



Semi-Annual Financial Statements

June 30, 2022

Published for clients of
Genus Capital Management Inc.

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MANAGEMENT'S RESPONSIBILITY FOR FINANCIAL REPORTING

The accompanying financial statements have been prepared by Genus Capital Management Inc. ("Genus"), the manager of the Funds, and approved by its Board of Directors. Genus' management is responsible for the information and representations contained in these financial statements and other sections of the financial statements.

Genus 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 and include certain amounts that are based on estimates and judgments. The significant accounting policies that management believes are appropriate for the Funds are described in Note 2 to the financial statements. Financial information used elsewhere in this report is consistent with that presented in the financial statements.

Genus' Board of Directors is responsible for reviewing and approving the financial statements and overseeing the performance of management's financial reporting responsibilities including its internal controls and audit processes.

Ernst & Young LLP has been appointed to act as the external auditors for the Funds and to report to Unitholders regarding the fairness of the presentation of the financial statements. They have audited the financial statements in accordance with Canadian generally accepted auditing standards to enable them to express an opinion to the Unitholders.



Stephen Au
Chief Executive Officer
Genus Capital Management Inc.



Leslie G. Cliff
Chairperson of the Board
Genus Capital Management Inc.

INVESTMENT OBJECTIVES AND POLICIES

The investment objective of each Fund and the investment policies and practices of the Manager to achieve such objective are set forth below.

Genus Canadian T-Bill Fund

The investment objective of the Canadian T-bill Fund is to maximize current income while preserving capital and maintaining liquidity.

To achieve this objective, the Manager invests in a well-diversified portfolio of government or government-guaranteed treasury securities. The Fund is managed conservatively and does not invest in foreign assets.

While the returns of this Fund are derived primarily from interest income and the goal is to maintain a relative constant unit price, there is no guarantee that the unit price will not fluctuate. The principal risks associated with an investment in this Fund are interest rate and government credit risks.

The Fund would be suitable for investors with very low tolerance for risk or investment horizon of less than 1 year. It is also designed for conservative clients as repository for cash pending investment.

Genus Short-Term Bond Fund

The investment objective of the Short-Term Bond Fund is to preserve capital and to create added value through active bond management.

To achieve this objective, the Manager invests primarily in investment grade bonds issued by Canadian or foreign corporations with a term to maturity generally not exceeding 5 years. The portfolio reflects diversification by sector, type of issuer and quality, but is restricted to issuers that conduct their affairs in a fossil fuel free manner. The investment style of the Fund consists of interest rate anticipation, yield curve trading, sector and security selection. The minimum quality standard for bonds and debentures is a "BBB-" credit rating as determined by the Dominion Bond Rating Service or other comparable rating service. It may also include privately placed investments if consistent with the Fund's overall objective. The Fund's modified duration may range from 1 to 5 years.

The returns of this Fund are derived from interest and capital appreciation on the securities held in this Fund's portfolio.

Selection of the Fund's portfolio is governed by the Manager's unique and proprietary Fossil Free mandate, and is restricted to issuers that conduct their affairs in a manner that meets the Manager's screening criteria in relation to specific Environmental, Social and Governance issues.

This Fund is currently sub-advised and managed by AlphaFixe Capital Inc.

Genus Government Bond Fund

The investment objective of the Government Bond Fund is to preserve capital and to create added value through active bond management.

To achieve this objective, the Manager primarily invests in Canadian bonds, debentures and other debt instruments. The portfolio reflects diversification by sector, type of issuer and quality. The investment style of the Fund consists of interest rate anticipation, yield curve trading, sector rotation and security selection. The minimum quality standard for bonds and debentures is a “A-” credit rating as determined by the Dominion Bond Rating Service or other comparable rating service.

It may also include privately placed investments if consistent with the Fund’s overall objective.

The returns of this Fund are derived from interest and capital appreciation on the securities held in this Fund’s portfolio.

This Fund is currently sub-advised and managed by AlphaFixe Capital Inc.

Genus Strategic Bond Fund

The investment objective of the Strategic Bond Fund is to preserve capital and to create added value through active bond management. Its fixed income holdings are primarily of investment grade bonds, debentures and other debt instruments issued by Canadian or foreign corporations. The minimum quality standard for bonds and debentures is a “BBB-” credit rating as determined by the Dominion Bond Rating Service or other comparable rating service.

The Manager seeks optimal tactical asset allocation strategy among different fixed income asset classes. Diversification of revenue sources is achieved by using multiple strategies to build the portfolio such as interest rate anticipation, yield curve management, active sector selection and individual security.

The returns of this Fund are derived from interest and capital appreciation on the securities held in this Fund’s portfolio.

This Fund is currently sub-advised and managed by AlphaFixe Capital Inc.

Genus Commercial Mortgage Fund

The Fund’s investment goal is to maximize income while investing in a diversified portfolio of quality first mortgages secured by real property in Canada.

The Fund invests in Commercial mortgages, diversified by property type and region. Regional and property type loan allocation limits are designed to diversify economic risk across the economy and are based on Addenda Capital’s decades of investment experience in the commercial mortgage field and in close consultation with the client investment objectives. Each loan is risk rated based on a property type specific set of criteria and must pass a minimum investment grade standard before it can be allocated to any portfolio.

This Fund is currently sub-advised and managed by Addenda Capital Inc.; the sub-advisor fee is paid by the Fund.

Genus Fossil Free Corporate Bond Fund

The investment objective of the Fossil Free Corporate Bond Fund is to preserve capital and to create added value through active bond management.

To achieve this objective, the Manager invests primarily in investment grade bonds, debentures and other debt instruments issued by Canadian or foreign corporations. The portfolio reflects diversification by sector, issuer and quality, but is restricted to issuers that conduct their affairs in a fossil fuel free manner. The investment style of the Fund consists of interest rate anticipation, yield curve trading, sector and security selection. The minimum quality standard for bonds and debentures is a “BBB-” credit rating as determined by the Dominion Bond Rating Service or other comparable rating service. It may also include privately placed investments if consistent with the Fund’s overall objective.

The returns of this Fund are derived from interest and capital appreciation on the securities held in this Fund’s portfolio.

Selection of the Fund’s portfolio is governed by the Manager’s unique and proprietary Fossil Free mandate, and is restricted to issuers that conduct their affairs in a manner that meets the Manager’s screening criteria in relation to specific Environmental, Social and Governance issues.

This Fund is currently sub-advised and managed by AlphaFixe Capital Inc.

Genus Global Macro Bond Fund

The investment objective of the Global Macro Bond Fund is to preserve capital and create added value by adjusting tactical asset allocations monthly. The investment style employs an active assets allocation strategy based on macro signals. The Fund employs active asset allocations within fixed income asset classes of treasuries, government and corporate bonds across various geographic regions.

The Fund invests only in Exchange Traded Funds (ETFs) in Canada, U.S., other developed markets and emerging markets.

Genus Fossil Free Global Impact Bond Fund

The investment objective of the Fossil Free Global Impact Bond Fund is to preserve capital and to create added value through active bond management.

To achieve this objective, the Manager invests primarily in Sustainable bonds, debentures and other debt instruments (green, social, sustainability, sustainability-linked, transition) issued globally by corporations and governments. The portfolio reflects diversification by sector, issuer and quality, but is restricted to issuers that conduct their affairs in a fossil fuel free manner. The investment style of the Fund consists of interest rate anticipation, yield curve trading, sector and security selection. The Fund can have active currency exposures in order to add value or protect capital. The minimum quality standard for bonds and debentures is a “B-” credit rating as determined by the Dominion Bond Rating Service or other comparable rating service. If a pooled fund or exchange-traded fund is held in portfolio, its average credit rating must be higher or equal to “B-”. It may also include privately placed investments if consistent with the Fund’s overall objective.

The returns of this Fund are derived from interest and capital appreciation on the securities held in this Fund’s portfolio.

Selection of the Fund’s portfolio is governed by the Manager’s unique and proprietary Fossil Free mandate, and is restricted to issuers that conduct their affairs in a manner that meets the Manager’s screening criteria in relation to specific Environmental, Social and Governance

issues.

This Fund is currently sub-advised and managed by AlphaFixe Capital Inc.

Genus Canadian Alpha Fund

The investment objective of the Genus Canadian Alpha Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in equity securities of companies included in the S&P/TSX Composite Index. The primary strategy employed is one of quantitative security selection, holding a concentrated portfolio of mid-cap to large-cap securities that are expected to outperform the target index as a whole. During market downturns, the Fund may increase cash and cash equivalent weighting in the portfolio to protect capital.

The Fund targets to hold between 20 and 35 securities. It is fairly diversified by GICS sector, with sector weights targeting +/-10% of the weights of the target index. Cash and cash equivalent holdings generally remain below 25% and individual positions do not exceed 10% of the portfolio.

The returns of this Fund are derived primarily from dividends and capital appreciation on the equity securities held in this Fund's portfolio.

Genu Global Alpha Fund

The investment objective of the Genus Global Alpha Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in equity securities of companies included in the MSCI World Index. The primary strategy employed is one of quantitative security selection, holding a concentrated portfolio of mid-cap to large-cap securities that are expected to outperform the target index as a whole. During market downturns, the Fund may increase cash and cash equivalent weighting in the portfolio to protect capital. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The Fund targets to hold between 25 and 45 securities. It is fairly diversified by country and GICS sector, with both country and sector weights targeting +/-10% of the weights of the target index. Cash and cash equivalent holdings generally remain below 25% and individual positions do not exceed 10% of the portfolio.

The returns of this Fund are derived primarily from dividends and capital appreciation on the equity securities held in this Fund's portfolio and currency movements.

Genus CanGlobe Equity Fund

The investment objective of the CanGlobe Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in equity securities of companies included in the S&P/TSX Composite and MSCI World Indexes. The primary strategy employed is one of quantitative security selection, holding between 60 and 120

securities that are expected to outperform the target indexes as a whole. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The Fund is well diversified by country and GICS sector – country and sector timing do not play a significant role. Generally, cash holdings remain below 10%, and individual positions do not exceed 10% of the portfolio. The average holding period for a security is approximately 15 months.

The returns of this Fund are derived primarily from dividends and capital appreciation on the equity securities held in this Fund's portfolio.

Genus Fossil Free CanGlobe Equity Fund

The investment objective of the Fossil Free CanGlobe Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in equity securities of companies included in the S&P/TSX Composite and MSCI World indexes. The primary strategy employed is one of quantitative security selection, holding between 60 and 120 securities that are expected to outperform the target indexes as a whole. The Fund's portfolio reflects diversification by country, sector and quality. Individual equity investments generally do not exceed 10% on a cost basis. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The returns of this Fund are derived from dividends and capital appreciation on the securities held in this Fund's portfolio and currency movements.

Selection of the Fund's portfolio is governed by the Manager's unique and proprietary Fossil Free mandate, and is restricted to issuers that conduct their affairs in a manner that meets the Manager's screening criteria in relation to specific Environmental, Social and Governance issues.

Genus Emerging Markets Equity Fund

The investment objective of the Emerging Markets Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in equity securities of companies included in the MSCI Emerging Markets Index and/or exchange traded funds tracking the emerging markets. The number of holdings will typically range between 90 and 130. The Fund may also use derivatives such as futures and forwards to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The returns of this Fund are derived primarily from dividends and capital appreciation on the equity securities held in this Fund's portfolio and currency movements.

This Fund is currently sub-advised and managed by Allspring Global Investments (formerly called Wells Capital Management Inc. until November 1, 2021); the sub- advisor fee is paid by the Fund.

Genus Fossil Free High Impact Equity Fund

The investment objective of the Fossil Free High Impact Equity Fund is to use funds to support

companies making the biggest positive environmental and social impact while also seeking to achieve competitive returns with market-like risk.

Securities for this Fund will be selected from the S&P/TSX and MSCI World Indexes. Companies that appear weak with respect to environmental, social and governance characteristics are excluded as an initial screen. For instance, all companies directly involved in extraction, processing and transportation of oil, gas and coal are excluded. Next, a sustainable thematic approach, which seeks to profit from the long term trends that are unfolding, is applied. The belief is that population growth will affect demand for scarce resources such as food, water and energy, and that supporting life for more people will also increase the environmental strain on our planet. As a result, the Fund strives to thematically emphasize products and services that offer sustainable solutions to these challenges. Investments are focused in companies that are leaders in areas such as: renewable energy, energy efficiency, water and waste management, low negative impact products, sustainable agriculture, as well as access to healthcare, education and technology. The Fund uses a multifaceted stock selection discipline that considers value, growth, momentum, quality and analyst expectations.

The number of holdings will typically range between 20 and 40. Generally, cash holdings remain below 10%, and individual positions do not exceed 10% of the portfolio. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

Genus Dividend Equity Fund

The investment objective of the Dividend Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in companies included in the S&P/TSX Composite and MSCI World Indexes that offer sustainable high income, such as equity securities with high dividend yields and income trust units. The primary strategy employed is one of quantitative security selection, holding between 40 and 100 securities that are expected to outperform the target indexes as a whole. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The portfolio reflects reasonable GICS sector diversification with maximum single sector exposure capped at 30% and maximum 10% exposure in individual securities.

The returns of this Fund are derived primarily from dividends and capital appreciation on the securities held in this Fund's portfolio.

Genus Fossil Free Dividend Equity Fund

The investment objective of the Fossil Free Dividend Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth.

To achieve this objective, the Manager primarily invests in companies included in the S&P/TSX Composite and MSCI World Indexes that offer sustainable high income, such as equity securities with high dividend yields and income trust units. The primary strategy employed is one of quantitative security selection, holding between 30 and 100 securities that are expected to outperform the target indexes as a whole. The Fund may also use derivatives such as futures and forward contracts to manage cash flows, beta and currency exposure of the Fund without creating leverage.

The portfolio reflects reasonable GICS sector diversification with maximum single sector exposure capped at 35% and maximum 10% exposure in individual securities.

The returns of this Fund are derived primarily from dividends and capital appreciation on the securities held in this Fund's portfolio.

Selection of the Fund's portfolio is governed by the Manager's unique and proprietary Fossil Free mandate, and is restricted to issuers that conduct their affairs in a manner that meets the Manager's screening criteria in relation to specific Environmental, Social and Governance issues.

Genus Global Balanced Fund

The investment objective of the Global Balanced Fund is to achieve both capital appreciation and current income by adjusting allocations monthly and strategically investing in the most favourable asset classes at the time.

To achieve this objective, the Manager primarily invests in an appropriate mix of other Genus Funds and Exchange Traded Funds (ETFs) in a manner best suited for current market expectations. The primary strategy employed is one of quantitative asset allocation strategy consisting of equities, fixed income, and cash based on macro signals generated by the Genus proprietary research tool. The Fund's portfolio reflects diversification across various asset classes & geographic regions. Futures contracts, forward contracts, swaps, options, repurchase agreements, reverse repurchase agreements and other derivatives may be used to take advantage of changes in interest rates and for hedging currency and credit exposure. The diversified nature of the balanced approach helps reduce systematic (market) risk associated with any individual asset class by keeping within the following ranges:

ASSET CLASSES	MINIMUM	TARGET	MAXIMUM
Cash and Asset-Backed Index Securities and Funds	0%	5%	30%
Mortgage Securities	0%	5%	10%
Fixed Income Securities and Funds	15%	30%	60%
Commodity Index Funds	0%	0%	15%
Canadian Equity Securities and Index Funds	0%	10%	30%
Foreign Equity Securities and Index Funds	30%	55%	75%
Equity Securities and Index Funds	30%	65%	75%

If, in the opinion of the Manager, considering market and other conditions, it would be prudent to vary these ranges, the Manager may choose to do so, subject to applicable laws. Generally, relative valuations and growth prospects will determine the weights in each asset class. The returns of the Global Balanced Fund are derived from interest, dividend and capital gains distributions and capital appreciation on the Units of the underlying Funds.

Genus Global Balanced Fund (formerly Genus Balanced Fund)

Statement of Financial Position

As at June 30, 2022 (unaudited) and December 31, 2021 (audited)	June 30 2022	December 31 2021
Assets		
Current assets		
Cash	\$ 276,682	\$ 277,603
Investments	45,348,627	49,672,561
Income receivable from underlying components	218,855	3,425,084
Due from broker	-	200,000
Subscriptions receivable from unitholders	10,465	-
Total assets	45,854,629	53,575,248
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	21,287	21,695
Due to Broker	203,955	1,304,526
Distributions payable to unitholders	52	254
Redemptions payable to unitholders	24,750	-
Total liabilities (excluding net assets attributable to holders of redeemable units)	250,044	1,326,475
Net assets attributable to holders of redeemable units (Series O)	\$ 45,604,585	\$ 52,248,773
Redeemable units outstanding (note 5)	364,055	372,744
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 125.27	\$ 140.17

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

For the period ended June 30 (unaudited)	2022	2021
Income		
Interest income for distribution purposes	\$ 49	\$ 2
Distributions from underlying components	449,133	495,163
Foreign exchange gain on cash	26,706	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(101)	-
Net realized gain (loss) on sale of investments	(100,966)	1,498,218
Net change in unrealized gain (loss) on investments	(5,385,773)	1,614,897
Total (loss) income	(5,010,429)	3,608,280
Expenses		
Trustee fees	3,265	2,960
Audit fees	5,068	5,316
Independent review committee fees	720	1,363
Custodial fees	2,119	2,023
Unitholder reporting costs	11,577	3,740
Other administrative expenses	18,068	12,909
Transaction costs	2,393	-
Interest expense	2,228	1,313
Total operating expenses	45,438	29,624
Operating profit (loss)	(5,055,867)	3,578,656
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (5,055,867)	\$ 3,578,656
Weighted average number of units during the period	368,102	393,097
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (13.73)	\$ 9.10

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

For the period ended June 30 (unaudited)	2022	2021
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 52,248,773	\$ 53,842,938
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(5,055,867)	3,578,656
Distributions to holders of redeemable units		
Net investment income	(407,342)	(465,756)
Total distributions to holders of redeemable units	(407,342)	(465,756)
Redeemable unit transactions		
Issuance of redeemable units	2,068,777	2,451,219
Reinvestment of redeemable units	354,588	409,319
Redemption of redeemable units	(3,604,344)	(4,312,942)
Net decrease from redeemable unit transactions	(1,180,979)	(1,452,404)
Net increase (decrease) in net assets attributable to holders of redeemable units	(6,644,188)	1,660,496
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 45,604,585	\$ 55,503,434

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

Genus Global Balanced Fund (formerly Genus Balanced Fund)

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 8,259,053	\$ 10,400,000
Purchase of investments	(10,324,822)	(10,761,988)
Income received from underlying components	3,655,934	1,842,866
Interest paid	(2,228)	(1,313)
Negative interest on investments	(101)	-
Operating expenses paid	(41,225)	(36,766)
Net cash from operating activities	1,546,611	1,442,799
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(52,956)	(56,677)
Cash received from redeemable units issued	2,058,312	2,454,094
Amounts paid for redeemable units redeemed	(3,579,594)	(4,319,192)
Net cash used in financing activities	(1,574,238)	(1,921,775)
Foreign exchange gain on cash	26,706	-
Net decrease in cash	(921)	(478,976)
Cash at beginning of period	\$ 277,603	\$ 732,651
Cash at end of period	\$ 276,682	\$ 253,675

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

Genus Global Balanced Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Exchange-Traded Funds				
54,300	iShares Gold Trust	2,554,712	2,403,231	5.3
15,500	iShares US Treasury Bond ETF	484,748	478,164	1.1
		3,039,460	2,881,395	6.4
Equity Fund				
7,442	Genus Canadian Alpha Fund	1,678,446	1,677,177	3.7
58,233	Genus CanGlobe Equity Fund	9,045,522	8,870,022	19.5
15,346	Genus Global Alpha Fund	4,393,503	3,814,354	8.4
		15,117,471	14,361,553	31.6
Emerging Markets Fund				
5,982	Genus Emerging Markets Equity Fund	915,261	833,027	1.8
Government Bond Fund				
8,883	Genus Government Bond Fund	1,043,624	896,968	2.0
Strategic Bond Fund				
19,680	Genus Strategic Bond Fund	2,198,085	1,906,239	4.2
Commercial Mortgage Fund				
50,534	Genus Commercial Mortgage Fund	5,141,249	4,981,689	11.0
Dividend Equity Fund				
102,357	Genus Dividend Equity Fund	14,229,916	14,717,918	32.4
Canadian T-Bill Fund				
18,894	Genus Canadian T-Bill Fund	1,889,368	1,889,368	4.2
Fixed Income				
19,961	Genus Global Macro Bond Fund	2,710,582	2,383,671	5.3
Short-Term Bond Fund				
6,481	Genus Short-Term Bond Fund	543,423	496,799	1.1
Transaction costs		(2,392)		
Total Investments		46,828,439	45,348,627	100.0

