest rate risk arising from cash and short-term investments is minimal. The portfolio manager reviews the Fund's overall interest rate sensitivity as part of the investment management process.

The following tables summarize the Fund's exposure to interest rate risk by remaining term to maturity on fixed income securities:

	0-1 year	1-3 years	3-5 years	> 5 years	Total
June 30, 2024					
Bonds	\$5,316,498	\$76,513,688	\$59,906,737	\$218,692,114	\$360,429,037
	\$5,316,498	\$76,513,688	\$59,906,737	\$218,692,114	\$360,429,037

	0-1 year	1-3 years	3-5 years	> 5 years	Total
December 31, 2023					
Bonds	\$5,670,173	\$69,601,485	\$60,600,779	\$201,883,774	\$337,756,211
	\$5,670,173	\$69,601,485	\$60,600,779	\$201,883,774	\$337,756,211

As at June 30, 2024, had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, with all other variables held constant, net assets would have decreased or increased by approximately \$26,170,300 (December 31, 2023: \$24,841,093) or 1.80% (December 31, 2023: 1.80%) of total Net Assets. The Fund's sensitivity to interest rate changes was estimated using the weighted average duration of the bond portfolio. In practice, actual trading results may differ and the difference could be material.

4c. Other price risk

Other price risk is the risk that the fair value or future cash flows of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer, or other factors affecting all instruments traded in a market or market segment. All securities present a risk of loss of capital. The Fund's equity portfolio is susceptible to market price risk arising from uncertainties about future prices of the instruments. The Fund manages its exposure to other price risk by diversifying its portfolio of equity instruments in various countries.

The table below indicates the change in Net Assets had the value of the Fund's benchmarks increased or decreased by 10%, as at June 30, 2024 and December 31, 2023. This change is estimated based on the historical correlation between the return of the Fund and the return of the Fund's benchmarks, using 12 monthly data points, as available. The historical correlation may not be representative of future correlation, and accordingly the impact on Net Assets could be materially different.

	June 30, 2024	December 31, 2023
Benchmark	Impact on Net Assets (\$)	Impact on Net Assets (\$)
S&P/TSX 60 Index	35,054,988	34,533,318
S&P 500 Index	37,524,605	35,096,662
Morgan Stanley Capital International EAFE Index	35,415,219	33,898,166
	107,994,812	103,528,146

As at June 30, 2024, 74.71% (December 31, 2023: 75.29%) of the Fund's Net Assets traded on global stock exchanges.

4d. Credit risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or

Tangerine Balanced Growth Portfolio (Unaudited)

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commitment that it has entered into with the Fund. The Fund's exposure to credit risk mainly arises from the Fund's investment in fixed income securities comprising the FTSE Canada Universe Bond Index and its participation in securities lending transactions. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer and accordingly, represents the maximum credit risk exposure to the Fund. Credit ratings are obtained from Standard & Poor's, Moody's and/or Dominion Bond Rating Services. Under the securities lending program, the Fund holds collateral of at least 102% of the fair value of the loaned securities. The collateral holdings are adjusted daily to reflect changes in fair value for both the loaned securities and the securities held as collateral.

As at June 30, 2024 and December 31, 2023, debt securities by credit rating are as follows:

	June 30, 2024	December 31, 2023
Debt securities by credit rating	As % of total debt securities	As % of total debt securities
AAA/Aaa	43%	40%
AA/Aa	32%	34%
A/A	15%	16%
BBB/Bbb	10%	10%
BB/Bb	0%	0%
Total	100%	100%

All transactions executed by the Fund in listed securities are settled or paid for upon delivery using approved brokers. The risk of default is considered minimal as delivery of securities sold is only made once the broker has received payment. Payment is made on a purchase once the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

4e. Liquidity risk

All financial liabilities of the Fund mature in one year or less. In addition, the Fund is exposed to daily cash redemptions of redeemable units. Therefore, in accordance with securities legislation, the Fund maintains at least 90% of its assets in investments that are traded in an active market and can be readily disposed. In addition, the Fund retains sufficient cash and cash equivalent positions to maintain liquidity.

4f. Concentration risk

Concentration risk arises as a result of the concentration of exposures within the same category, whether it is

geographical location, asset type, industry sector or counterparty type.

The following is a summary of the Fund's concentration risk by country:

As at	June 30, 2024	December 31, 2023
Country of Issue	As % of Net Assets	As % of Net Assets
Canada	49.0	49.6
USA	25.2	24.7
Australia	1.8	1.8
Belgium	0.2	0.2
Bermuda	0.2	0.3
Cayman Islands	0.1	0.1
Denmark	1.0	0.8
Finland	0.2	0.3
France	2.5	2.7
Germany	2.1	2.1
Hong Kong	0.4	0.4
Ireland	0.7	0.8
Israel	0.2	0.2
Italy	0.5	0.5
Japan	5.6	5.5
Jersey	0.1	0.1
Netherlands	1.7	1.6
New Zealand	0.1	0.1
Norway	0.1	0.2
Singapore	0.3	0.3
Spain	0.6	0.6
Sweden	0.8	0.8
Switzerland	2.6	2.6
United Kingdom	3.5	3.4
Total Investments	99.5	99.7

Tangerine Balanced Growth Portfolio (Unaudited)

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Notes to the Financial Statements

The following is a summary of the Fund's concentration risk by industry grouping:

As at	June 30, 2024	December 31, 2023
Industry Grouping	As % of Net Assets	As % of Net Assets
Equities		
Communication Services	4.0	4.0
Consumer Discretionary	6.4	6.8
Consumer Staples	4.6	4.9
Energy	6.4	6.5
Financials	16.8	17.6
Health Care	6.5	6.4
Industrials	9.7	9.4
Information Technology	13.6	12.6
Materials	4.3	4.6
Real Estate	0.7	0.7
Utilities	1.7	1.8
Fixed Income		
Fixed Income Issued or Guaranteed by Canadian Federal Government	9.8	8.9
Fixed Income Issued or Guaranteed by Canadian Provincial Government	8.2	8.3
Fixed Income Issued or Guaranteed by Canadian Municipal Government	0.3	0.4
Other Fixed Income	6.5	6.8
Total Investments	99.5	99.7

5. Fair Value Disclosure

The following tables categorize financial instruments recorded at fair value on the Statements of Financial Position into one of the three fair value hierarchy levels:

June 30, 2024	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Equities	1,086,604,972	—	—	1,086,604,972
Fixed Income	—	360,429,037	—	360,429,037
Total investments	1,086,604,972	360,429,037	—	1,447,034,009

December 31, 2023	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Equities	1,041,425,472	—	—	1,041,425,472
Fixed Income	—	337,756,211	—	337,756,211
Total investments	1,041,425,472	337,756,211	—	1,379,181,683

During the period ended June 30, 2024 and December 31, 2023, there were no significant transfers between Level 1 and Level 2.

The level 3 investments held by the Fund as at June 30, 2024 and December 31, 2023 were not considered significant.

6. Income Tax

The Fund qualifies as a mutual fund trust under the Income Tax Act (Canada) (the "Tax Act") and, accordingly, is not subject to income tax on the portion of its net income, including net realized capital gains, which is paid or payable to unitholders. Such distributed income is taxable in the hands of the unitholders.

Temporary differences between the carrying value of assets and liabilities for accounting and income tax purposes give rise to deferred income tax assets and liabilities. The most significant temporary difference is between the reported fair value of the Fund's investment portfolio and its adjusted cost base for income tax purposes. Since the Fund's distribution policy is to distribute all net realized capital gains, deferred tax liabilities with respect to unrealized capital gains and deferred tax assets with respect to unrealized capital losses are not realized by the Fund and are, therefore, not recorded by the Fund.

As of the 2023 tax year end, the Fund did not have a net capital loss or a non-capital loss that could be used to offset future taxable income.

The Fund incurs withholding taxes imposed by certain countries on investment income. Such income is recorded on a gross basis and the related withholding taxes are shown as a separate expense in the Statements of Comprehensive Income. For the purpose of the Statements of Cash Flows, cash inflows from dividend income are presented net of withholding taxes, when applicable.

7. Redeemable Units

The Fund is authorized to issue an unlimited number of transferable, redeemable trust units of one class, which represent an equal, undivided interest in the Net Assets of the Fund.

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The capital of the Fund is represented by the net assets attributable to holders of the redeemable units with no par value. The units are entitled to distributions, if any, and to a proportionate share of the Fund's net assets attributable to holders of redeemable units. Each unitholder has one vote for each unit owned as determined at the close of business on the record date for voting at a meeting. There are no voting rights attributed to fractions of a unit. The Fund has no restrictions or specific capital requirements on the subscriptions and redemptions of units.

The number of units issued, reinvested, redeemed and outstanding were as follows:

Number of units	June 30, 2024	June 30, 2023
Balance – beginning of the period	71,735,122	76,241,816
Issued	4,142,701	3,357,445
Redeemed	(5,902,794)	(6,100,932)
Balance – end of the period	69,975,029	73,498,329

The Fund's objectives are to manage capital to safeguard the Fund's ability to continue as a going concern; to provide financial capacity and flexibility to meet its strategic objectives; and to provide an adequate return to unitholders commensurate with the level of risk while maximizing the distributions to unitholders.

Since both the revenue and expenses of the Fund are reasonably predictable and stable and since the Fund does not have any externally imposed capital requirements, the Manager believes that current levels of distributions, capital and capital structure are sufficient to sustain ongoing operations. The Manager actively monitors the cash position and financial performance of the Fund to ensure resources are available to meet current distribution levels.

8. Securities Lending

There were no securities loaned and collateral held as at June 30, 2024 (December 31, 2023: \$nil).

9. Soft Dollars Commissions

Brokerage business is allocated to brokers based on an assessment as to which broker can deliver the best results to the Fund. Business may be allocated to brokers that provide, in addition to transaction execution, investment research services which may or may not be used by the Manager during its investment decision-making process.

No portion of the broker commissions were related to soft dollar costs during the six month periods ended June 30, 2024 and 2023.

10. Related Party Transactions

10a. Management fees, administration fees and other expenses

The Manager charges fees in connection with management services at a rate of 0.80% per year of the Fund's daily NAV. The Fund also pays a fixed administration fee to the Manager equal to 0.15% per year of the Fund's daily NAV to cover regulatory filing fees and other day-to-day operating expenses including, but not limited to, recordkeeping, accounting and fund valuation costs, custodial fees, audit and legal fees, the costs of preparing and distributing annual and semi-annual reports, prospectuses, financial statements and investor communications. Finally, certain operating expenses are paid directly by the Fund, including the costs and expenses related to the Independent Review Committee; the cost of any government or regulatory requirements introduced after July 1, 2007; and borrowing costs and taxes (including, but not limited to, GST and HST). The Manager, at its sole discretion, may absorb a portion of the Fund's expenses and these are reflected in the Statements of Comprehensive Income as "Rebated and absorbed expenses".

10b. Buying and selling securities

The Fund invests in securities issued by The Bank of Nova Scotia. Refer to the Schedule of Investments for details.

11. Offsetting of Financial Assets and Financial Liabilities

The Fund has not offset financial assets and financial liabilities on its Statements of Financial Position nor does it transact in financial instruments that are subject to an enforceable master netting arrangement or similar agreement.

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