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

Genus Fossil Free Corporate Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 130,298	\$ 108,333
Investments	43,584,204	57,646,289
Accrued interest	305,105	345,712
Subscriptions receivable from unitholders	-	9,000
Total assets	44,019,607	58,109,334
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	29,317	29,321
Distributions payable to unitholders	-	64
Redemptions payable to unitholders	-	11,351
Total liabilities (excluding net assets attributable to holders of redeemable units)	29,317	40,736
Net assets attributable to holders of redeemable units (Series O)	\$ 43,990,290	\$ 58,068,598
Redeemable units outstanding (note 5)	470,752	546,905
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 93.45	\$ 106.18

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 811,242	\$ 943,555
Foreign exchange loss on cash	(5)	(12)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized gain (loss) on sale of investments	(1,395,680)	48,759
Net change in unrealized loss on investments	(5,485,824)	(2,563,713)
Total loss	(6,070,267)	(1,571,411)
Expenses		
Trustee fees	3,081	3,065
Audit fees	5,068	5,316
Independent review committee fees	1,114	1,715
Custodial fees	2,117	2,013
Unitholder reporting costs	15,968	10,960
Other administrative expenses	38,296	48,210
Interest expense	-	19
Total operating expenses	65,644	71,298
Operating loss	(6,135,911)	(1,642,709)
Decrease in net assets attributable to holders of redeemable units from operations (Series O)	\$ (6,135,911)	\$ (1,642,709)
Weighted average number of units during the period	533,685	595,704
Decrease in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (11.50)	\$ (2.76)

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 58,068,598	\$ 67,444,617
Decrease in net assets attributable to holders of redeemable units from operations	(6,135,911)	(1,642,709)
Distributions to holders of redeemable units		
Net investment income	(754,794)	(895,966)
Total distributions to holders of redeemable units	(754,794)	(895,966)
Redeemable unit transactions		
Issuance of redeemable units	371,441	7,399,203
Reinvestment of redeemable units	651,908	784,419
Redemption of redeemable units	(8,210,952)	(14,440,315)
Net decrease from redeemable unit transactions	(7,187,603)	(6,256,693)
Net decrease in net assets attributable to holders of redeemable units	(14,078,308)	(8,795,368)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 43,990,290	\$ 58,649,249

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

Genus Fossil Free Corporate Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 13,931,963	\$ 16,308,329
Purchase of investments	(6,751,382)	(10,140,596)
Interest received, excluding gain on short-term notes	851,849	1,018,396
Interest paid	-	(19)
Operating expenses paid	(65,648)	(67,534)
Net cash from operating activities	7,966,782	7,118,576
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(102,950)	(111,513)
Cash received from redeemable units issued	380,441	7,399,138
Amounts paid for redeemable units redeemed	(8,222,303)	(14,428,300)
Net cash used in financing activities	(7,944,812)	(7,140,675)
Foreign exchange loss on cash	(5)	(12)
Net increase (decrease) in cash	21,965	(22,111)
Cash at beginning of period	\$ 108,333	\$ 262,195
Cash at end of period	\$ 130,298	\$ 240,084

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

Genus Fossil Free Corporate Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
1,100,000	407 International Inc.	2.430%	05-04-2027	1,106,681	1,018,184	2.3
750,000	407 International Inc.	2.590%	05-25-2032	639,825	627,680	1.4
750,000	Allied Properties Real Estate Investment Trust	1.726%	02-12-2026	750,000	669,543	1.5
200,000	Allied Properties Real Estate Investment Trust	3.117%	02-21-2030	199,428	168,785	0.4
200,000	Allied Properties Real Estate Investment Trust	3.095%	02-06-2032	200,000	159,715	0.4
300,000	Bank of Montreal	5.625%	05-26-2082	300,000	288,095	0.7
500,000	Bank of Montreal, FRN	4.300%	11-26-2080	514,500	467,796	1.1
500,000	Bell Canada	2.200%	05-29-2028	499,385	433,797	1.0
1,000,000	Bell Canada	3.000%	03-17-2031	933,690	852,367	2.0
485,000	Bell Canada	7.000%	09-24-2027	614,110	528,363	1.2
1,025,000	Bell Canada	3.800%	08-21-2028	1,063,974	968,869	2.2
1,600,000	Bell Canada	2.500%	05-14-2030	1,625,309	1,339,307	3.1
350,000	Canadian Imperial Bank of Commerce, FRN	7.150%	07-28-2082	349,346	353,270	0.8
520,000	Choice Properties Real Estate Investment Trust	2.456%	11-30-2026	520,000	470,396	1.1
500,000	Choice Properties Real Estate Investment Trust	4.178%	03-08-2028	575,440	477,485	1.1
340,000	Choice Properties Real Estate Investment Trust	3.532%	06-11-2029	343,651	305,580	0.7
800,000	Choice Properties Real Estate Investment Trust	2.981%	03-04-2030	827,880	680,930	1.6
250,000	CT Real Estate Investment Trust	3.469%	06-16-2027	255,943	233,600	0.5
1,070,000	Dollarama Inc.	1.505%	09-20-2027	1,070,740	914,333	2.1
325,000	Dollarama Inc.	2.443%	07-09-2029	325,000	277,416	0.6
184,243	Grand Renewable Solar LP	3.926%	01-31-2035	184,243	172,845	0.4
980,000	Granite REIT Holdings LP	3.062%	06-04-2027	1,017,338	902,458	2.1
600,000	Granite REIT Holdings LP	2.194%	08-30-2028	600,000	510,108	1.2
500,000	Greater Toronto Airports Authority	1.540%	05-03-2028	499,685	429,809	1.0
1,150,000	Greater Toronto Airports Authority	2.730%	04-03-2029	1,088,314	1,040,632	2.4
254,780	Greater Toronto Airports Authority	6.450%	07-30-2029	310,916	271,357	0.6
500,000	Great-West Lifeco Inc.	3.600%	12-31-2081	500,000	417,653	1.0
2,050,000	Hydro One Inc.	2.160%	02-28-2030	2,119,987	1,751,127	4.0
500,000	Hydro One Inc.	2.230%	09-17-2031	421,875	414,083	1.0
475,000	iA Financial Corp., Inc.	3.187%	02-25-2032	475,000	441,026	1.0
300,000	iA Financial Corp., Inc.	6.611%	06-30-2082	300,000	296,883	0.7
400,000	iA Financial Corp., Inc., FRN	3.072%	09-24-2031	406,740	372,883	0.9
1,450,000	Intact Financial Corp.	1.928%	12-16-2030	1,283,175	1,152,039	2.6
200,000	Intact Financial Corp., FRN	4.125%	03-31-2081	200,000	178,338	0.4
342,154	Kingston Solar LP	3.571%	07-31-2035	343,625	311,801	0.7
1,340,000	Loblaw Cos., Ltd.	4.488%	12-11-2028	1,443,581	1,318,822	3.0
560,000	Loblaw Cos., Ltd.	6.500%	01-22-2029	699,669	602,111	1.4
500,000	Loblaw Cos., Ltd.	2.284%	05-07-2030	518,770	412,717	0.9
850,000	Lower Mattagami Energy LP	2.307%	10-21-2026	812,653	792,042	1.8
1,000,000	Lower Mattagami Energy LP	2.433%	05-14-2031	906,676	850,983	2.0
200,000	Manulife Financial Corp, FRN	7.117%	06-09-2082	200,000	202,025	0.5
1,555,000	Manulife Financial Corp., FRN	2.818%	05-13-2035	1,625,179	1,310,823	3.0
2,345,000	Metro Inc.	3.390%	12-06-2027	2,441,015	2,204,921	5.1
1,100,000	National Bank of Canada	1.534%	06-15-2026	1,096,608	980,464	2.2
800,000	NAV Canada	2.063%	05-29-2030	815,579	677,072	1.6
1	Original Wempi Inc.	4.056%	02-13-2024	1	1	-
1,240,000	Reliance LP	3.836%	03-15-2025	1,250,100	1,209,150	2.8
500,000	Reliance LP	2.680%	12-01-2027	511,455	441,649	1.0
1,125,000	Rogers Communications Inc.	3.650%	03-31-2027	1,204,949	1,070,274	2.5
1,610,000	Rogers Communications Inc.	3.250%	05-01-2029	1,728,966	1,444,650	3.2
500,000	Royal Bank of Canada, FRN	4.500%	11-24-2080	520,200	471,006	1.1
1,150,000	Shaw Communications Inc.	4.400%	11-02-2028	1,233,616	1,110,386	2.5
1,075,000	Shaw Communications Inc.	3.300%	12-10-2029	1,139,754	950,979	2.2
400,000	Sun Life Financial Inc., FRN	2.060%	10-01-2035	399,676	314,836	0.7
1,000,000	TELUS Corp.	3.750%	03-10-2026	1,066,711	972,521	2.2
300,000	TELUS Corp.	2.350%	01-27-2028	309,227	264,137	0.6
645,000	TELUS Corp.	3.625%	03-01-2028	665,457	607,241	1.4
1,265,000	TELUS Corp.	3.300%	05-02-2029	1,331,791	1,145,309	2.6
725,000	The Bank of Nova Scotia	1.400%	11-01-2027	699,681	612,173	1.4
500,000	The Bank of Nova Scotia, FRN	3.700%	07-27-2081	500,000	420,980	1.0
325,000	The Bank of Nova Scotia, FRN	7.023%	07-27-2082	325,000	326,842	0.7
2,400,000	The Toronto-Dominion Bank, FRN	3.060%	01-26-2032	2,475,226	2,201,611	5.0

Genus Fossil Free Corporate Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
500,000	Toronto Hydro Corp.	2.430%	12-11-2029	499,640	442,424	1.0
400,000	Vancouver Airport Authority	1.760%	09-20-2030	400,000	327,502	0.8
				49,286,980	43,584,204	100.0
Total Investments				49,286,980	43,584,204	100.0

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

Genus Fossil Free Dividend Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 3,503,124	\$ 6,371,408
Investments	92,784,955	109,630,193
Dividends receivable	280,255	206,267
Margins deposited on futures contracts	2,797,061	2,261,973
Unrealized gain on futures contracts	168,884	169,435
Total assets	99,534,279	118,639,276
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	27,467	35,443
Redemptions payable to unitholders	-	15,000
Unrealized loss on futures contracts	-	35,677
Total liabilities (excluding net assets attributable to holders of redeemable units)	27,467	86,120
Net assets attributable to holders of redeemable units (Series O)	\$ 99,506,812	\$ 118,553,156
Redeemable units outstanding (note 5)	1,018,024	1,068,239
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 97.75	\$ 110.98

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 22,408	\$ 6,526
Dividend income	1,706,116	1,252,960
Foreign exchange loss on cash	(8,479)	(13,874)
Securities lending income	4,160	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(1,500)	-
Net realized gain (loss) on sale of investments	(1,153,699)	5,258,989
Net realized gain on futures contracts	540,602	116,715
Net change in unrealized gain (loss) on investments and futures contracts	(13,103,129)	2,980,010
Total income (loss)	(11,993,521)	9,601,326
Expenses		
Trustee fees	3,101	3,145
Custodial fees	4,541	3,679
Audit fees	5,068	5,316
Independent review committee fees	2,262	1,800
Unitholder reporting costs	16,223	13,458
Other administrative expenses	69,729	78,272
Transaction costs	136,370	99,004
Interest expense	4,519	1,674
Total operating expenses	241,813	206,348
Operating profit (loss)	(12,235,334)	9,394,978
Withholding taxes	(159,837)	(128,066)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (12,395,171)	\$ 9,266,912
Weighted average number of units during the period	1,061,764	791,346
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (11.67)	\$ 11.71

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 118,553,156	\$ 70,239,546
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(12,395,171)	9,266,912
Distributions to holders of redeemable units		
Net investment income	(1,365,746)	(782,711)
Total distributions to holders of redeemable units	(1,365,746)	(782,711)
Redeemable unit transactions		
Issuance of redeemable units	6,814,586	32,404,044
Reinvestment of redeemable units	1,088,804	618,127
Redemption of redeemable units	(13,188,817)	(11,400,572)
Net increase (decrease) from redeemable unit transactions	(5,285,427)	21,621,599
Net increase (decrease) in net assets attributable to holders of redeemable units	(19,046,344)	30,105,800
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 99,506,812	\$ 100,345,346

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

Genus Fossil Free Dividend Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 84,683,096	\$ 47,934,536
Purchase of investments	(82,266,182)	(67,067,047)
Dividends received, net of withholding tax	1,472,291	1,137,915
Interest received, excluding gain on short-term notes	22,408	6,526
Interest paid	(4,519)	(1,674)
Securities lending income	4,160	-
Negative interest on investments	(1,500)	-
Operating expenses paid	(108,900)	(85,509)
Net proceeds from derivatives settlements	5,514	2,964
Net cash from (used in) operating activities	3,806,368	(18,072,289)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(276,942)	(163,618)
Cash received from redeemable units issued	6,814,586	32,244,441
Amounts paid for redeemable units redeemed	(13,203,817)	(11,383,572)
Net cash from (used in) financing activities	(6,666,173)	20,697,251
Foreign exchange loss on cash	(8,479)	(13,874)
Net increase (decrease) in cash	(2,868,284)	2,611,088
Cash at beginning of period	\$ 6,371,408	\$ 1,952,053
Cash at end of period	\$ 3,503,124	\$ 4,563,141

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

Genus Fossil Free Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Industrials				
17,000	Bunzl PLC	804,750	724,124	0.8
7,600	CH Robinson Worldwide Inc.	989,133	993,798	1.1
74,800	Finning International Inc.	2,430,999	2,026,332	2.2
16,500	Masco Corp.	1,120,072	1,076,985	1.2
6,100	Snap-on Inc.	1,758,918	1,550,377	1.7
28,500	Thomson Reuters Corp.	3,873,662	3,824,415	4.1
8,400	Vinci SA	1,032,487	962,434	1.0
		12,010,021	11,158,465	12.1
Consumer Discretionary				
21,350	Best Buy Co., Inc.	2,858,426	1,795,370	1.9
11,500	Genuine Parts Co.	1,932,747	1,972,988	2.1
3,700	The Home Depot Inc.	1,119,801	1,309,046	1.4
		5,910,974	5,077,404	5.4
Consumer Staples				
12,900	Colgate-Palmolive Co.	1,245,571	1,333,565	1.4
70,800	Kroger Co.	3,825,067	4,322,597	4.6
14,100	Loblaw Cos., Ltd.	1,639,906	1,636,869	1.8
15,000	The Procter & Gamble Co.	2,520,055	2,782,242	3.0
		9,230,599	10,075,273	10.8
Communication Services				
29,600	Comcast Corp.	1,906,519	1,498,290	1.6
173,700	Koninklijke KPN NV	672,573	796,679	0.9
54,600	Nippon Telegraph & Telephone Corp.	1,833,959	2,019,812	2.2
32,200	Quebecor Inc.	943,579	885,822	1.0
195,996	Telefonica S.A.	1,610,613	1,285,107	1.4
		6,967,243	6,485,710	7.1
Health Care				
12,000	AmerisourceBergen Corp.	2,255,723	2,190,036	2.4
8,500	Amgen Inc.	2,634,456	2,667,694	2.9
41,700	Merck & Co., Inc.	3,916,910	4,904,142	5.2
45,320	Pfizer Inc.	2,506,519	3,065,101	3.3
		11,313,608	12,826,973	13.8
Financials				
6,700	American Financial Group Inc.	1,135,116	1,199,694	1.3
15,000	Bank of Montreal	1,920,743	1,856,700	2.0
37,700	Canadian Imperial Bank of Commerce	2,796,334	2,356,627	2.5
45,400	Great-West Lifeco Inc.	1,361,338	1,426,922	1.5
114,100	Old Republic International Corp.	3,451,682	3,291,036	3.5
43,700	Power Corp of Canada	1,660,643	1,447,344	1.6
45,800	SBI Holdings Inc.	1,303,765	1,154,594	1.2
20,400	Sun Life Financial Inc.	1,288,121	1,203,192	1.3
114,000	Suncorp Group Ltd.	1,186,284	1,110,321	1.2
40,200	The Toronto-Dominion Bank	3,271,536	3,393,282	3.7
		19,375,562	18,439,712	19.8
Real Estate				
12,300	Daito Trust Construction Co., Ltd.	1,594,564	1,367,607	1.5
211,600	H&R Real Estate Investment Trust	2,721,225	2,634,420	2.8
64,500	Summit Industrial Income REIT	1,395,954	1,103,595	1.2
		5,711,743	5,105,622	5.5
Information Technology				
2,100	Broadcom Inc.	1,498,949	1,316,015	1.4

Genus Fossil Free Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
79,600	Canon Inc.	2,329,215	2,331,673	2.5
151,200	Computershare Ltd.	2,570,353	3,304,713	3.6
19,100	Juniper Networks Inc.	825,755	702,188	0.8
62,600	National Instruments Corp.	3,126,529	2,521,862	2.7
21,690	NetApp Inc.	1,694,802	1,825,360	2.0
11,800	Seagate Technology Holdings PLC	1,401,035	1,087,423	1.2
11,310	Texas Instruments Inc.	1,995,767	2,241,662	2.4
83,300	The Western Union Co.	2,424,484	1,769,757	1.9
		17,866,889	17,100,653	18.5
Materials				
141,000	Centerra Gold Inc.	1,817,933	1,230,930	1.3
10,800	Reliance Steel & Aluminum Co.	2,551,226	2,366,410	2.6
7,900	Steel Dynamics Inc.	778,400	674,112	0.7
55,600	Sumitomo Metal Mining Co., Ltd.	3,163,142	2,243,691	2.4
		8,310,701	6,515,143	7.0
Total Equities				
		96,697,340	92,784,955	100.0
Transaction costs		(72,434)		
Total Investments		96,624,906	92,784,955	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
(37)	Australian Dollar Futures	9/19/2022	142,230	
25	British Pound Futures	9/19/2022	(70,342)	
12	Canadian Dollar Futures	9/20/2022	(28,157)	
17	Euro Fx Futures	9/19/2022	(61,155)	
6	Euro Fx Futures	9/19/2022	(6,482)	
(37)	Japanese Yen Futures	9/19/2022	129,164	
(8)	Japanese Yen Futures	9/19/2022	26,379	
14	Swiss Franc Futures	9/19/2022	37,247	
			168,884	

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

Genus Fossil Free CanGlobe Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 1,254,726	\$ 3,150,221
Investments	81,534,116	111,507,176
Dividends receivable	177,376	91,402
Margins deposited on futures contracts	257,593	312,100
Unrealized gain on futures contracts	43,952	41,158
Subscriptions receivable from unitholders	16,260	152,452
Total assets	83,284,023	115,254,509
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	22,091	33,659
Distributions payable to unitholders	-	2,221
Redemptions payable to unitholders	27,345	133,361
Unrealized loss on futures contracts	-	66,226
Total liabilities (excluding net assets attributable to holders of redeemable units)	49,436	235,467
Net assets attributable to holders of redeemable units (Series O)	\$ 83,234,587	\$ 115,019,042
Redeemable units outstanding (note 5)	1,098,448	1,177,801
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 75.77	\$ 97.66

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 43,073	\$ (13,828)
Dividend income	1,228,761	1,419,709
Foreign exchange loss on cash	(19,335)	(32,547)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(4,132)	-
Net realized gain (loss) on sale of investments	(3,120,248)	15,982,236
Net realized gain (loss) on futures contracts	(67,436)	171,998
Net change in unrealized loss on investments and futures contracts	(23,221,346)	(2,556,975)
Total income (loss)	(25,160,663)	14,970,593
Expenses		
Trustee fees	2,477	2,901
Custodial fees	3,941	5,051
Audit fees	3,982	4,254
Independent review committee fees	2,070	3,065
Unitholder reporting costs	14,016	2,102
Other administrative expenses	58,314	85,599
Transaction costs	145,818	133,054
Interest expense	1,712	3,220
Total operating expenses	232,330	239,246
Operating profit (loss)	(25,392,993)	14,731,347
Withholding taxes	(156,607)	(132,975)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (25,549,600)	\$ 14,598,372
Weighted average number of units during the period	1,178,041	1,128,612
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (21.69)	\$ 12.93

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 115,019,042	\$ 106,119,181
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(25,549,600)	14,598,372
Redeemable unit transactions		
Issuance of redeemable units	7,857,560	12,936,200
Reinvestment of redeemable units	2,221	-
Redemption of redeemable units	(14,094,636)	(38,262,974)
Net decrease from redeemable unit transactions	(6,234,855)	(25,326,774)
Net decrease in net assets attributable to holders of redeemable units	(31,784,455)	(10,728,402)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 83,234,587	\$ 95,390,779

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

Genus Fossil Free CanGlobe Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 81,905,448	\$ 95,090,751
Purchase of investments	(78,488,820)	(71,445,340)
Purchase of short-term notes	-	-
Dividends received, net of withholding tax	986,180	1,183,256
Interest received, excluding gain on short-term notes	43,073	(13,828)
Interest paid	(1,712)	(3,220)
Negative interest on investments	(4,132)	-
Operating expenses paid	(96,368)	(98,482)
Net proceeds (payments) from derivatives settlements	(12,929)	3,870
Net cash from operating activities	4,330,740	24,717,007
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	(234)
Cash received from redeemable units issued	7,993,752	12,896,399
Amounts paid for redeemable units redeemed	(14,200,652)	(37,996,255)
Net cash used in financing activities	(6,206,900)	(25,100,090)
Foreign exchange loss on cash	(19,335)	(32,547)
Net decrease in cash	(1,895,495)	(415,630)
Cash at beginning of period	\$ 3,150,221	\$ 804,707
Cash at end of period	\$ 1,254,726	\$ 389,077

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

Genus Fossil Free CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Materials				
19,400	Boliden AB	696,033	615,941	0.8
167,000	Centerra Gold Inc.	1,705,654	1,130,198	1.4
25,500	Huntsman Corp.	916,149	722,925	0.9
50,800	Interfor Corp.	1,271,761	1,021,545	1.3
12,600	Louisiana-Pacific Corp.	887,419	660,366	0.8
9,500	Reliance Steel & Aluminum Co.	1,461,894	1,613,670	2.0
18,200	Steel Dynamics Inc.	1,196,388	1,203,930	1.5
		8,135,298	6,968,575	8.7
Industrials				
6,900	AGCO Corp.	892,384	681,030	0.8
20,000	Brenntag SE	1,414,180	1,298,443	1.6
8,200	CH Robinson Worldwide Inc.	847,097	831,234	1.0
65,200	Finning International Inc.	1,799,993	1,369,242	1.7
34,800	Makita Corp.	982,053	866,318	1.1
7,600	Manpowergroup Inc.	858,338	580,716	0.7
7,500	Robert Half International Inc.	832,213	561,675	0.7
24,600	Thomson Reuters Corp.	2,834,126	2,559,051	3.0
19,900	Toromont Industries Ltd.	1,696,314	1,605,625	2.0
		12,156,698	10,353,334	12.6
Consumer Discretionary				
10,500	Best Buy Co., Inc.	913,976	684,495	0.8
43,520	Gildan Activewear Inc.	1,494,589	1,249,974	1.5
3,800	Lowe's Cos Inc.	908,680	663,746	0.8
7,800	Target Corp.	1,730,529	1,101,594	1.4
3,400	The Home Depot Inc.	880,633	932,518	1.1
18,500	The TJX Cos Inc.	1,304,730	1,033,225	1.3
1,800	Ulta Beauty Inc.	732,574	693,864	0.9
9,400	Williams-Sonoma Inc.	1,407,783	1,042,930	1.3
		9,373,494	7,402,346	9.1
Consumer Staples				
14,200	Archer-Daniels-Midland Co.	990,510	1,101,920	1.4
61,000	Jeronimo Martins SGPS SA	1,375,550	1,322,635	1.6
24,200	Kroger Co.	1,092,398	1,145,386	1.4
17,200	Loblaw Cos., Ltd.	1,541,894	1,547,915	1.9
3,300	L'Oreal SA	1,343,786	1,136,075	1.4
11,300	The Procter & Gamble Co.	1,649,190	1,624,827	2.0
		7,993,328	7,878,758	9.7
Health Care				
16,100	AmerisourceBergen Corp.	2,292,037	2,277,828	2.8
2,000	Anthem Inc.	985,723	965,160	1.2
51,500	Chugai Pharmaceutical Co., Ltd.	2,011,120	1,315,410	1.6
3,500	CIGNA Corp.	781,671	922,320	1.1
15,500	Merck & Co., Inc.	1,283,674	1,413,135	1.7
10,000	Novo Nordisk A/S	1,144,709	1,106,652	1.4
12,100	Pfizer Inc.	596,348	634,403	0.8
3,300	Sonova Holding AG	1,128,337	1,047,893	1.3
		10,223,619	9,682,801	11.9
Financials				
8,400	American Financial Group Inc.	1,201,230	1,166,004	1.4
30,900	Bank of Montreal	2,510,038	2,965,055	3.5
38,300	Canadian Western Bank	906,427	772,853	0.9
92,500	Old Republic International Corp.	2,236,732	2,068,300	2.5
182,800	Suncorp Group Ltd.	1,439,950	1,380,211	1.7
8,000	The PNC Financial Services Group Inc.	1,593,310	1,262,160	1.5
49,300	The Toronto-Dominion Bank	3,431,598	3,226,001	3.9
43,800	UBS Group AG	708,602	704,112	0.9
39,600	US Bancorp	2,073,410	1,822,392	2.2
		16,101,297	15,367,088	18.5
Real Estate				

Genus Fossil Free CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
32,200	Canadian Apartment Properties Real Estate Investment Trust	1,525,529	1,118,797	1.4
31,400	Daiwa House Industry Co., Ltd.	953,516	730,829	0.9
107,500	H&R Real Estate Investment Trust	1,067,540	1,037,532	1.3
82,300	RioCan Real Estate Investment Trust	1,469,926	1,277,285	1.6
		5,016,511	4,164,443	5.2
Information Technology				
11,200	Advanced Micro Devices Inc.	690,987	856,464	1.1
7,800	Applied Materials Inc.	1,049,679	709,644	0.9
6,300	Cadence Design Systems Inc.	599,377	945,189	1.2
138,600	Computershare Ltd.	2,275,075	2,348,393	2.9
17,000	Fortinet Inc.	977,257	961,860	1.2
5,700	Gartner Inc.	1,805,133	1,378,431	1.7
5,000	KLA Corp.	799,115	1,595,400	2.0
2,400	Lam Research Corp.	616,437	1,022,760	1.3
12,600	Microsoft Corp.	3,233,541	3,236,058	3.9
4,300	Texas Instruments Inc.	681,163	660,695	0.8
34,300	The Descartes Systems Group Inc.	2,502,695	2,126,932	2.6
		15,230,459	15,841,826	19.6
Communication Services				
36,500	Liberty Global PLC	908,011	806,285	1.0
2,100	Nintendo Co Ltd.	939,051	907,055	1.1
12,700	Omnicom Group Inc.	910,652	807,847	1.0
14,100	Publicis Groupe SA	839,304	687,805	0.8
66,500	WPP Plc	847,899	665,953	0.8
		4,444,917	3,874,945	4.7
Total Equities		88,675,621	81,534,116	100.0
Transaction costs		(58,487)		
Total Investments		88,617,134	81,534,116	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
(29)	Australian Dollar Futures Sep 19	9/19/2022	86,420	
18	British Pound Futures Sep 19	9/19/2022	(39,263)	
11	British Pound Futures Sep 19	9/19/2022	(11,550)	
12	Canadian Dollar Futures Sep 20	9/20/2022	(21,828)	
(8)	Euro Fx Futures Sep 19	9/19/2022	22,290	
(7)	Japanese Yen Futures Sep 19	9/19/2022	18,944	
1	New Zealand Futures Sep 19	9/19/2022	(2,400)	
3	Swedish Krona Futures Sep 19	9/19/2022	(27,223)	
9	Swiss Franc Futures Sep 20	9/19/2022	18,562	
			43,952	

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

Genus Government Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 249,647	\$ 354,522
Investments	56,057,533	48,531,775
Accrued interest	264,911	183,895
Total assets	56,572,091	49,070,192
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	28,083	27,095
Due to broker	-	209,918
Redemptions payable to unitholders	-	2,402
Total liabilities (excluding net assets attributable to holders of redeemable units)	28,083	239,415
Net assets attributable to holders of redeemable units (Series O)	\$ 56,544,008	\$ 48,830,777
Redeemable units outstanding (note 5)	559,947	422,495
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 100.98	\$ 115.58

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 566,018	\$ 615,940
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(288,339)	(277,979)
Net change in unrealized loss on investments and currency forward contracts	(6,009,699)	(2,478,514)
Total loss	(5,732,020)	(2,140,553)
Expenses		
Trustee fees	3,015	2,975
Audit fees	5,068	8,079
Independent review committee fees	940	1,484
Custodial fees	2,117	2,022
Unitholder reporting costs	21,441	18,568
Other administrative expenses	27,904	26,554
Interest expense	1	26
Total operating expenses	60,486	59,708
Operating loss	(5,792,506)	(2,200,261)
Decrease in net assets attributable to holders of redeemable units from operations (Series O)	\$ (5,792,506)	\$ (2,200,261)
Weighted average number of units during the period	445,888	470,982
Decrease in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (12.99)	\$ (4.67)

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 48,830,777	\$ 58,136,273
Decrease in net assets attributable to holders of redeemable units from operations	(5,792,506)	(2,200,261)
Distributions to holders of redeemable units		
Net investment income	(499,922)	(563,104)
Total distributions to holders of redeemable units	(499,922)	(563,104)
Redeemable unit transactions		
Issuance of redeemable units	15,201,838	4,288,453
Reinvestment of redeemable units	387,505	440,555
Redemption of redeemable units	(1,583,684)	(8,648,673)
Net increase (decrease) from redeemable unit transactions	14,005,659	(3,919,665)
Net increase (decrease) in net assets attributable to holders of redeemable units	7,713,231	(6,683,030)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 56,544,008	\$ 51,453,243

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

Genus Government Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 6,538,471	\$ 10,813,910
Purchase of investments	(20,572,185)	(6,754,377)
Interest received, excluding gain on short-term notes and amortization of bonds	485,002	631,544
Interest paid	(1)	(26)
Operating expenses paid	(59,497)	(59,462)
Net cash from (used in) operating activities	(13,608,210)	4,631,589
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(112,417)	(122,529)
Cash received from redeemable units issued	15,201,838	4,288,446
Amounts paid for redeemable units redeemed	(1,586,086)	(8,648,473)
Net cash from (used in) financing activities	13,503,335	(4,482,556)
Net increase (decrease) in cash	(104,875)	149,033
Cash at beginning of period	\$ 354,522	\$ 55,062
Cash at end of period	\$ 249,647	\$ 204,095

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

Genus Government Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Federal Bonds						
6,000,000	Canada Housing Trust No. 1	1.800%	12-15-2024	6,118,259	5,787,378	10.4
3,250,000	Canada Housing Trust No. 1	1.600%	12-15-2031	2,718,881	2,713,491	4.9
1,300,000	Export Development Canada	1.800%	09-01-2022	1,327,224	1,299,339	2.3
3,925,000	Government of Canada	0.250%	03-01-2026	3,758,730	3,542,202	6.3
665,000	Government of Canada	1.250%	06-01-2030	687,836	574,753	1.0
1,375,000	Government of Canada	2.000%	12-01-2051	1,626,590	1,071,064	1.9
775,000	International Bank for Reconstruction & Development	0.750%	07-02-2025	773,357	717,744	1.3
				17,010,877	15,705,971	28.1
Provincial Bonds						
300,000	Province of Alberta	2.050%	06-01-2030	299,823	263,070	0.5
495,000	Province of Alberta	3.900%	12-01-2033	538,664	486,133	0.9
1,105,000	Province of Alberta	3.100%	06-01-2050	1,114,179	917,684	1.6
1,160,000	Province of British Columbia	2.200%	06-18-2030	1,263,048	1,027,847	1.8
1,085,000	Province of Manitoba	2.050%	06-02-2030	1,115,668	946,675	1.7
565,000	Province of Manitoba	3.200%	03-05-2050	560,849	465,979	0.8
345,000	Province of Newfoundland and Labrador	2.850%	06-02-2029	369,968	322,477	0.6
300,000	Province of Newfoundland and Labrador	1.750%	06-02-2030	298,791	253,693	0.5
720,000	Province of Nova Scotia	2.000%	09-01-2030	761,364	622,911	1.1
685,000	Province of Ontario	1.950%	01-27-2023	690,312	681,856	1.2
1,605,000	Province of Ontario	2.650%	02-05-2025	1,620,028	1,575,719	2.8
2,045,000	Province of Ontario	1.750%	09-08-2025	2,082,123	1,941,755	3.5
2,740,000	Province of Ontario	1.850%	02-01-2027	2,673,486	2,544,309	4.5
2,750,000	Province of Ontario	1.550%	11-01-2029	2,589,568	2,351,425	4.2
200,000	Province of Ontario	3.750%	06-02-2032	192,819	195,631	0.3
2,530,000	Province of Ontario	5.850%	03-08-2033	2,996,380	2,909,910	5.2
2,575,000	Province of Ontario	4.650%	06-02-2041	3,347,940	2,710,520	4.8
250,000	Province of Ontario	2.900%	06-02-2049	244,791	197,584	0.4
1,195,000	Province of Ontario	2.650%	12-02-2050	1,191,636	889,555	1.6
2,525,000	Province of Ontario	1.900%	12-02-2051	1,862,341	1,555,257	2.8
305,000	Province of Quebec	2.450%	03-01-2023	304,558	304,237	0.5
1,030,000	Province of Quebec	2.250%	02-22-2024	1,026,771	1,013,833	1.8
285,000	Province of Quebec	2.600%	07-06-2025	284,384	278,679	0.5
400,000	Province of Quebec	1.900%	09-01-2030	351,648	344,765	0.6
2,000,000	Province of Quebec	2.100%	05-27-2031	1,993,540	1,734,156	3.1
735,000	Province of Quebec	5.750%	12-01-2036	981,576	861,134	1.5
780,000	Province of Quebec	5.000%	12-01-2041	1,097,327	861,345	1.5
675,000	Province of Quebec	3.100%	12-01-2051	811,505	554,764	1.0
575,000	Province of Saskatchewan	3.100%	06-02-2050	613,054	471,460	0.8
535,000	South Coast British Columbia Transportation Authority	3.250%	11-23-2028	534,230	517,991	0.9
890,000	South Coast British Columbia Transportation Authority	1.600%	07-03-2030	890,000	744,900	1.3
				34,702,371	30,547,254	54.3
Municipal Bonds						
700,000	City of Ottawa	3.250%	11-10-2047	767,466	571,085	1.0
245,000	City of Toronto	3.200%	08-01-2048	244,390	196,675	0.4
790,000	Municipal Finance Authority of British Columbia	2.550%	10-09-2029	821,434	723,351	1.3
				1,833,290	1,491,111	2.7
Corporate Bonds						
4,600,000	Hydro-Quebec	2.000%	09-01-2028	4,414,877	4,172,343	7.5
435,000	Hydro-Quebec	5.000%	02-15-2050	550,863	493,041	0.9
265,000	OPB Finance Trust	3.890%	07-04-2042	257,102	242,579	0.4
				5,222,842	4,907,963	8.8

Genus Government Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Mortgage-Backed Securities						
300,000	Canadian Mortgage Pools	1.840%	10-01-2022	112,042	113,108	0.2
260,000	Canadian Mortgage Pools	1.840%	12-01-2022	112,850	113,523	0.2
1,010,000	Canadian Mortgage Pools	2.050%	01-01-2024	563,617	556,908	1.0
2,850,000	Canadian Mortgage Pools	1.890%	10-01-2024	1,998,922	1,959,865	3.5
945,000	Canadian Mortgage Pools	1.740%	01-01-2025	677,039	661,830	1.2
				3,464,470	3,405,234	6.1
Total Canadian Fixed Income				62,233,850	56,057,533	100.0
Total Investments				62,233,850	56,057,533	100.0

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

Genus Canadian Alpha Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 1,993,243	\$ 1,346,258
Investments	30,045,279	31,055,673
Dividends receivable	43,432	40,174
Total assets	32,081,954	32,442,105
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	28,938	28,276
Total liabilities (excluding net assets attributable to holders of redeemable units)	28,938	28,276
Net assets attributable to holders of redeemable units (Series O)	\$ 32,053,016	\$ 32,413,829
Redeemable units outstanding (note 5)	142,224	130,412
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 225.37	\$ 248.55

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 2,681	\$ 1,932
Dividend income	448,878	336,117
Foreign exchange gain (loss) on cash	135	(50)
Securities lending income	865	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized gain (loss) on sale of investments	(479,024)	1,498,171
Net change in unrealized gain (loss) on investments	(2,793,173)	1,608,953
Total income (loss)	(2,819,638)	3,445,123
Expenses		
Trustee fees	2,786	2,698
Audit fees	5,068	5,156
Independent review committee fees	628	576
Custodial fees	2,121	2,015
Unitholder reporting costs	19,089	10,854
Other administrative expenses	23,748	18,599
Transaction costs	29,396	27,171
Total operating expenses	82,836	67,069
Operating profit (loss)	(2,902,474)	3,378,054
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (2,902,508)	\$ 3,378,054
Weighted average number of units during the period	134,943	103,664
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (21.51)	\$ 32.59

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 32,413,829	\$ 22,553,356
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(2,902,508)	3,378,054
Distributions to holders of redeemable units		
Net investment income	(354,886)	(269,835)
Total distributions to holders of redeemable units	(354,886)	(269,835)
Redeemable unit transactions		
Issuance of redeemable units	4,821,999	1,698,735
Reinvestment of redeemable units	198,335	135,285
Redemption of redeemable units	(2,123,753)	(2,887,598)
Net increase (decrease) from redeemable unit transactions	2,896,581	(1,053,578)
Net increase (decrease) in net assets attributable to holders of redeemable units	(360,813)	2,054,641
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 32,053,016	\$ 24,607,997

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

Genus Canadian Alpha Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 15,831,190	\$ 12,007,281
Purchase of investments	(18,122,389)	(10,628,056)
Dividends received, net of withholding tax	445,586	335,695
Interest received, excluding gain on short-term notes	2,681	1,932
Securities lending income	865	-
Operating expenses paid	(52,778)	(45,341)
Net cash from (used in) operating activities	(1,894,845)	1,671,511
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(156,551)	(134,546)
Cash received from redeemable units issued	4,821,999	1,698,735
Amounts paid for redeemable units redeemed	(2,123,753)	(2,887,437)
Net cash from (used in) financing activities	2,541,695	(1,323,248)
Foreign exchange gain (loss) on cash	135	(50)
Net increase in cash	646,985	348,213
Cash at beginning of period	\$ 1,346,258	\$ 549,348
Cash at end of period	\$ 1,993,243	\$ 897,561

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

Genus Canadian Alpha Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Equities				
Energy				
94,900	Advantage Energy Ltd.	764,837	759,200	2.5
34,900	Cameco Corp.	1,096,430	944,394	3.1
12,300	Imperial Oil Ltd.	629,426	746,364	2.5
56,200	NuVista Energy Ltd.	628,978	579,984	1.9
13,000	Parex Resources Inc.	311,004	283,400	0.9
35,700	Topaz Energy Corp.	811,991	725,067	2.4
21,500	Tourmaline Oil Corp.	741,866	1,438,995	4.9
		4,984,532	5,477,404	18.2
Materials				
36,700	Barrick Gold Corp.	1,011,412	835,292	2.8
6,600	Nutrien Ltd.	818,280	676,566	2.3
308,600	OceanaGold Corp.	797,820	762,242	2.5
15,100	Stelco Holdings Inc.	606,164	485,918	1.6
5,600	West Fraser Timber Co., Ltd.	543,841	553,112	1.8
19,600	Wipak Ltd.	825,487	862,204	2.9
		4,603,004	4,175,334	13.9
Industrials				
16,700	Finning International Inc.	478,049	452,403	1.5
9,100	Thomson Reuters Corp.	1,235,859	1,221,129	4.1
8,800	Toromont Industries Ltd.	935,295	915,904	3.0
28,400	Westshore Terminals Investment Corp.	843,346	907,380	3.0
		3,492,549	3,496,816	11.6
Consumer Staples				
24,500	Alimentation Couche-Tard Inc.	1,163,307	1,230,145	4.1
12,400	Empire Co., Ltd.	502,202	491,660	1.6
5,900	Loblaw Cos., Ltd.	677,842	684,931	2.3
6,000	Metro Inc.	414,506	414,540	1.4
		2,757,857	2,821,276	9.4
Financials				
17,600	Bank of Montreal	2,171,599	2,178,528	7.3
1,200	Fairfax Financial Holdings Ltd.	763,602	818,520	2.7
2,800	Intact Financial Corp.	469,993	508,368	1.7
18,100	Laurentian Bank of Canada	747,154	700,108	2.3
35,900	Manulife Financial Corp.	874,967	801,288	2.7
5,900	Onex Corp.	563,034	378,190	1.3
13,100	Royal Bank of Canada	1,351,770	1,632,784	5.4
35,400	The Toronto-Dominion Bank	2,588,607	2,988,114	10.0
		9,530,726	10,005,900	33.4
Real Estate				
12,400	Canadian Apartment Properties Real Estate Investment Trust	661,582	555,768	1.8
33,000	Killam Apartment Real Estate Investment Trust	674,036	565,950	1.9
		1,335,618	1,121,718	3.7
Information Technology				
59,800	Celestica Inc.	728,370	748,696	2.5
		728,370	748,696	2.5
Communication Services				
28,000	TELUS Corp.	767,218	802,760	2.7
		767,218	802,760	2.7
Utilities				
23,400	AltaGas Ltd.	714,519	635,544	2.1
15,450	Brookfield Infrastructure Partners LP	656,002	759,831	2.5
		1,370,521	1,395,375	4.6
Total Canadian Equities		29,570,395	30,045,279	100.0
Transaction costs		(27,689)		
Total Investments		29,542,706	30,045,279	100.0

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

Genus Commercial Mortgage Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ -	\$ 129,721
Investments	118,584,423	119,613,085
Income receivable from underlying funds	4,081	1,831
Due from broker	1,285,000	-
Accrued interest	356,405	338,044
Other receivables	634,767	12,036
Subscriptions receivable from unitholders	216,092	337,765
Total assets	121,080,768	120,432,482
Liabilities		
Current liabilities		
Bank indebtedness	1,129,498	-
Accounts payable and accrued liabilities	44,828	41,411
Due to Broker	-	785
Distributions payable to unitholders	-	182
Redemptions payable to unitholders	17,311	103,910
Total liabilities (excluding net assets attributable to holders of redeemable units)	1,266,532	146,288
Net assets attributable to holders of redeemable units (Series O)	\$ 119,814,236	\$ 120,286,194
Redeemable units outstanding (note 5)	1,215,384	1,176,136
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 98.58	\$ 102.27

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 2,100,713	\$ 2,057,505
Distributions from underlying funds	19,787	7,751
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net change in unrealized loss on investments	(4,327,009)	(841,247)
Total (loss) income	(2,206,509)	1,224,009
Expenses		
Sub-advisor fees	173,792	168,386
Trustee fees	3,113	3,452
Audit fees	11,041	11,157
Independent review committee fees	2,327	2,893
Custodial fees	2,120	2,020
Unitholder reporting costs	21,796	16,810
Other administrative expenses	88,471	93,617
Interest expense	159	47
Total operating expenses	302,819	298,382
Operating profit (loss)	(2,509,328)	925,627
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (2,509,328)	\$ 925,627
Weighted average number of units during the period	1,201,039	1,086,787
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (2.09)	\$ 0.85

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 120,286,194	\$ 112,963,751
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(2,509,328)	925,627
Distributions to holders of redeemable units		
Net investment income	(1,918,535)	(1,772,378)
Total distributions to holders of redeemable units	(1,918,535)	(1,772,378)
Redeemable unit transactions		
Issuance of redeemable units	7,317,195	12,751,234
Reinvestment of redeemable units	1,317,387	1,133,950
Redemption of redeemable units	(4,678,677)	(8,279,722)
Net increase from redeemable unit transactions	3,955,905	5,605,462
Net increase (decrease) in net assets attributable to holders of redeemable units	(471,958)	4,758,711
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 119,814,236	\$ 117,722,462

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

Genus Commercial Mortgage Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 26,043,506	\$ 16,760,255
Purchase of investments	(30,627,638)	(20,334,815)
Interest received, excluding gain on short-term notes	2,099,889	2,077,484
Interest paid	(159)	(47)
Operating expenses paid	(224,348)	(290,427)
Other income received (expenses paid)	(622,731)	15,531
Net cash used in operating activities	(3,331,481)	(1,772,019)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(601,330)	(638,531)
Cash received from redeemable units issued	7,438,868	12,596,375
Amounts paid for redeemable units redeemed	(4,765,276)	(8,728,810)
Net cash from financing activities	2,072,262	3,229,034
Net increase (decrease) in cash	(1,259,219)	1,457,015
Cash at beginning of period	\$ 129,721	\$ 170,363
Cash (bank indebtedness) at end of period	\$ (1,129,498)	\$ 1,627,378

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

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Investment Fund						
445,608	Addenda Money Market Liquidity Pooled Fund	-	-	4,456,080	4,456,080	3.8
Mortgage-Backed Securities						
105,624	0701686 Bc Ltd.	3.510%	01/01/2023	105,624	105,451	0.1
217,874	0824606 Bc Ltd.	3.510%	02/01/2027	217,874	208,482	0.2
799,800	0921528 Bc Ltd.	4.320%	06/01/2027	799,800	786,877	0.6
120,888	0950202 Bc Ltd.	5.150%	05/05/2024	120,888	120,888	0.1
440,303	0958981 Bc Ltd.	3.040%	08/01/2022	440,303	440,303	0.4
183,375	1000197220 Ontario Inc.	5.950%	06/01/2024	183,375	183,375	0.2
118,313	10020370 Manitoba Inc.	3.670%	02/01/2027	118,313	112,601	0.1
92,304	10023823 Manitoba Ltd.	3.240%	01/01/2029	92,304	85,188	0.1
90,636	10108014 Canada Inc.	4.310%	12/01/2023	90,636	90,010	0.1
138,998	10460010 Canada Inc.	4.410%	01/01/2024	138,998	137,875	0.1
775,974	1100 Parent Properties Inc.	3.090%	11/01/2028	775,974	701,337	0.6
390,852	112 Street Nw Edmonton Partners Gp Inc.	4.230%	02/01/2023	390,852	389,564	0.3
102,255	11749021 Canada Inc.	3.550%	03/01/2025	101,949	99,072	0.1
1,471,260	119 Church Street Limited	4.200%	05/01/2023	1,472,559	1,467,743	1.2
113,274	12148 Holding Ltd.	5.200%	02/01/2024	113,274	113,274	0.1
137,091	125 Nantucket Properties Inc.	4.500%	03/01/2023	137,236	137,356	0.1
17,500	1254536 Ontario Limited	4.450%	01/01/2023	17,500	17,500	-
1,672,857	1255 Trans Canada Inc.	3.250%	03/01/2025	1,672,857	1,608,669	1.4
100,050	12822873 Canada Inc.	4.950%	11/01/2022	100,050	100,050	0.1
823,200	13031951 Canada Inc.	5.050%	10/01/2023	823,200	823,200	0.7
151,450	13122743 Canada Inc.	4.950%	09/01/2023	151,450	151,450	0.1
99,180	1333 Pandora Holdings Limited	5.200%	08/01/2022	99,180	99,180	0.1
57,594	1348527 Ontario Limited	2.950%	07/01/2023	57,709	56,627	-
1,330,241	1364 Lakeshore Holdings Inc.	3.580%	05/01/2024	1,330,241	1,294,391	1.1
252,000	1400 Upper James Nominee Inc.	3.210%	10/01/2025	252,717	239,795	0.2
151,953	1430784 Ontario Inc.	3.500%	10/01/2024	152,278	148,179	0.1
981,864	1500 Bathurst Holdings Ltd.	3.220%	03/01/2025	981,864	946,560	0.7
99,330	1515104 Alberta Ltd.	4.256%	11/01/2023	100,115	98,800	0.1
1,018,600	1600 De Lorimier Limited Partnership	5.200%	09/01/2023	1,018,600	1,018,600	0.8
263,502	1602335 Ontario Inc.	3.910%	12/05/2022	263,502	263,766	0.2
360,242	1668257 Ontario Ltd.	3.950%	01/05/2024	360,772	356,475	0.3
548,416	1710818 Alberta Ltd.	3.850%	04/01/2023	548,416	546,164	0.5
1,365,915	1745 Cedar Avenue Inc.	3.150%	07/01/2024	1,365,915	1,325,972	1.1
93,703	177 Hopewell Ltd.	4.050%	01/10/2024	93,703	92,851	0.1
223,196	180 New Huntingdon (2011) Inc.	4.000%	08/01/2023	223,196	221,606	0.2
473,658	1803299 Ontario Inc & Perovich Hldgs Inc.	4.840%	10/01/2023	474,242	474,723	0.4
586,800	1855-1873 Saint-Louis Lp	5.200%	06/01/2024	586,800	586,800	0.5
225,033	188 Cartwright Toronto Inc.	3.720%	03/01/2026	225,033	218,208	0.2
133,045	1920 Enterprise Way Mission Group Rental	4.700%	10/01/2023	133,045	133,045	0.1
98,842	1965945 Alberta Ltd.	4.150%	12/01/2026	98,842	96,020	0.1
376,344	2000 Queen Street East (Commercial) Ltd.	3.070%	10/01/2026	376,344	354,124	0.3
1,013,605	2060227 Ontario Inc.	3.710%	01/01/2024	1,014,352	999,457	0.8
306,763	207 Yonge Inc.	2.590%	07/01/2022	306,826	306,276	0.3
162,631	2113686 Manitoba Ltd.	5.665%	08/01/2025	167,528	165,123	0.1
245,332	2113686 Manitoba Ltd.	5.880%	01/01/2026	254,476	250,505	0.2
670,907	2252 Bloor St West Ltd.	4.480%	10/01/2023	671,689	669,437	0.5
93,351	2276844 Ontario Limited	3.910%	12/01/2022	93,394	93,262	0.1
140,871	2301 Carling Inc.	3.280%	02/01/2023	140,961	140,150	0.1
357,707	2314717 Ontario Limited	3.440%	06/01/2024	357,707	349,675	0.3
656,309	2335501 Ontario Inc.	4.520%	11/05/2023	656,309	651,226	0.5
191,361	2439702 Ontario Limited	3.870%	08/05/2022	191,361	191,361	0.2
93,734	2442578 Ontario Ltd.	3.660%	08/01/2024	93,734	91,045	0.1
249,900	246971 Alberta Ltd.	4.030%	02/05/2025	249,900	248,152	0.2
1,050,804	25 Nicholas Properties Ltd.	3.420%	02/01/2027	1,050,804	998,139	0.8
94,421	2509395 Ontario Inc.	3.620%	07/05/2022	94,421	94,441	0.1
327,600	2555540 Ontario Inc.	5.450%	07/05/2024	327,600	327,600	0.3
140,559	2626001 Ontario Limited	4.090%	06/01/2023	140,559	139,412	0.1
93,778	2680157 Ontario Inc.	4.250%	06/01/2024	93,946	92,275	0.1
200,446	270 Erie Street Inc.	3.830%	12/01/2024	200,446	195,991	0.2
232,784	2703411 Ontario Inc.	3.230%	09/01/2024	232,784	225,258	0.2
166,997	2705813 Ontario Limited	3.360%	10/01/2024	167,265	161,870	0.1
94,082	2760516 Ontario Inc.	6.100%	07/01/2024	94,082	94,082	0.1
112,308	2902 Trustco Inc.	3.360%	07/01/2024	112,308	108,559	0.1

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
89,495	297296 British Columbia Ltd.	3.940%	04/10/2023	89,495	88,975	0.1
171,437	3052690 Nova Scotia Limited	3.280%	07/01/2024	171,437	166,885	0.1
83,155	334154 Alberta Ltd.	3.970%	01/01/2023	83,155	83,167	0.1
162,287	36 Nixon Road Management Inc.	3.240%	01/01/2027	162,287	153,509	0.1
173,125	3780-14Th Avenue Holdings Inc.	4.360%	10/01/2023	173,341	172,177	0.1
273,079	3856941 Canada Inc.	3.390%	03/01/2025	273,079	264,488	0.2
94,639	386 Chapel Street Properties Inc.	4.150%	06/01/2024	94,639	93,205	0.1
517,392	4501 Sherbrooke Inc.	3.150%	07/01/2024	517,392	502,262	0.4
98,713	5065 Benson Inc.	3.390%	12/01/2026	98,713	93,106	0.1
97,664	513303 Alberta Ltd.	4.100%	05/01/2023	98,155	97,444	0.1
308,000	525 Hespeler Nominee Inc.	3.210%	10/01/2025	308,779	293,083	0.2
148,500	5415 Cote De Liesse Investments Ltd.	5.200%	12/01/2023	148,500	148,500	0.1
100,110	5665 Pare Inc.	4.950%	12/01/2023	100,110	100,110	0.1
98,529	5929 Transcanadienne Inc.	3.380%	11/01/2026	98,529	93,020	0.1
1,005,200	610-650 Orly Inc.	5.100%	07/01/2027	991,582	1,016,753	0.9
173,875	626108 B.C. Ltd.	4.030%	02/10/2023	173,875	173,972	0.1
171,465	66-70 Bartor Road Inc.	4.800%	04/01/2024	171,465	171,465	0.1
122,826	7 West 6Th Avenue Holdings Ltd.	2.955%	07/01/2022	122,869	122,740	0.1
107,673	7240074 Canada Inc.	4.070%	07/05/2022	107,673	107,673	0.1
254,150	756289 Ontario Ltd\Geeshy Enterprises In	5.250%	07/01/2027	251,863	258,646	0.2
116,579	75-77 Tycos Holdings Inc.	2.980%	01/01/2027	116,579	107,883	0.1
99,054	7709595 Canada Inc.	3.340%	10/01/2026	99,054	93,497	0.1
210,186	7791313 Canada Inc.	3.390%	06/01/2024	210,186	205,243	0.2
509,456	8207283 Canada Inc.	3.500%	03/05/2023	510,245	506,809	0.4
350,621	8285560 Canada Inc.	4.350%	03/05/2023	350,975	350,933	0.3
317,155	835 St Jacques Inc.	4.950%	03/01/2024	317,155	317,155	0.3
95,931	8645256 Canada Inc.	5.550%	09/01/2023	95,931	95,931	0.1
201,465	9056 1366 Quebec Inc.	3.480%	02/01/2025	201,465	195,059	0.2
176,680	9071-6267 Quebec Inc.	3.450%	01/01/2025	176,680	171,892	0.1
94,422	9088-6003 Quebec Inc.	4.417%	10/01/2023	94,558	93,200	0.1
100,125	9116-5811 Quebec Inc.	5.350%	11/01/2023	100,125	100,125	0.1
279,307	9167-5355 Quebec Inc.	4.040%	08/01/2025	279,307	273,278	0.2
107,072	9182071 Canada Inc.	3.110%	07/01/2022	107,124	107,038	0.1
211,206	9187-2739 Quebec Inc.	2.880%	08/01/2022	211,206	211,081	0.2
253,301	924 Queen Street East Ltd.	3.380%	10/01/2026	253,301	239,565	0.2
126,170	9260-1376 Quebec Inc.	3.600%	04/01/2024	126,170	123,592	0.1
430,143	9260196 Canada Inc.	3.450%	04/01/2024	430,143	420,228	0.4
100,300	9292-2707 Quebec Inc.	5.200%	11/01/2024	100,300	100,300	0.1
166,968	9292-6344 Quebec Inc.	3.450%	05/01/2026	166,968	159,735	0.1
100,180	9319-5188 Quebec Inc.	3.200%	11/05/2026	100,180	93,918	0.1
97,757	9336-5740 Quebec Inc.	3.100%	08/01/2026	97,757	91,708	0.1
433,550	9348-2529 Quebec Inc.	4.450%	09/01/2023	433,550	433,550	0.4
149,827	9349-8616 Quebec Inc.	3.900%	09/10/2024	149,827	146,066	0.1
97,539	9360 - 5277 Quebec Inc.	3.200%	06/01/2026	97,539	92,081	0.1
176,400	9369-1491 Quebec Inc.	5.200%	10/01/2023	176,400	176,400	0.1
156,600	9369-2549 Quebec Inc.	4.050%	05/01/2027	154,693	151,389	0.1
229,522	9378-8263 Quebec Inc.	3.040%	06/01/2026	229,522	216,210	0.2
79,100	9387-2414 Quebec Inc.	4.040%	01/01/2024	79,100	78,434	0.1
100,008	9399-3574 Quebec Inc.	6.100%	10/01/2022	100,008	100,008	0.1
99,127	9429-8056 Quebec Inc.	3.400%	12/01/2026	99,088	93,818	0.1
300,316	9434-5436 Quebec Inc.	2.930%	11/01/2026	300,316	280,880	0.2
100,224	9439-6389 Quebec Inc.	5.450%	08/01/2023	100,224	100,224	0.1
97,992	9439-6397 Quebec Inc.	3.130%	09/01/2026	97,992	90,707	0.1
105,759	9442-7416 Quebec Inc.	3.770%	07/01/2026	106,133	101,784	0.1
100,074	9444-5426 Quebec Inc.	5.700%	09/01/2023	100,074	100,074	0.1
99,587	9452-1861 Quebec Inc.	3.620%	04/01/2023	99,157	98,995	0.1
96,250	955 Rene-Levesque East Lp	5.050%	07/10/2023	96,250	96,250	0.1
245,522	9595988 Canada Inc.	2.740%	08/10/2026	245,522	227,256	0.2
100,100	9595988 Canada Inc.	5.700%	07/01/2024	100,100	100,100	0.1
159,077	9595988 Canada Inc.	3.000%	11/01/2026	157,918	147,984	0.1
131,100	9595988 Canada Inc.	4.950%	11/01/2023	131,100	131,100	0.1
336,960	A.L.M. Buildings Limited	5.050%	05/01/2027	338,326	338,161	0.3
537,600	Access Self Storage Inc.	5.200%	12/01/2022	537,600	537,600	0.5
351,316	Adak Investments Canada Ulc	3.880%	04/01/2025	351,696	337,022	0.3
87,960	Al Faez Real Estate Corp	4.050%	06/01/2024	88,121	86,720	0.1
432,511	All-Borough Millenium Inc.	3.680%	09/01/2024	433,401	423,692	0.4
139,854	Alonkfar Holdings Ltd.	4.420%	05/01/2027	137,949	138,207	0.1

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
217,335	Andromeda Investments Ulc	3.550%	02/01/2027	217,335	208,007	0.2
166,468	Anthem Calgary Industrial 2018-1 Gp Ltd.	4.240%	05/01/2023	166,572	165,639	0.1
176,663	Anthem Calgary Industrial 2018-1 Gp Ltd.	4.240%	05/01/2023	176,773	175,782	0.1
191,892	Arab Brothers Capital Incorporated	2.960%	05/01/2026	191,892	180,478	0.2
265,219	Avenue Tricentre G.P. Corp	5.950%	09/01/2022	265,219	265,219	0.2
266,110	Axbp 180 Gp Inc.	4.450%	05/01/2025	266,110	266,110	0.2
321,425	Axbp 395 Gp Inc.	5.200%	04/01/2024	321,425	321,425	0.3
142,759	Bate Real Estate Corp	4.250%	06/01/2024	143,013	141,264	0.1
1,234,521	Bathclair Properties Inc.	4.010%	09/01/2022	1,234,958	1,236,843	1.0
458,093	Bayfield 534 Property Inc.	2.650%	08/01/2026	459,734	423,442	0.4
160,889	Bedford Commercial Centre Inc.	3.670%	08/01/2024	160,889	156,284	0.1
103,214	Bel-Jan Development Ltd.	3.500%	07/01/2022	103,214	103,280	0.1
1,241,614	Bel-Jan Properties Ltd.	3.910%	02/01/2024	1,241,614	1,181,393	1.0
116,064	Bertone Montreal Road Gp Inc.	5.200%	05/01/2023	116,064	116,064	0.1
130,646	Betovan Construction Limited	4.250%	05/01/2027	127,964	128,229	0.1
83,526	Bh Metals Inc.	3.980%	03/01/2024	83,526	82,000	0.1
245,802	Bolton 50 Developments Inc.	3.890%	01/05/2027	245,802	236,060	0.2
99,030	Boulevard Industriel Lp	3.200%	12/01/2026	98,404	92,611	0.1
970,889	Boulevard Real Estate Equities Ltd.	3.470%	10/01/2024	970,889	946,163	0.8
132,546	Boulevard Real Estate Equities Ltd.	3.890%	01/01/2024	132,546	131,039	0.1
180,585	Boulevard Real Estate Equities Ltd.	3.890%	01/01/2024	180,585	178,425	0.2
99,001	Boulevard Real Estate Equities Ltd.	3.890%	01/01/2024	99,001	97,445	0.1
99,036	Boulevard Real Estate Equities Ltd.	3.890%	01/01/2024	99,036	97,479	0.1
181,907	Bricklane Residential Inc.	2.850%	08/01/2026	181,907	167,639	0.1
1,556,314	Broadway Terrace Inc.	4.750%	07/01/2024	1,556,314	1,556,314	1.3
102,773	Burnes House Limited	3.570%	09/01/2022	102,773	102,856	0.1
665,939	Cachi Holdings Inc.	4.200%	10/01/2023	666,771	660,970	0.6
59,554	Cafe Crepe Inc.	4.750%	01/01/2023	59,554	59,554	0.1
498,878	Campbell Development Corporation	3.490%	08/01/2022	498,878	499,197	0.4
181,671	Canada West Limited	2.840%	10/01/2025	181,671	175,823	0.1
89,742	Canadian Commercial (Sargent) Inc.	4.250%	08/01/2025	89,742	88,681	0.1
100,450	Cansett Properties Inc.	4.950%	07/01/2024	100,450	100,450	0.1
993,125	Carrington Place Facility Inc.	5.610%	07/05/2027	993,123	1,019,429	0.9
107,408	Centre 58 Management Ltd.	4.170%	02/01/2024	108,128	106,592	0.1
108,196	Centre Commercial Rawdon Inc.	3.820%	07/10/2024	108,196	106,137	0.1
66,802	Chai-Eight Developments Ltd.	4.180%	12/05/2023	66,802	66,357	0.1
594,540	Christenson Equities Ltd.	3.500%	06/01/2026	594,540	562,844	0.5
89,060	Chrome Real Estate Gp Inc.	4.300%	05/01/2024	89,215	87,791	0.1
101,063	Clarke Holdings (London) Inc.	4.010%	02/01/2024	101,219	100,038	0.1
561,626	Cogir Real Estate Fund 1, Limited Partner	2.650%	02/05/2026	563,412	526,972	0.4
573,017	Commonwealth Ventures Corp	3.030%	09/01/2026	573,017	536,210	0.5
894,307	Complex Jean-Talon West Inc.	3.780%	03/01/2029	899,120	835,296	0.7
792,585	Complex Jean-Talon West Inc.	3.780%	03/01/2029	796,851	740,287	0.6
93,527	Connine Tower Buildings Inc.	3.730%	05/01/2024	93,776	91,743	0.1
192,121	Creekside Ventures Ltd.	3.600%	05/01/2024	192,121	188,358	0.2
93,724	Cs Properties Inc.	5.450%	03/01/2023	93,724	93,724	0.1
331,220	Currie Barracks Lp	3.170%	12/01/2024	332,370	319,591	0.3
91,765	Dawvale Group Inc.	4.220%	01/01/2024	91,968	90,974	0.1
212,141	Deer Lake Properties Inc.	4.050%	03/01/2023	212,141	211,873	0.2
80,175	Deer Lake Properties Inc.	2.510%	09/01/2022	80,175	79,945	0.1
241,451	Depotium Self Stockage Inc.	4.000%	03/01/2027	241,451	229,266	0.2
233,220	Depotium Self Stockage Inc.	4.000%	03/01/2027	233,220	221,450	0.2
418,527	Development & Trade Corporation	3.530%	01/01/2027	420,132	400,348	0.3
2,077,940	Dov (495 Richmond) Limited	3.440%	12/07/2024	2,077,940	2,013,735	1.7
147,658	Dunbury Developments Ltd.	3.740%	07/01/2024	147,799	145,018	0.1
98,641	Eagle Landing Development Lp	2.990%	12/01/2025	98,641	93,144	0.1
86,696	Eagle Valley Investments Enterprise Ltd.	3.550%	09/05/2023	86,887	85,547	0.1
293,229	Eastlake Projects Ltd.	3.510%	11/01/2022	293,229	293,217	0.2
197,164	Ecf Reit Gp Inc.	4.020%	08/01/2023	197,273	195,801	0.2
99,249	Eddystone Properties Ltd.	3.220%	11/01/2028	99,249	91,672	0.1
475,760	Edifice 1535 Summerhill Inc.	3.090%	09/01/2024	475,760	460,244	0.4
1,209,286	Edifice 1870 Alta Vista Inc.	2.800%	10/01/2026	1,209,286	1,118,110	0.9
170,563	Edifice 5055 Courval Inc.	3.330%	01/01/2029	170,563	155,780	0.1
184,279	Edifice 620 St-Paul Inc.	3.850%	01/01/2026	184,279	178,605	0.2
293,866	Edifice 750 Marcel-Laurin Inc.	3.230%	11/01/2026	293,866	275,829	0.2
97,462	Emv Holdings Corporation	4.080%	04/01/2023	97,641	97,242	0.1
244,616	Equiton Commercial Real Estate	4.430%	04/01/2027	241,647	239,528	0.2

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89,524	Espace Ange Gardien Inc.	3.560%	07/10/2024	89,524	87,410	0.1
373,995	Excellent Ice (Kirkland) Properties Ltd.	3.000%	12/01/2025	373,995	353,744	0.3
663,339	Fm General Partner Inc.	4.360%	09/05/2023	663,339	659,949	0.6
462,815	Georgian Properties Corporation	4.290%	04/01/2023	463,096	463,055	0.4
899,517	Georgian Properties Corporation	4.020%	04/01/2023	900,210	898,053	0.7
421,683	Gestion 1001 Laurier Ouest Inc.	3.650%	10/01/2024	422,581	411,289	0.3
340,321	Gestion 6878 Sherbrooke Inc.	3.480%	12/10/2022	340,321	339,955	0.3
790,587	Gestion Immobiliere Des Saules Inc.	3.020%	10/01/2024	790,587	762,764	0.6
140,800	Gestion Immobiliere Martel Et Chartrand	5.550%	03/01/2024	140,800	140,800	0.1
85,151	Gestion Paul Cormier Inc.	3.390%	03/01/2025	85,151	81,497	0.1
69,024	Ghosn, Solomon And Ghosn, Nassim	3.040%	07/01/2022	69,146	69,146	0.1
185,990	Glastonbury Mews Ltd.	4.070%	12/01/2026	185,990	181,568	0.2
606,564	Gnf Investments Limited	2.990%	01/01/2023	606,564	602,298	0.5
592,487	Grace Management Inc.	3.040%	09/01/2024	592,487	572,077	0.5
576,573	Great Gulf (Bramcast) Ltd.	2.970%	12/01/2027	576,573	532,476	0.4
174,854	Great Gulf (Yorkville) Ltd.	3.760%	10/01/2024	174,854	169,766	0.1
293,287	Gredee Investment Ltd.	4.360%	08/05/2023	293,771	292,220	0.2
225,055	Guardian Capital Real Estate Gp Inc.	4.070%	10/01/2023	225,055	223,378	0.2
409,360	Guardian Capital Real Estate Gp Inc.	3.990%	10/01/2023	409,360	405,216	0.3
173,430	Guardian Capital Real Estate Gp Inc.	4.070%	10/01/2023	173,430	172,138	0.1
100,000	Guardian Capital Real Estate Gp Inc.	3.530%	04/01/2024	100,000	97,780	0.1
100,000	Guardian Capital Real Estate Gp Inc.	3.530%	04/01/2024	100,000	97,262	0.1
166,050	Guardian Capital Real Estate Gp Inc.	4.540%	06/01/2027	166,050	164,730	0.1
125,460	Guardian Capital Real Estate Gp Inc.	4.540%	06/01/2027	125,460	124,463	0.1
124,600	Guardian Capital Real Estate Gp Inc.	4.540%	06/01/2027	124,600	123,609	0.1
171,500	Guardian Capital Real Estate Gp Inc.	4.540%	06/01/2027	171,500	170,136	0.1
178,500	Guardian Capital Real Estate Gp Inc.	4.540%	06/01/2027	178,500	177,081	0.1
144,472	Guelph Watson 5-3 Inc.	6.130%	06/01/2025	149,624	147,566	0.1
236,269	Hemco Developments Limited	3.660%	10/01/2022	236,269	236,375	0.2
127,710	Ht Avalon Inc.	3.450%	12/01/2026	127,710	120,441	0.1
429,788	Inlet View Apartments Ltd.	4.900%	10/05/2024	429,788	429,788	0.4
98,326	Inspire Immobilier Inc.	2.590%	09/01/2023	98,326	95,887	0.1
100,050	Inspire Immobilier Inc.	4.500%	10/01/2023	100,050	100,050	0.1
254,822	Intercity Properties & Redswissco Hold	2.550%	09/05/2024	254,822	243,892	0.2
539,852	Investissement Quatre Bourgeois Inc.	3.840%	03/01/2027	539,852	521,428	0.4
527,808	Ironwood Iii Assets Inc.	4.150%	12/01/2022	527,808	528,689	0.4
98,798	J&W Realty Investments Inc.	2.620%	12/01/2022	98,846	98,231	0.1
100,823	J. Jak Properties Inc.	3.230%	09/10/2024	100,823	97,849	0.1
579,010	J.F. Leather Distribution Inc.	3.070%	06/01/2026	579,010	545,541	0.5
99,799	J.F. Leather Distribution Inc.	3.760%	04/01/2027	99,799	95,470	0.1
104,670	J.F. Leather Distribution Inc.	3.540%	04/01/2023	104,670	104,097	0.1
239,078	Jardins Decelles Inc.	2.690%	07/01/2026	239,078	221,842	0.2
61,538	Jeniwin Limited	3.760%	09/01/2022	61,553	61,616	0.1
270,277	John Sewchand & Diane Brazeau	4.010%	01/01/2025	270,277	265,791	0.2
299,432	King Spadina Development Corporation	3.760%	10/01/2024	299,432	292,701	0.2
97,032	La Fiducie Familiale Fedida	2.340%	07/01/2022	97,032	97,032	0.1
98,797	La Fiducie Familiale Fedida	3.250%	12/01/2026	97,799	93,035	0.1
118,097	La Fiducie Familiale Fedida	3.100%	12/01/2026	116,670	110,555	0.1
163,402	La Fiducie Familiale Fedida	3.750%	03/01/2027	163,402	156,308	0.1
99,848	La Fiducie Familiale Fedida	4.580%	05/10/2027	99,848	98,295	0.1
348,215	Lake City Ventures Ltd.	3.650%	10/01/2022	348,215	348,360	0.3
1,162,500	Lcpf Realty Inc.	5.100%	09/01/2023	1,162,500	1,162,500	1.0
1,002,075	Lcpf Realty Inc.	4.850%	09/01/2023	1,002,075	1,002,075	0.8
108,102	Le 677 Douville Inc.	3.550%	12/05/2026	108,102	102,598	0.1
98,831	Le 677 Douville Inc.	3.500%	12/05/2026	98,831	93,616	0.1
391,510	Lebeau Investments Ltd.	5.700%	07/05/2024	391,510	391,510	0.3
148,261	Let Investments Ltd.	4.080%	08/10/2023	148,261	147,102	0.1
88,255	Levante Living Gp Inc.	4.610%	11/01/2023	88,255	88,149	0.1
97,445	L'Usine Urbaine Inc.	2.960%	06/01/2024	97,445	93,604	0.1
257,562	Lynnwood Shopping Centre	3.360%	09/01/2024	257,562	249,911	0.2
178,821	Mainstreet Equity Corp	3.630%	05/01/2024	178,821	175,385	0.1
166,151	Mancal Properties Inc.	4.150%	03/01/2023	166,151	165,700	0.1
111,625	Marco Investments (Alberta) Ltd.	3.430%	12/01/2022	111,625	111,424	0.1
309,739	Marpole Investments Ltd.	3.660%	04/01/2024	309,739	304,476	0.3
452,163	Mayfair Mansions Holdings Inc.	3.330%	06/01/2024	452,163	440,707	0.4
365,141	Mayfield Capital Corp	4.230%	12/01/2023	365,141	360,213	0.3
1,017,853	Meissa Holdings Inc.	3.200%	05/01/2026	1,023,108	950,459	0.8

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29,728	Melcor Reit Gp Inc.	3.990%	02/01/2023	29,728	29,710	-
163,720	Melcor Reit Gp Inc.	3.690%	10/01/2022	163,720	163,810	0.1
98,207	Melcor Reit Gp Inc.	2.690%	10/01/2026	98,207	91,126	0.1
253,200	Melcor Reit Gp Inc.	3.390%	12/01/2028	253,200	232,265	0.2
824,357	Menkes Gibson Retail Inc.	3.180%	06/01/2023	824,357	814,031	0.7
95,274	Michel-Claude Baroud	4.000%	10/01/2024	95,274	93,811	0.1
99,904	Mission Western Developments Inc.	3.450%	08/05/2024	99,904	97,189	0.1
383,908	Mosaik Property Management Limited	5.950%	03/05/2024	383,908	383,908	0.3
413,470	Ncap Nicola (Wicksteed) Ltd.	4.700%	06/01/2024	413,470	413,470	0.3
665,939	Nedac Holding Inc.	4.200%	10/01/2023	666,771	662,147	0.6
169,718	Nitsche, Karin	4.000%	12/05/2024	169,718	167,166	0.1
313,396	Northcom Inc.	4.170%	11/01/2022	313,396	314,035	0.3
294,611	Northhills Shopping Centre Ltd.	3.600%	04/01/2024	294,961	288,591	0.2
99,661	Olde Towne Developments Ltd.	3.670%	02/01/2027	100,065	93,397	0.1
111,132	Ollutiv Investments Inc.	4.000%	02/01/2024	111,583	110,008	0.1
397,670	Olymbec Development Inc.	4.600%	06/01/2027	397,670	395,666	0.3
299,568	Olymbec Development Inc.	4.600%	06/01/2027	299,568	298,059	0.3
90,201	Optimax Dev Ltd. And Highfield Inv Group	4.210%	02/01/2023	90,201	90,273	0.1
797,851	Palmont Corporation	2.780%	07/01/2026	800,653	747,191	0.6
963,907	Parc Ix Limited	3.510%	12/01/2024	963,907	938,656	0.7
155,304	Parkit Enterprise Inc.	4.460%	01/01/2024	155,532	154,833	0.1
837,483	Parkside Townhomes Inc.	3.240%	12/01/2024	839,031	809,400	0.6
99,441	Pdh Healthcare Ltd.	5.020%	11/01/2023	99,572	99,859	0.1
23,180	Peachland Village	3.840%	12/05/2022	23,180	23,184	-
66,235	Perlas Holdings Limited	3.470%	02/01/2027	66,500	62,506	0.1
535,870	Peter Village Properties Ltd.	3.050%	08/01/2026	535,870	501,785	0.4
1,340,718	Pianos Bros. Construction Ltd.	4.250%	06/01/2023	1,341,981	1,335,689	1.0
95,546	Pine Grove Mobile Home Park Limited	5.110%	11/10/2023	95,546	96,054	0.1
100,100	Pl Properties Inc.	5.200%	11/01/2022	100,100	100,100	0.1
142,120	Placement Papineau Joliette Inc.	3.940%	04/01/2023	142,120	139,053	0.1
454,842	Plum Properties Incorporated	3.500%	08/01/2026	456,428	436,767	0.4
341,513	Pond Mills Square Realty Inc.	4.900%	05/01/2024	341,993	341,980	0.3
126,772	Purple Knights Development 2000 Inc.	3.050%	11/01/2028	126,772	116,040	0.1
272,916	Quantus Holdings Inc.	3.910%	02/01/2023	273,091	272,610	0.2
208,638	Rajpur Investments Ltd.	3.060%	08/01/2026	208,638	196,258	0.2
84,325	Ranlab Properties 140 Inc.	4.140%	01/01/2024	84,449	82,212	0.1
71,709	Ranlab Properties Hanlon Inc.	4.140%	01/01/2024	71,815	71,007	0.1
28,551	Ranlab Properties Laird Inc.	4.140%	01/01/2024	28,593	28,145	-
139,500	Rbd Victoria Homes Inc. & Grd Victoria H	5.950%	09/01/2022	139,500	139,500	0.1
169,778	Rc Jane Properties Limited	3.690%	08/05/2022	169,778	169,943	0.1
98,482	Realvest Holdings Balmoral Inc.	3.130%	09/01/2026	98,482	92,354	0.1
424,338	Remington Development Corporation	3.510%	12/01/2024	424,338	412,078	0.3
97,113	Roberts, Denson & Associates Ltd.	3.630%	05/01/2024	97,113	96,120	0.1
461,175	Rohcan Investments Limited	4.720%	11/01/2023	461,175	461,535	0.4
100,065	Royal Oak Dev. Lacombe Ltd.	3.630%	11/01/2026	100,065	95,684	0.1
266,246	Ruth Reisman Limited	3.910%	10/01/2024	266,246	261,940	0.2
684,032	Ryan & Lerwick Property Investment	2.950%	09/07/2026	684,032	637,095	0.5
207,090	S.E.N.C. 514 Plateau	5.200%	10/01/2023	207,090	207,090	0.2
166,797	Safeway Holdings (Alberta) Ltd.	4.020%	02/01/2025	166,797	164,190	0.1
630,940	Salem Ajax Holdings Inc.	2.860%	08/01/2026	633,192	591,794	0.5
100,125	Salice Real Estate Holding Inc.	4.710%	06/01/2027	100,125	99,047	0.1
155,480	Salice Real Estate Holding Inc.	4.660%	06/01/2027	155,480	153,487	0.1
209,148	Sauve Flex Inc.	3.690%	03/10/2024	209,148	205,843	0.2
183,358	Schwimmer Berish	3.670%	08/10/2024	183,358	178,636	0.2
100,238	Sf Coleraine Holdings Ltd.	5.200%	02/01/2023	100,238	100,238	0.1
100,238	Sf Coleraine Holdings Ltd.	5.200%	02/01/2023	100,238	100,238	0.1
242,284	Sf Square Gp Corp	4.010%	01/01/2025	242,854	233,899	0.2
313,977	Shanassar Properties Ltd.	3.790%	01/01/2025	313,977	306,503	0.3
555,384	Shelbourne Place Limited Partnership	4.280%	04/01/2023	555,384	555,384	0.5
540,960	Signet-Garyray Inc.	4.800%	04/01/2024	540,960	540,960	0.5
340,746	Siteline (245 Howland) Inc.	4.100%	08/01/2022	340,746	340,746	0.3
909,366	Skyline Commercial Real Estate Holdings	3.550%	07/01/2024	910,234	889,937	0.7
397,670	Soneil Markham Inc.	4.570%	05/10/2027	398,511	391,038	0.3
567,789	Springbank Landing Development Corp	3.600%	02/01/2025	568,463	551,608	0.5
322,920	Stern Residual Trust	5.190%	07/01/2027	322,920	327,832	0.3
140,863	Storage Vault Canada Inc.	4.070%	07/01/2022	140,863	140,863	0.1
97,644	Storage Vault Canada Inc.	4.890%	11/01/2023	97,837	97,939	0.1

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87,921	Storage Vault Canada Inc.	4.890%	11/01/2023	88,095	88,021	0.1
2,523,661	Storage Vault Canada Inc.	4.060%	12/01/2022	2,523,661	2,526,796	2.1
76,011	Strategic Atlantic Ltd.	3.820%	12/01/2024	76,011	74,544	0.1
159,165	Strongman Properties Inc.	3.200%	08/01/2026	159,905	152,136	0.1
195,497	Summerhill Village Apartments Limited	3.750%	01/01/2023	195,607	195,440	0.2
244,191	Sussex Lanes Properties Ltd.	4.400%	09/01/2025	244,191	241,198	0.2
91,764	Sveti Stefan Investments Inc.	4.630%	11/01/2023	91,764	90,285	0.1
108,978	Symesbridge Inc.	4.473%	10/01/2023	110,123	108,727	0.1
477,271	Syra Group Holdings Inc.	3.500%	08/01/2022	477,200	477,584	0.3
114,336	Syvan Developments Limited	2.950%	12/01/2028	111,839	103,984	0.1
345,293	T5 Dartmouth Real Estate Holdings Ltd.	4.250%	10/01/2023	345,293	342,931	0.3
447,338	T5 Edmonton Real Estate Holdings Ltd.	4.250%	10/01/2023	447,338	444,279	0.4
110,063	T5 Winnipeg Real Estate Holdings Ltd.	4.250%	10/01/2023	110,063	109,505	0.1
208,840	Talus (Keele) Limited	7.950%	07/01/2022	208,840	208,840	0.2
93,207	Tatdat Corporation	3.830%	05/05/2024	93,207	91,339	0.1
859,760	The Baptist Foundation Of Bc	3.070%	03/01/2025	859,760	827,632	0.7
144,236	Theatre Van Horne Holding Inc.	3.820%	08/01/2024	144,523	139,544	0.1
181,500	Thunderball Enterprises Inc.	5.700%	12/05/2023	181,500	181,500	0.2
187,456	Thunderball Enterprises Inc.	3.500%	05/05/2027	180,381	176,431	0.1
121,127	Thunderball Enterprises Inc.	3.550%	05/05/2027	116,815	114,245	0.1
362,974	Tidan Inc.	3.400%	07/01/2024	362,974	353,193	0.3
131,998	Tvm Leslie Street Inc.	3.680%	12/01/2026	131,998	125,919	0.1
949,066	Twiga Holdings Company Ltd.	3.590%	03/05/2029	952,295	896,937	0.7
156,038	Umiak Investments Ltd.	3.970%	01/01/2023	156,104	156,186	0.1
2,400,301	United Gulf Developments Limited	2.980%	11/01/2024	2,400,301	2,294,728	1.8
17,641	United Gulf Developments Limited	4.600%	03/01/2023	17,641	17,641	-
82,519	Vicarm Properties & Investment Inc.	3.990%	08/10/2022	82,533	82,579	0.1
92,054	Viconova Pointe Estates Inc.	3.730%	05/01/2024	92,299	90,525	0.1
226,660	Village Holdings Corporation	3.890%	11/01/2023	226,660	224,350	0.2
408,436	Vino Valley Holdings Ltd.	4.100%	08/05/2023	408,436	403,976	0.3
138,058	Vmva Inc.	4.370%	12/01/2025	138,058	136,792	0.1
84,747	Voiture Capital 2011 Inc.	4.000%	09/01/2023	84,747	83,958	0.1
1,650,346	W.P. Holdings Corporation	4.310%	07/01/2023	1,651,603	1,644,688	1.4
120,835	Wcpt 1805 Simcoe Inc.	5.200%	01/01/2023	120,835	120,835	0.1
442,356	Wentworth Condominium Corporation No. 26	4.750%	02/05/2023	442,356	444,521	0.4
228,208	Westcorp Inc.	3.840%	10/01/2022	228,208	227,663	0.2
175,942	Westmere Properties Inc.	3.410%	11/01/2026	175,942	166,296	0.1
226,945	Williamsburg (Gas Station) Inc.	3.620%	08/01/2024	227,171	222,208	0.2
741,247	Winnipeg Chinatown Non Profit Housing	3.870%	01/01/2025	742,986	726,614	0.6
100,032	Woodpecker Developments Ulc	4.160%	01/01/2024	100,032	99,082	0.1
928,555	Wtc1 Inc.	3.250%	05/01/2026	933,252	880,112	0.6
131,715	Wycroft 355 Inc.	3.190%	08/01/2026	132,194	131,704	0.1
216,216	York Realty Inc.	3.935%	05/01/2024	216,407	212,864	0.2
				116,770,021	114,128,343	96.2
Total Investments				121,226,101	118,584,423	100.0

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

Genus Canadian T-Bill Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 3,970,455	\$ 12,958,485
Short-term investments	157,104,829	100,927,087
Accrued interest	560,054	100,298
Total assets	161,635,338	113,985,870
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	31,276	41,519
Distributions payable to unitholders	25,470	3,820
Total liabilities (excluding net assets attributable to holders of redeemable units)	56,746	45,339
Net assets attributable to holders of redeemable units (Series O)	\$ 161,578,592	\$ 113,940,531
Redeemable units outstanding (note 5)	1,615,786	1,139,405
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 100.00	\$ 100.00

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 525,891	\$ 112,051
Foreign exchange gain on cash	7	16
Total income	525,898	112,067
Expenses		
Trustee fees	3,713	3,456
Audit fees	5,068	5,276
Independent review committee fees	1,949	2,115
Custodial fees	2,123	2,021
Unitholder reporting costs	7,592	7,748
Other administrative expenses	18,465	22,149
Interest expense	18	69
Total operating expenses	38,928	42,834
Operating profit	486,970	69,233
Increase in net assets attributable to holders of redeemable units from operations (Series O)	\$ 486,970	\$ 69,233
Weighted average number of units during the period	1,166,122	1,007,226
Increase in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 0.42	\$ 0.07

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of year (Series O)	\$ 113,940,531	\$ 86,009,600
Increase in net assets attributable to holders of redeemable units from operations	486,970	69,233
Distributions to holders of redeemable units		
Net investment income	(486,962)	(69,241)
Total distributions to holders of redeemable units	(486,962)	(69,241)
Redeemable unit transactions		
Issuance of redeemable units	165,345,612	198,807,459
Reinvestment of redeemable units	484,771	68,909
Redemption of redeemable units	(118,192,330)	(159,880,076)
Net increase from redeemable unit transactions	47,638,053	38,996,292
Net increase in net assets attributable to holders of redeemable units	47,638,061	38,996,284
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 161,578,592	\$ 125,005,884

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

Genus Canadian T-Bill Fund

Statements of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale/maturity of short-term notes	\$ 49,835,865	\$ 59,192,141
Purchase of short-term notes	(105,947,472)	(97,688,852)
Interest received, excluding gain on short-term notes	-	1,456
Interest paid	(18)	(69)
Operating expenses paid	(49,153)	(41,936)
Net cash used in operating activities	(56,160,778)	(38,537,260)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	19,459	(316)
Cash received from redeemable units issued	165,345,612	198,807,459
Amounts paid for redeemable units redeemed	(118,192,330)	(159,880,076)
Net cash from financing activities	47,172,741	38,927,067
Foreign exchange gain on cash	7	16
Net increase (decrease) in cash	(8,988,030)	389,823
Cash at beginning of period	\$ 12,958,485	\$ 2,445,966
Cash at end of period	\$ 3,970,455	\$ 2,835,789

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

Genus Canadian T-Bill Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Short Term - Canada						
Treasury Bills						
900,000	Canadian Treasury Bill	0.265%	07-21-2022	897,858	897,858	0.6
6,000,000	Canadian Treasury Bill	0.275%	08-18-2022	5,985,205	5,985,205	3.8
3,500,000	Canadian Treasury Bill	0.600%	09-15-2022	3,481,975	3,481,975	2.2
3,000,000	Canadian Treasury Bill	0.651%	10-13-2022	2,983,620	2,983,620	1.9
4,000,000	Canadian Treasury Bill	0.630%	11-10-2022	3,974,840	3,974,840	2.5
5,000,000	Canadian Treasury Bill	0.836%	12-08-2022	4,961,710	4,961,710	3.2
3,500,000	Canadian Treasury Bill	1.645%	01-05-2023	3,456,530	3,456,530	2.2
2,500,000	Canadian Treasury Bill	2.070%	03-02-2023	2,455,850	2,455,850	1.6
2,500,000	Canadian Treasury Bill	2.040%	03-30-2023	2,451,900	2,451,900	1.6
7,500,000	Canadian Treasury Bill	2.390%	04-27-2023	7,332,120	7,332,120	4.7
1,000,000	Canadian Treasury Bill	3.110%	06-22-2023	970,000	970,000	0.6
1,700,000	Province of Alberta	0.640%	08-02-2022	1,691,755	1,691,755	1.1
7,000,000	Province of Alberta	2.119%	01-31-2023	6,898,790	6,898,790	4.4
4,000,000	Province of Alberta	2.530%	05-02-2023	3,904,200	3,904,200	2.5
3,000,000	Province of Ontario	3.160%	05-31-2023	2,913,165	2,913,165	1.9
100,000	Province of Ontario	0.270%	07-20-2022	99,736	99,736	0.1
1,000,000	Province of Ontario	0.311%	09-07-2022	996,930	996,930	0.6
4,500,000	Province of Ontario	0.350%	09-28-2022	4,484,840	4,484,840	2.9
1,000,000	Province of Ontario	0.760%	11-30-2022	992,740	992,740	0.6
8,500,000	Province of Ontario	0.759%	12-07-2022	8,438,545	8,438,545	5.4
4,000,000	Province of Ontario	0.930%	01-04-2023	3,963,360	3,963,360	2.5
5,500,000	Province of Ontario	2.250%	02-15-2023	5,407,955	5,407,955	3.4
16,500,000	Province of Ontario	1.400%	02-22-2023	16,225,915	16,225,915	10.3
1,500,000	Province of Ontario	1.750%	03-15-2023	1,474,755	1,474,755	0.9
4,600,000	Province of Ontario	2.180%	04-12-2023	4,502,876	4,502,876	2.9
4,000,000	Province of Ontario	2.478%	05-10-2023	3,903,720	3,903,720	2.5
2,700,000	Province of Ontario	2.450%	05-17-2023	2,636,346	2,636,346	1.7
1,000,000	Province of British Columbia	2.369%	10-17-2022	992,910	992,910	0.6
6,000,000	Province of Quebec	0.650%	09-23-2022	5,974,920	5,974,920	3.8
5,000,000	Province of Quebec	1.650%	01-27-2023	4,935,550	4,935,550	3.1
3,000,000	Province of Quebec	1.700%	03-10-2023	2,950,920	2,950,920	1.9
1,500,000	Province of Quebec	1.901%	03-24-2023	1,472,325	1,472,325	0.9
8,500,000	Province of Quebec	2.460%	04-14-2023	8,312,125	8,312,125	5.3
				132,125,986	132,125,986	84.2
Promissory Notes						
3,000,000	Province of Alberta	0.360%	09-29-2022	2,989,290	2,989,290	1.9
8,000,000	Province of Alberta	1.980%	11-23-2022	7,926,850	7,926,850	4.9
1,200,000	Province of British Columbia	0.280%	07-29-2022	1,196,758	1,196,758	0.8
7,000,000	Province of British Columbia	0.690%	09-23-2022	6,968,345	6,968,345	4.4
2,000,000	Province of British Columbia	2.069%	11-09-2022	1,980,780	1,980,780	1.3
4,000,000	Province of British Columbia	2.150%	04-03-2023	3,916,820	3,916,820	2.5
				24,978,843	24,978,843	15.8
Total Investments				157,104,829	157,104,829	100.0

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

Genus Dividend Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 9,882,247	\$ 1,865,215
Investments	314,321,264	359,063,185
Dividends receivable	737,378	927,596
Due from broker	-	4,085,128
Margins deposited on futures contracts	8,380,236	5,712,229
Unrealized gain on futures contracts	323,499	851,778
Subscriptions receivable from unitholders	40,129	20,000
Total assets	333,684,753	372,525,131
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	36,931	36,643
Distributions payable to unitholders	-	1,417
Redemptions payable to unitholders	-	25,000
Due to broker	-	3,014,619
Unrealized loss on futures contracts	-	253,046
Total liabilities (excluding net assets attributable to holders of redeemable units)	36,931	3,330,725
Net assets attributable to holders of redeemable units (Series O)	\$ 333,647,822	\$ 369,194,406
Redeemable units outstanding (note 5)	2,320,392	2,359,289
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 143.79	\$ 156.49

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 54,392	\$ 45,474
Dividend income	6,894,876	6,476,810
Foreign exchange gain (loss) on cash	86,480	(91,657)
Securities lending income	10,214	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(8,082)	-
Net realized gain on sale of investments	9,414,856	20,432,150
Net realized gain (loss) on futures contracts	2,686,953	(266,686)
Net change in unrealized gain (loss) on investments and futures contracts	(41,312,508)	7,984,322
Total income (loss)	(22,172,819)	34,580,413
Expenses		
Trustee fees	5,483	4,877
Audit fees	5,548	5,548
Independent review committee fees	6,914	6,785
Custodial fees	17,534	19,232
Unitholder reporting costs	29,147	21,775
Other administrative expenses	53,589	47,408
Interest expense	5,887	5,870
Transaction costs	517,542	480,913
Total operating expenses	641,644	592,408
Operating profit (loss)	(22,814,463)	33,988,005
Withholding taxes	(741,460)	(593,938)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (23,555,923)	\$ 33,394,067
Weighted average number of units during the period	2,351,403	2,061,945
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (10.02)	\$ 16.20

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 369,194,406	\$ 264,106,752
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(23,555,923)	33,394,067
Distributions to holders of redeemable units		
Net investment income	(5,668,049)	(4,792,377)
Total distributions to holders of redeemable units	(5,668,049)	(4,792,377)
Redeemable unit transactions		
Issuance of redeemable units	19,325,875	70,452,877
Reinvestment of redeemable units	3,416,521	2,732,433
Redemption of redeemable units	(29,065,008)	(11,513,738)
Net increase (decrease) from redeemable unit transactions	(6,322,612)	61,671,572
Net increase (decrease) in net assets attributable to holders of redeemable units	(35,546,584)	90,273,262
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 333,647,822	\$ 354,380,014

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

Genus Dividend Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 256,304,559	\$ 194,367,028
Purchase of investments	(242,632,090)	(262,310,745)
Dividends received, net of withholding taxes	6,343,634	5,436,281
Interest received, excluding gain on short-term notes	54,392	45,474
Interest paid	(5,887)	(5,870)
Securities lending income	10,214	-
Negative interest on investments	(8,082)	-
Operating expenses paid	(117,927)	(106,684)
Net proceeds from derivatives settlements	18,946	15,518
Net cash from (used in) operating activities	19,967,759	(62,558,998)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,252,945)	(2,059,325)
Cash received from redeemable units issued	19,305,746	70,328,124
Amounts paid for redeemable units redeemed	(29,090,008)	(11,537,874)
Net cash from (used in) financing activities	(12,037,207)	56,730,925
Foreign exchange gain (loss) on cash	86,480	(91,657)
Net increase (decrease) in cash	8,017,032	(5,919,730)
Cash at beginning of period	\$ 1,865,215	\$ 12,115,055
Cash at end of period	\$ 9,882,247	\$ 6,195,325

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

Genus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
26,800	Chevron Corp.	3,737,916	5,005,165	1.6
67,500	Exxon Mobil Corp.	6,927,016	7,456,851	2.4
115,800	Parex Resources Inc.	3,418,190	2,524,440	0.8
66,000	Suncor Energy Inc.	3,522,222	2,980,560	0.9
32,100	Valero Energy Corp.	5,022,037	4,400,800	1.4
		22,627,381	22,367,816	7.1
Materials				
954,000	B2Gold Corp.	5,466,802	4,159,440	1.3
72,600	Nissan Chemical Corp.	5,193,660	4,308,400	1.4
21,600	Nutrien Ltd.	2,612,585	2,214,216	0.7
131,700	Dow Inc.	10,129,610	8,767,881	2.8
		23,402,657	19,449,937	6.2
Industrials				
18,200	Caterpillar Inc.	5,187,569	4,196,785	1.3
58,200	Fastenal Co.	4,348,215	3,747,767	1.2
27,500	General Dynamics Corp.	7,172,567	7,848,578	2.5
595,000	Keppel Corp., Ltd.	3,645,471	3,579,254	1.1
16,000	Lockheed Martin Corp.	7,137,345	8,874,074	2.8
91,800	Mitsubishi Corp.	3,187,474	3,518,851	1.1
26,000	Vinci SA	3,894,110	2,978,962	0.9
		34,572,751	34,744,271	10.9
Consumer Discretionary				
36,200	Canadian Tire Corp., Ltd.	6,577,272	5,878,880	1.9
19,600	Genuine Parts Co.	3,483,244	3,362,658	1.1
14,000	McDonald's Corp.	4,631,206	4,458,502	1.4
57,100	Mercedes-Benz Group AG	5,186,079	4,252,160	1.4
		19,877,801	17,952,200	5.8
Consumer Staples				
204,100	Conagra Brands Inc.	9,214,969	9,014,711	3.0
90,000	General Mills Inc.	6,933,524	8,759,449	2.8
29,500	Kimberly-Clark Corp.	5,121,369	5,142,959	1.6
43,900	Kellogg Co.	3,685,465	4,039,919	1.3
1,236,300	Tesco PLC	5,527,017	4,948,454	1.6
		30,482,344	31,905,492	10.3
Health Care				
56,800	Abbvie Inc.	8,326,987	11,221,960	3.7
11,700	Amgen Inc.	3,677,738	3,672,003	1.2
57,200	Bristol-Myers Squibb Co.	5,304,284	5,681,484	1.8
321,300	GSK PLC	9,226,511	8,887,053	2.8
84,300	Merck & Co., Inc.	8,832,293	9,914,129	3.2
99,000	Pfizer Inc.	5,181,374	6,695,609	2.1
		40,549,187	46,072,238	14.8
Financials				
69,600	Bank of Montreal	6,889,017	8,615,088	2.7
48,600	Canadian Imperial Bank of Commerce	2,445,383	3,037,986	1.0
590,200	Japan Post Holdings Co., Ltd.	5,387,644	5,430,843	1.7
466,100	Manulife Financial Corp.	12,073,077	10,403,352	3.3
61,200	MetLife Inc.	5,344,280	4,956,977	1.6
283,700	Nordea Bank Abp	4,384,905	3,214,128	1.0
53,000	Royal Bank of Canada	4,351,553	6,605,920	2.1
120,100	The Toronto-Dominion Bank	8,303,449	10,137,643	3.3
		49,179,308	52,401,937	16.7
Real Estate				
268,300	NorthWest Healthcare Properties Real Estate Investment Trust	3,450,871	3,235,698	1.0
156,100	RioCan Real Estate Investment Trust	3,931,247	3,125,122	1.0
		7,382,118	6,360,820	2.0
Information Technology				
7,200	Broadcom Inc.	5,139,255	4,512,051	1.4
158,000	Canon Inc.	4,676,808	4,628,195	1.5
90,900	Cisco Systems Inc.	6,298,369	4,999,840	1.6

Genus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
293,600	Computershare Ltd.	4,571,934	6,417,088	2.0
242,500	Juniper Networks Inc.	8,771,930	8,915,211	2.8
45,600	Paychex Inc.	6,780,031	6,698,062	2.1
19,500	QUALCOMM Inc.	3,410,553	3,213,191	1.0
25,100	Seagate Technology Holdings PLC	2,688,412	2,313,078	0.7
151,900	Western Union Co.	3,599,382	3,227,204	1.0
		45,936,674	44,923,920	14.1
Communication Services				
93,200	Nippon Telegraph & Telephone Corp.	3,322,158	3,447,738	1.1
124,600	Quebecor Inc.	3,972,100	3,427,746	1.1
1,251,100	Telefonica SA	8,187,126	8,203,216	2.6
		15,481,384	15,078,700	4.8
Utilities				
210,900	AltaGas Ltd.	5,516,275	5,728,044	1.8
64,700	Atco Ltd.	2,854,699	2,853,270	0.9
33,900	Consolidated Edison Inc.	3,726,457	4,158,678	1.3
59,000	Edison International	4,512,068	4,813,034	1.5
679,300	Power Assets Holdings Ltd.	5,455,686	5,510,907	1.8
		22,065,185	23,063,933	7.3
Total Equities		311,556,790	314,321,264	100.0
Transaction costs		(348,747)		
Total Investments		311,208,043	314,321,264	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
(18)	Australian Dollar Futures	9/19/2022	69,193	
(34)	British Pound Futures	9/19/2022	95,666	
32	Canadian Dollar Futures	9/20/2022	(75,085)	
24	Euro Fx Futures	9/19/2022	(86,336)	
(62)	Japanese Yen Futures	9/19/2022	216,437	
2	New Zealand Futures	9/19/2022	(6,192)	
1	Norwegian Krone Futures	9/19/2022	(11,971)	
(2)	Swedish Krona Futures	9/19/2022	23,348	
37	Swiss Franc Futures	9/19/2022	98,439	
			323,499	

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

Genus CanGlobe Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 4,199,750	\$ 5,548,308
Investments	124,992,952	171,520,581
Dividends receivable	172,409	265,427
Unrealized gain on futures contracts	-	114,033
Margins deposited on futures contracts	1,256,572	1,366,501
Subscriptions receivable from unitholders	22,027	122,481
Total assets	130,643,710	178,937,331
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	34,408	38,533
Distributions payable to unitholders	-	558
Redemptions payable to unitholders	149,311	197,204
Unrealized loss on futures contracts	287,612	118,399
Total liabilities (excluding net assets attributable to holders of redeemable units)	471,331	354,694
Net assets attributable to holders of redeemable units (Series O)	\$ 130,172,379	\$ 178,582,637
Redeemable units outstanding (note 5)	1,102,396	1,247,689
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 118.08	\$ 143.13

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 7,711	\$ 13,572
Dividend income	1,727,928	2,314,807
Foreign exchange gain on cash	46,769	92,785
Securities lending income	2,013	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(6,330)	-
Net realized gain on sale of investments	599,735	31,165,419
Net realized loss on futures contracts	(105,116)	(313,099)
Net change in unrealized loss on investments and futures contracts	(31,843,807)	(5,690,091)
Total income (loss)	(29,571,097)	27,583,393
Expenses		
Trustee fees	3,330	3,622
Audit fees	3,982	4,254
Independent review committee fees	3,093	4,866
Custodial fees	5,316	9,996
Unitholder reporting costs	19,894	7,365
Other administrative expenses	33,933	36,052
Transaction costs	187,595	208,867
Interest expense	944	6,108
Total operating expenses	258,087	281,130
Operating profit (loss)	(29,829,184)	27,302,263
Withholding taxes	(188,715)	(223,827)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (30,017,899)	\$ 27,078,436
Weighted average number of units during the period	1,206,682	1,338,662
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (24.88)	\$ 20.23

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 178,582,637	\$ 203,056,872
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(30,017,899)	27,078,436
Redeemable unit transactions		
Issuance of redeemable units	8,236,114	9,779,801
Reinvestment of redeemable units	559	595
Redemption of redeemable units	(26,629,032)	(73,597,208)
Net decrease from redeemable unit transactions	(18,392,359)	(63,816,812)
Net decrease in net assets attributable to holders of redeemable units	(48,410,258)	(36,738,376)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 130,172,379	\$ 166,318,496

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

Genus CanGlobe Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 137,179,013	\$ 173,365,362
Purchase of investments	(121,799,805)	(114,187,524)
Dividends received, net of withholding tax	1,632,231	2,090,999
Interest received, excluding gain on short-term notes	7,711	13,572
Interest paid	(944)	(6,108)
Securities lending income	2,013	-
Negative interest on investments	(6,330)	-
Operating expenses paid	(73,673)	(80,779)
Net payments from derivatives settlements	4,813	6,380
Net cash from operating activities	16,945,029	61,201,902
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	1	(3,244)
Cash received from redeemable units issued	8,336,568	9,753,805
Amounts paid for redeemable units redeemed	(26,676,925)	(73,471,779)
Net cash used in financing activities	(18,340,356)	(63,721,218)
Foreign exchange gain on cash	46,769	92,785
Net decrease in cash	(1,348,558)	(2,426,531)
Cash at beginning of period	\$ 5,548,308	\$ 3,570,737
Cash at end of period	\$ 4,199,750	\$ 1,144,206

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

Genus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
72,300	ARC Resources Ltd.	578,906	909,663	0.7
8,200	Chevron Corp.	1,054,994	1,187,196	0.9
12,600	ConocoPhillips	1,150,595	1,131,606	0.9
35,900	Imperial Oil Ltd.	1,228,382	1,688,744	1.4
59,700	Parex Resources Inc.	1,424,914	1,008,915	0.8
13,600	Valero Energy Corp.	1,630,316	1,445,408	1.2
61,000	Vermilion Energy Inc.	1,435,575	1,158,563	0.9
		8,503,682	8,530,095	6.8
Materials				
49,300	Barrick Gold Corp.	1,255,172	869,847	0.7
35,000	Commercial Metals Co.	1,429,526	1,158,500	0.9
165,400	Glencore PLC	877,230	894,070	0.7
19,400	Mosaic Co.	1,005,710	916,262	0.7
37,600	Teck Resources Ltd.	1,543,409	1,147,273	0.9
		6,111,047	4,985,952	3.9
Industrials				
7,100	Acciona SA	1,425,833	1,302,677	1.0
500	AP Moller - Maersk A/S	1,439,928	1,163,657	0.9
11,800	Caterpillar Inc.	2,615,158	2,109,368	1.7
24,100	CH Robinson Worldwide Inc.	2,449,091	2,443,017	2.0
6,000	Lockheed Martin Corp.	2,721,430	2,579,760	2.1
25,900	Stantec Inc.	1,428,887	1,132,206	0.9
23,600	Thomson Reuters Corp.	2,603,020	2,455,025	2.0
10,500	Waste Management Inc.	1,699,195	1,606,290	1.3
		16,382,542	14,792,000	11.9
Consumer Discretionary				
16,700	Dollar Tree Inc.	2,667,248	2,602,695	2.1
37,500	Gildan Activewear Inc.	1,512,311	1,077,068	0.9
7,100	Marriott International Inc., Class A	1,198,789	965,671	0.8
2,300	O'Reilly Automotive Inc.	1,666,005	1,453,048	1.2
6,000	Tractor Supply Co.	1,331,312	1,163,100	0.9
		8,375,665	7,261,582	5.9
Consumer Staples				
41,600	Alimentation Couche Tard Inc.	1,260,114	1,619,225	1.3
118,400	Coles Group Ltd.	1,552,133	1,450,048	1.2
4,700	Costco Wholesale Corp.	2,460,492	2,252,616	1.8
6,000	Hershey Co.	1,308,506	1,290,960	1.0
18,200	Loblaw Cos., Ltd.	1,709,798	1,637,910	1.3
3,800	L'Oreal SA	1,342,257	1,308,208	1.0
9,800	Pernod Ricard SA	1,999,884	1,796,013	1.4
14,900	Procter & Gamble Co.	2,394,846	2,142,471	1.7
		14,028,030	13,497,451	10.7
Utilities				
121,900	AltaGas Ltd.	2,647,261	2,566,596	2.1
82,500	Osaka Gas Co., Ltd.	1,402,928	1,576,460	1.3
63,200	SSE PLC	1,409,917	1,240,329	1.0
		5,460,106	5,383,385	4.4
Health Care				
17,900	AmerisourceBergen Corp.	2,431,481	2,532,492	2.0
7,000	Amgen Inc.	1,618,044	1,703,100	1.4
5,000	Anthem Inc.	1,682,685	2,412,900	1.9
51,100	Chugai Pharmaceutical Co., Ltd.	1,816,612	1,305,193	1.0
5,500	Humana Inc.	2,405,421	2,574,385	2.1
21,000	Novo Nordisk A/S	2,483,049	2,323,968	1.9
43,700	Ono Pharmaceutical Co., Ltd.	1,069,756	1,120,043	0.9
58,800	Pfizer Inc.	2,870,863	3,082,884	2.6
4,100	UnitedHealth Group Inc.	2,016,635	2,105,883	1.7

Genus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
		18,394,546	19,160,848	15.5
Financials				
37,100	Bank of Montreal	2,534,503	3,559,985	2.8
25,800	Canadian Imperial Bank of Commerce	1,602,864	1,250,239	1.0
7,300	LPL Financial Holdings Inc.	1,481,242	1,346,704	1.1
78,700	Manulife Financial Corp.	1,685,555	1,361,735	1.1
43,200	MetLife Inc.	2,250,196	2,712,528	2.2
25,000	Progressive Corp.	2,739,508	2,906,750	2.3
29,500	Royal Bank of Canada	2,186,025	2,850,383	2.3
66,200	The Toronto-Dominion Bank	3,755,339	4,331,872	3.4
93,800	UBS Group AG	1,850,528	1,507,894	1.2
		20,085,760	21,828,090	17.4
Real Estate				
75,600	Summit Industrial Income REIT	1,271,422	1,002,757	0.8
3,100	Public Storage	1,245,820	969,277	0.8
15,700	Granite Real Estate Investment Trust	1,265,894	960,894	0.8
		3,783,136	2,932,928	2.4
Information Technology				
4,700	Accenture PLC	1,424,340	1,304,955	1.0
14,200	Advanced Micro Devices Inc.	1,165,210	1,085,874	0.9
47,300	Apple Inc.	5,668,156	6,466,856	5.1
22,600	Descartes Systems Group Inc.	1,449,192	1,401,419	1.1
21,500	Fortinet Inc.	1,034,810	1,216,470	1.0
3,500	KLA Corp.	1,121,498	1,116,780	0.9
4,800	Mastercard Inc.	1,674,642	1,514,304	1.2
19,200	Microsoft Corp.	4,051,764	4,931,136	3.9
15,700	Paychex Inc.	1,862,315	1,787,759	1.4
14,700	Seagate Technology Holdings PLC	1,626,728	1,050,168	0.8
		21,078,655	21,875,721	17.3
Communication Services				
1,400	Alphabet Inc., Class C	3,273,087	3,062,430	2.5
75,700	TELUS Corp.	1,758,496	1,682,470	1.3
		5,031,583	4,744,900	3.8
Total Equities				
		127,234,752	124,992,952	100.0
Transaction costs		(76,933)		
Total Investments				
		127,157,819	124,992,952	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
40	Australian Dollar Futures	9/19/2022	(119,600)	
42	British Pound Futures	9/19/2022	(91,613)	
(64)	Canadian Dollar Futures	9/20/2022	(17,600)	
3	Euro Fx Futures	9/19/2022	(8,366)	
15	Euro Fx Futures	9/19/2022	(12,563)	
1	New Zealand Futures	9/19/2022	(2,400)	
2	Norwegian Krone Futures	9/19/2022	(18,560)	
3	Swedish Krona Futures	9/19/2022	(27,223)	
5	Swiss Franc Futures	9/19/2022	10,313	
			(287,612)	

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

Genus Emerging Markets Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 1,412,565	\$ 1,611,144
Investments	11,010,255	14,253,517
Dividends receivable	39,800	25,305
Due from broker	39,501	11,813
Subscriptions receivable from unitholders	146	-
Total assets	12,502,267	15,901,779
Liabilities		
Current liabilities		
Accrued sub-advisor fees	74,326	93,615
Accounts payable and accrued liabilities	28,484	30,104
Redemptions payable to unitholders	16,973	195
Total liabilities (excluding net assets attributable to holders of redeemable units)	119,783	123,914
Net assets attributable to holders of redeemable units (Series O)	\$ 12,382,484	\$ 15,777,865
Redeemable units outstanding (note 5)	114,696	120,165
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 107.96	\$ 131.30

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 340	\$ 4
Dividend income	154,360	169,894
Foreign exchange loss on cash	(960)	(2,776)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(2,556)	-
Net realized gain on sale of investments	70,276	969,016
Net change in unrealized gain (loss) on investments	(2,919,395)	498,768
Total income (loss)	(2,697,935)	1,634,906
Expenses		
Sub-advisor fees	61,172	99,189
Audit fees	3,982	4,254
Independent review committee fees	293	521
Trustee fees	2,168	2,162
Custodial fees	6,413	7,120
Unitholder reporting costs	12,397	2,214
Other administrative expenses	29,640	35,737
Transaction costs	1,529	6,826
Interest expense	39	1,189
Total operating expenses	117,633	159,212
Operating profit (loss)	(2,815,568)	1,475,694
Withholding taxes	(26,364)	(28,493)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (2,841,932)	\$ 1,447,201
Weighted average number of units during the period	120,051	122,726
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (23.67)	\$ 11.79

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 15,777,865	\$ 20,231,727
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(2,841,932)	1,447,201
Redeemable unit transactions		
Issuance of redeemable units	667,207	1,078,147
Redemption of redeemable units	(1,220,656)	(3,203,064)
Net decrease from redeemable unit transactions	(553,449)	(2,124,917)
Net decrease in net assets attributable to holders of redeemable units	(3,395,381)	(677,716)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 12,382,484	\$ 19,554,011

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

Genus Emerging Markets Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 764,019	\$ 3,402,345
Purchase of investments	(399,093)	(1,004,528)
Dividends received, net of withholding tax	113,501	107,070
Interest received, excluding gain on short-term notes	340	4
Interest paid	(39)	(1,189)
Negative interest on investments	(2,556)	-
Operating expenses paid	(136,974)	(140,564)
Net cash from operating activities	339,198	2,363,138
Cash flows from financing activities		
Cash received from redeemable units issued	667,061	1,073,926
Amounts paid for redeemable units redeemed	(1,203,878)	(3,204,764)
Net cash used in financing activities	(536,817)	(2,130,838)
Foreign exchange loss on cash	(960)	(2,776)
Net increase (decrease) in cash	(198,579)	229,524
Cash at beginning of period	\$ 1,611,144	\$ 1,421,893
Cash at end of period	\$ 1,412,565	\$ 1,651,417

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

Genus Emerging Markets Equity Fund

Schedule of Investment Portfolio

(Expressed in U.S. Dollars)

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Global Equities				
Energy				
1,028	Lukoil PJSC, ADR	70,515	740	-
84,000	PTT PCL	108,415	80,781	0.7
7,155	Reliance Industries Ltd., GDR	210,404	465,433	4.2
		389,334	546,954	4.9
Materials				
12,017	Cemex SAB de CV, ADR	75,388	47,107	0.4
12,400	Cia Brasileira de Aluminio	26,783	27,458	0.2
129	LG Chem Ltd.	82,298	51,266	0.5
640	Southern Copper Corp.	35,998	31,878	0.3
		220,467	157,709	1.4
Industrials				
6,000	Ayala Corp.	87,897	65,472	0.6
1,639	IHS Holding Ltd.	32,285	17,111	0.2
5,986	InPost SA	64,483	34,619	0.3
5,125	SM Investments Corp.	74,311	72,888	0.7
		258,976	190,090	1.8
Consumer Discretionary				
3,330	Alibaba Group Holding Ltd., ADR	548,367	378,554	3.5
47,730	Americanas SA	524,479	122,579	1.1
300,000	Astra International Tbk PT	170,870	133,412	1.2
32,000	China Meidong Auto Holdings Ltd., ADR	10,267	100,727	0.9
54,113	Falabella S.A.	268,054	124,183	1.1
5,833	Fix Price Group Ltd.	56,872	5,483	-
7,616	GreenTree Hospitality Group Ltd., ADR	90,206	31,683	0.3
33,375	Li Ning Co., Ltd.	54,771	309,211	2.8
18,045	Lojas Renner S.A.	153,028	78,052	0.7
60,900	Magazine Luiza SA	117,634	27,251	0.2
13,000	Meituan Dianping	126,327	321,730	2.9
80	MercadoLibre Inc., NPV	67,070	50,950	0.5
5,605	Trip.com Group Ltd., ADR	196,511	153,857	1.4
21,000	Uxin Ltd., ADR	38,087	8,820	0.1
14,989	Vipshop Holdings Ltd., ADR	233,714	148,241	1.3
		2,656,257	1,994,733	18.0
Consumer Staples				
19,000	Atacadao S.A.	84,284	60,567	0.6
43,102	Becle SAB de CV	74,227	92,930	0.8
27,042	BRF S.A., ADR	232,894	69,228	0.6
4,676	Fomento Economico Mexicano SAB de CV, ADR	385,540	315,583	2.9
777	Magnit PJSC	109,013	59,872	0.5
11,000	President Chain Store Corp.	91,989	100,812	0.9
57,809	San Miguel Food and Beverage Inc.	92,049	47,311	0.4
12,200	Shoprite Holdings Ltd.	182,354	147,361	1.3
232,500	Sun Art Retail Group Ltd.	218,411	75,555	0.7
250,000	Thai Beverage PCL	142,905	115,865	1.1
6,100	Tiger Brands Ltd.	177,094	52,888	0.5
14,000	Tsingtao Brewery Co., Ltd.	78,975	145,585	1.3
132,278	Uni-President Enterprises Corp.	288,807	298,069	2.8
14,000	Wal-Mart de Mexico SAB de CV	36,843	48,108	0.4
189,000	Want Want China Holdings Ltd.	151,441	164,265	1.5
349,684	WH Group Ltd.	339,710	270,052	2.6
70,000	Zhou Hei Ya International Holdings Co., Ltd.	47,753	48,172	0.4
		2,734,289	2,112,223	19.3
Health Care				
8,756	Diagnosticos da America SA	80,734	25,601	0.2
19,816	Fortis Healthcare Ltd.	43,932	60,221	0.5
78,125	Hapvida Participacoes e Investimentos S.A.	140,164	81,719	0.7
106,000	Shandong Weigao Group Medical Polymer Co., Ltd.	114,982	123,197	1.1
		379,812	290,738	2.5

Genus Emerging Markets Equity Fund

Schedule of Investment Portfolio

(Expressed in U.S. Dollars)

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Financials				
26,000	AIA Group Ltd.	214,931	281,804	2.6
-	AvivaSA Emeklilik ve Hayat AS	1	-	-
10,000	Axis Bank Ltd.	100,131	80,636	0.7
57,350	B3 SA - Brasil Bolsa Balcao	153,912	120,196	1.1
1,048	Bajaj Finance Ltd.	27,745	71,667	0.7
16,655	Banco Bradesco S.A., ADR	133,479	54,296	0.5
2,050	Inter & Co Inc.	32,337	5,469	-
23,388	Sberbank of Russia PJSC	77,297	53,483	0.5
3,200	Banco Santander Chile	77,638	52,128	0.5
245,000	Bank Central Asia Tbk PT	56,973	119,231	1.1
14,859	FinVolution Group, ADR	92,367	70,580	0.6
10,000	Grupo Financiero Banorte SAB de CV	57,182	55,596	0.5
5,352	HDFC Bank Ltd., ADR	200,766	294,146	2.7
2,814	Kotak Mahindra Bank Ltd.	43,057	59,189	0.5
1,940	Samsung Life Insurance Co., Ltd.	172,025	93,534	0.8
3,748	SBI Life Insurance Co., Ltd.	39,335	51,332	0.5
28,000	SCB X PCL	122,667	84,345	0.8
8,500	Standard Bank Group Ltd.	120,133	80,509	0.7
		1,721,976	1,628,141	14.8
Real Estate				
186,740	Fibra Uno Administracion SA de CV	285,770	185,391	1.7
8,000	Multiplan Empreendimentos Imobiliarios SA	28,509	33,579	0.3
		314,279	218,970	2.0
Information Technology				
1,837	Agora Inc., ADR	55,598	12,069	0.1
7,000	MediaTek Inc.	71,757	153,261	1.4
14,400	Samsung Electronics Co., Ltd.	571,480	632,163	5.7
1,500	SK Hynix Inc.	91,765	105,129	1.0
10,450	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	398,706	854,288	7.9
76,800	Xiaomi Corp.	173,318	133,498	1.2
7,783	Zepp Health Corp., ADR	84,451	14,399	0.1
		1,447,075	1,904,807	17.4
Communication Services				
11,274	America Movil SAB de CV, ADR	170,703	230,328	2.1
19,148	Bharti Airtel Ltd.	88,731	166,076	1.5
1,367	Bharti Airtel Ltd.	2,427	5,234	-
7,117	Bilibili Inc., ADR	99,834	182,195	1.7
10,000	China Literature Ltd.	71,142	48,299	0.4
12,826	KT Corp., ADR	166,748	179,051	1.6
13,700	MTN Group Ltd.	156,308	110,420	1.0
710	Naver Corp.	99,211	131,238	1.2
5,100	Telekomunikasi Indonesia Persero Tbk PT, ADR	133,625	137,904	1.3
11,600	Tencent Holdings Ltd.	462,685	523,903	4.8
12,339	Tencent Music Entertainment Group, ADR	135,891	61,942	0.6
5,595	Weibo Corp., ADR	326,682	129,412	1.2
3,023	Yandex NV	89,533	57,256	0.5
		2,003,520	1,963,258	17.9
Utilities				
18,000	AC Energy Corp.	2,794	2,632	-
		2,794	2,632	-
Total Global Equities		12,128,779	11,010,255	100.0
Transaction costs		(16,798)		
Total Investments		12,111,981	11,010,255	100.0

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

Genus Global Macro Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 502,886	\$ 613,036
Investments	39,524,111	46,902,228
Margins deposited on futures contracts	170,920	95,953
Subscriptions receivable from unitholders	179	73,697
Total assets	40,198,096	47,684,914
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	14,353	20,773
Redemptions payable to unitholders	23,712	67,899
Unrealized loss on futures contracts	72,800	-
Total liabilities (excluding net assets attributable to holders of redeemable units)	110,865	88,672
Net assets attributable to holders of redeemable units (Series O)	\$ 40,087,231	\$ 47,596,242
Redeemable units outstanding (note 5)	433,038	460,840
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 92.57	\$ 103.28

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 127	\$ -
Dividend income	420,934	618,205
Foreign exchange gain (loss) on cash	(492)	566
Securities lending income	28,190	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(904)	-
Net realized gain (loss) on sale of investments	(771,487)	457,864
Net realized gain on futures contracts	60,295	13,767
Net change in unrealized loss on investments and futures contracts	(4,048,038)	(1,542,066)
Total loss	(4,311,375)	(451,664)
Expenses		
Trustee fees	2,359	2,544
Audit fees	3,982	4,294
Independent review committee fees	923	1,773
Custodial fees	1,533	1,582
Unitholder reporting costs	19,317	9,026
Other administrative expenses	26,418	14,283
Transaction costs	18,245	34,652
Interest expense	502	5,381
Total operating expenses	73,279	73,535
Operating loss	(4,384,654)	(525,199)
Withholding taxes	(45,152)	(175)
Decrease in net assets attributable to holders of redeemable units from operations (Series O)	(4,429,806)	(525,374)
Weighted average number of units during the period	446,456	647,006
Decrease in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (9.92)	\$ (0.81)

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 47,596,242	\$ 69,199,509
Decrease in net assets attributable to holders of redeemable units from operations	(4,429,806)	(525,374)
Distributions to holders of redeemable units		
Net investment income	(399,066)	(724,134)
Total distributions to holders of redeemable units	(399,066)	(724,134)
Redeemable unit transactions		
Issuance of redeemable units	1,518,688	13,759,938
Reinvestment of redeemable units	397,457	721,674
Redemption of redeemable units	(4,596,284)	(22,184,643)
Net decrease from redeemable unit transactions	(2,680,139)	(7,703,031)
Net decrease in net assets attributable to holders of redeemable units	(7,509,011)	(8,952,539)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 40,087,231	\$ 60,246,970

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

Genus Global Macro Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)

	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 19,883,049	\$ 47,050,489
Purchase of investments	(17,269,902)	(41,190,044)
Dividends received, net of withholding tax	375,782	618,030
Interest received, excluding gain on short-term notes	127	-
Interest paid	(502)	(5,381)
Securities lending income	28,190	-
Negative interest on investments	(904)	-
Operating expenses paid	(60,952)	(26,544)
Net proceeds (payments) from derivatives settlements	(14,672)	(219,654)
Net cash from operating activities	2,940,216	6,226,896
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,609)	(3,132)
Cash received from redeemable units issued	1,592,206	14,125,341
Amounts paid for redeemable units redeemed	(4,640,471)	(22,158,565)
Net cash used in financing activities	(3,049,874)	(8,036,356)
Foreign exchange gain (loss) on cash	(492)	566
Net decrease in cash	(110,150)	(1,808,894)
Cash at beginning of period	\$ 613,036	\$ 2,504,911
Cash (bank indebtedness) at end of period	\$ 502,886	\$ 696,017

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

Genus Global Macro Bond Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Exchange-Traded Funds				
130,000	iShares Core U.S. Aggregate Bond ETF	14,894,098	13,218,400	33.4
36,600	iShares iBoxx \$ Investment Grade Corporate Bond ETF	4,876,464	4,027,098	10.2
593,800	iShares US Treasury Bond ETF	15,094,191	14,200,727	35.9
68,600	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	6,275,845	6,276,214	15.9
22,600	Vanguard Long-Term Bond ETF	2,253,026	1,801,672	4.6
		43,393,624	39,524,111	100.0
Transaction costs		(21,681)		
Total Investments		43,371,943	39,524,111	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
40	Canadian Dollar Futures	9/20/2022	(72,800)	
			(72,800)	

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

Genus Fossil Free High Impact Equity Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 885,382	\$ 868,272
Investments	56,915,078	69,508,354
Dividends receivable	65,638	75,107
Margins deposited on futures contracts	2,106,013	1,237,622
Unrealized gain on futures contracts	176,856	105,413
Subscriptions receivable from unitholders	9,913	45,672
Total assets	60,158,880	71,840,440
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	26,954	36,308
Distributions payable to unitholders	-	9
Redemptions payable to unitholders	27,049	4,776
Unrealized loss on futures contracts	-	253,282
Total liabilities (excluding net assets attributable to holders of redeemable units)	54,003	294,375
Net assets attributable to holders of redeemable units (Series O)	\$ 60,104,877	\$ 71,546,065
Redeemable units outstanding (note 5)	549,525	550,326
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 109.38	\$ 130.01

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 9,555	\$ 1,836
Dividend income	746,205	535,784
Foreign exchange gain on cash	227	8,463
Securities lending income	1,875	-
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(1,443)	-
Net realized (loss) gain on sale of investments	(1,807,845)	7,362,630
Net realized gain (loss) on futures contracts	873,536	(239,071)
Net change in unrealized loss on investments and derivatives	(10,950,454)	(3,297,261)
Total income (loss)	(11,128,344)	4,372,381
Expenses		
Trustee fees	2,308	2,434
Audit fees	3,982	4,254
Independent review committee fees	1,261	1,272
Custodial fees	4,154	3,662
Unitholder reporting costs	14,005	5,628
Other administrative expenses	44,666	56,316
Transaction costs	91,906	92,309
Interest expense	982	1,511
Total operating expenses	163,264	167,386
Operating profit (loss)	(11,291,608)	4,204,995
Withholding taxes	(114,630)	(77,430)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (11,406,238)	\$ 4,127,565
Weighted average number of units during the period	554,049	415,814
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (20.59)	\$ 9.93

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 71,546,065	\$ 52,396,131
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(11,406,238)	4,127,565
Redeemable unit transactions		
Issuance of redeemable units	3,320,031	7,270,662
Reinvestment of redeemable units	10	-
Redemption of redeemable units	(3,354,991)	(5,279,273)
Net increase (decrease) from redeemable unit transactions	(34,950)	1,991,389
Net increase (decrease) in net assets attributable to holders of redeemable units	(11,441,188)	6,118,954
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 60,104,877	\$ 58,515,085

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

Genus Fossil Free High Impact Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 37,626,806	\$ 38,442,761
Purchase of investments	(38,208,460)	(40,307,940)
Dividends received, net of withholding tax	641,044	501,459
Interest received, excluding gain on short-term notes	9,555	1,836
Interest paid	(982)	(1,511)
Securities lending income	1,875	-
Negative interest on investments	(1,443)	-
Operating expenses paid	(79,730)	(70,168)
Net proceeds (payments) from derivatives settlements	5,145	(346,735)
Net cash used in operating activities	(6,190)	(1,780,298)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	1	(87)
Cash received from redeemable units issued	3,355,790	7,201,323
Amounts paid for redeemable units redeemed	(3,332,718)	(5,254,808)
Net cash from financing activities	23,073	1,946,428
Foreign exchange gain on cash	227	8,463
Net increase in cash	17,110	174,593
Cash at beginning of period	\$ 868,272	\$ 795,244
Cash at end of period	\$ 885,382	\$ 969,837

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

Genus Fossil Free High Impact Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Materials				
34,470	Boise Cascade Co.	1,620,460	2,050,620	3.6
26,700	Louisiana-Pacific Corp.	1,523,218	1,399,347	2.5
27,300	Steel Dynamics Inc.	2,055,704	1,805,895	3.2
88,600	Svenska Cellulosa AB SCA	1,565,174	1,321,123	2.3
2,600	The Sherwin-Williams Co.	418,500	582,166	1.0
17,200	West Fraser Timber Co Ltd.	1,505,693	1,316,974	2.3
		8,688,749	8,476,125	14.9
Industrials				
17,400	Acuity Brands Inc.	2,903,606	2,680,296	4.7
12,900	Andritz AG	577,855	518,411	0.9
42,500	NGK Insulators Ltd.	612,170	571,860	1.0
17,800	Schneider Electric SE	2,456,163	2,100,948	3.7
23,400	Signify NV	967,912	773,778	1.4
23,800	TOTO Ltd.	1,121,508	784,837	1.4
		8,639,214	7,430,130	13.1
Consumer Discretionary				
34,752	Berkeley Group Holdings PLC	1,988,202	1,571,694	2.8
31,500	BorgWarner Inc.	1,202,261	1,051,155	1.8
206,000	Redrow PLC	1,838,423	1,225,363	2.2
		5,028,886	3,848,212	6.8
Consumer Staples				
29,400	Colgate-Palmolive Co.	2,331,182	2,356,116	4.1
59,800	Jeronimo Martins SGPS SA	1,289,701	1,296,616	2.3
702,000	PZ Cussons PLC	1,962,941	1,677,802	2.9
20,500	The Procter & Gamble Co.	2,836,803	2,947,695	5.2
		8,420,627	8,278,229	14.5
Health Care				
7,300	Amgen Inc.	1,763,214	1,776,090	3.1
34,200	Bristol-Myers Squibb Co.	2,377,684	2,633,400	4.6
5,300	Eli Lilly & Co.	1,401,215	1,718,419	3.0
29,300	Merck & Co., Inc.	2,236,229	2,671,281	4.7
3,200	Regeneron Pharmaceuticals Inc.	1,685,559	1,891,616	3.3
10,500	Vertex Pharmaceuticals Inc.	2,526,340	2,958,795	5.2
		11,990,241	13,649,601	23.9
Real Estate				
52,320	Daiwa House Industry Co., Ltd.	1,240,672	1,217,738	2.1
5,600	LEG Immobilien SE	711,220	463,208	0.8
107,300	RioCan Real Estate Investment Trust	1,773,757	1,665,281	2.9
1,168,500	Vicinity Centres	1,475,069	1,474,456	2.6
		5,200,718	4,820,683	8.4
Communication Services				
36,300	Sanoma OYJ	555,523	504,731	0.9
86,510	Segro PLC	1,412,821	1,026,244	1.8
		1,968,344	1,530,975	2.7

Genus Fossil Free High Impact Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Information Technology				
14,200	Citrix Systems Inc.	1,576,503	1,379,814	2.4
5,100	Microsoft Corp.	1,378,847	1,309,833	2.3
13,110	NVIDIA Corp.	2,225,953	1,987,345	3.6
30,300	Rohm Co., Ltd.	2,830,539	2,109,881	3.7
13,630	Texas Instruments Inc.	2,300,714	2,094,250	3.7
		10,312,556	8,881,123	15.7
Total Equities		60,249,335	56,915,078	100.0
Transaction costs		(77,985)		
Total Investments		60,171,350	56,915,078	100.0
Futures				
Number of Contracts	Maturity Date	Unrealized Gain (Loss) (\$)		
11	Australian Dollar Futures	9/19/2022	(32,890)	
(48)	British Pound Futures	9/19/2022	104,700	
2	Canadian Dollar Futures	9/20/2022	(3,638)	
15	Swiss Franc Futures	9/19/2022	30,938	
(13)	Euro Fx Futures	9/19/2022	36,221	
(12)	Japanese Yen Futures	9/19/2022	32,475	
(1)	Swedish Krona Futures	9/19/2022	9,050	
			176,856	

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

Genus Strategic Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 114,420	\$ 31,252
Investments	59,446,681	76,729,938
Accrued interest	439,312	512,205
Due from broker	100,069	79,433
Total assets	60,100,482	77,352,828
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	32,641	34,570
Total liabilities (excluding net assets attributable to holders of redeemable units)	32,641	34,570
Net assets attributable to holders of redeemable units (Series O)	\$ 60,067,841	\$ 77,318,258
Redeemable units outstanding (note 5)	620,125	695,856
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 96.86	\$ 111.11

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 1,201,884	\$ 1,448,703
Foreign exchange gain on cash	-	10
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(1,110,411)	(159,671)
Net change in unrealized loss on investments	(8,570,001)	(2,833,155)
Total loss	(8,478,528)	(1,544,113)
Expenses		
Trustee fees	3,226	3,213
Audit fees	5,068	5,316
Independent review committee fees	1,490	2,224
Custodial fees	2,092	2,074
Unitholder reporting costs	18,918	13,622
Other administrative expenses	22,677	31,391
Interest expense	11	29
Total operating expenses	53,482	57,869
Operating loss	(8,532,010)	(1,601,982)
Increase in net assets attributable to holders of redeemable units from operations (Series O)	\$ (8,532,010)	\$ (1,601,982)
Weighted average number of units during the period	674,206	764,468
Decrease in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (12.65)	\$ (2.10)

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 77,318,258	\$ 86,809,352
Decrease in net assets attributable to holders of redeemable units from operations	(8,532,010)	(1,601,982)
Distributions to holders of redeemable units		
Net investment income	(1,159,924)	(1,395,833)
Total distributions to holders of redeemable units	(1,159,924)	(1,395,833)
Redeemable unit transactions		
Issuance of redeemable units	621,795	7,663,744
Reinvestment of redeemable units	702,875	825,132
Redemption of redeemable units	(8,883,153)	(4,640,310)
Net increase (decrease) from redeemable unit transactions	(7,558,483)	3,848,566
Net increase (decrease) in net assets attributable to holders of redeemable units	(17,250,417)	850,751
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 60,067,841	\$ 87,660,103

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

Genus Strategic Bond Fund

Statements of Cash Flow

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 10,090,870	\$ 5,538,804
Purchase of investments	(2,508,661)	(8,943,519)
Interest received, excluding gain on short-term notes	1,274,777	1,468,056
Interest paid	(11)	(29)
Operating expenses paid	(55,400)	(53,363)
Net cash from (used in) operating activities	8,801,575	(1,990,051)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(457,049)	(569,389)
Cash received from redeemable units issued	621,795	7,663,744
Amounts paid for redeemable units redeemed	(8,883,153)	(4,640,310)
Net cash from (used in) financing activities	(8,718,407)	2,454,045
Foreign exchange gain on cash	-	10
Net increase in cash	83,168	464,004
Cash (bank indebtedness) at beginning of period	\$ 31,252	\$ (134,259)
Cash at end of period	\$ 114,420	\$ 329,745

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

Genus Strategic Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Corporate Bonds						
500,000	407 International Inc.	3.430%	06-01-2033	575,650	445,253	0.7
1,450,000	Algonquin Power Co.	4.600%	01-29-2029	1,486,179	1,429,873	2.4
1,000,000	Allied Properties Real Estate Investment Trust	3.113%	04-08-2027	1,054,132	912,473	1.5
1,180,000	Atco Ltd., FRN	5.500%	11-01-2078	1,198,100	1,131,889	1.9
400,000	Bank of Montreal	5.625%	05-26-2082	400,000	384,126	0.6
500,000	Bank of Montreal, FRN	4.300%	11-26-2080	514,500	467,796	0.8
700,000	Bank of Nova Scotia	1.400%	11-01-2027	695,207	591,064	1.0
700,000	Bank of Nova Scotia	3.700%	07-27-2081	700,000	589,372	1.0
425,000	Bank of Nova Scotia, FRN	7.023%	07-27-2082	425,000	427,409	0.7
833,087	Bankers Hall LP	4.377%	11-20-2023	833,087	823,839	1.4
1,000,000	Bell Canada Inc.	2.200%	05-29-2028	1,007,630	867,593	1.5
2,000,000	Bell Canada Inc.	2.500%	05-14-2030	2,085,689	1,674,133	2.8
750,000	Brookfield Renewable Partners ULC	3.380%	01-15-2030	749,828	676,123	1.1
2,200,000	Bruce Power LP	4.132%	06-21-2033	2,386,468	2,002,062	3.5
425,000	Canadian Imperial Bank of Commerce, FRN	7.150%	07-28-2082	424,205	428,970	0.7
400,000	Canadian National Railway Co.	3.000%	02-08-2029	409,103	367,147	0.6
250,000	CCL Industries Inc.	3.864%	04-13-2028	250,125	236,381	0.4
1,000,000	Choice Properties Real Estate Investment Trust	4.178%	03-08-2028	1,150,880	954,971	1.6
900,000	Choice Properties Real Estate Investment Trust	3.532%	06-11-2029	900,000	808,887	1.4
1,585,000	Choice Properties Real Estate Investment Trust	2.981%	03-04-2030	1,645,274	1,349,094	2.3
200,000	CT Real Estate Investment Trust	3.469%	06-16-2027	213,022	186,880	0.3
1,000,000	CT Real Estate Investment Trust	3.865%	12-07-2027	1,073,397	942,746	1.6
150,000	CT Real Estate Investment Trust	3.029%	02-05-2029	150,000	131,731	0.2
325,000	Dollarama Inc.	2.443%	07-09-2029	325,000	277,416	0.5
3,250,000	Enbridge Inc.	2.990%	10-03-2029	3,338,000	2,826,603	4.8
1,350,000	Enbridge Inc., FRN	5.375%	09-27-2077	1,276,097	1,262,865	2.1
493,900	Enbridge Southern Lights LP	4.014%	06-30-2040	486,513	454,961	0.8
950,000	Fairfax Financial Holdings Ltd.	4.250%	12-06-2027	1,034,108	900,190	1.5
1,150,000	Fairfax Financial Holdings Ltd.	3.950%	03-03-2031	1,139,667	1,005,671	1.7
2	First Nations ETF LP	4.136%	12-31-2041	2	2	-
150,000	Gibson Energy Inc.	2.850%	07-14-2027	155,772	135,657	0.2
1,390,000	Gibson Energy Inc.	3.600%	09-17-2029	1,407,800	1,245,164	2.1
705,000	Granite REIT Holdings LP	3.062%	06-04-2027	754,486	649,217	1.1
1,000,000	Granite REIT Holdings LP	2.194%	08-30-2028	1,000,000	850,180	1.4
950,000	Great-West Lifeco Inc.	3.600%	12-31-2081	950,000	793,540	1.3
800,000	Hydro One Inc.	1.690%	01-16-2031	803,053	642,155	1.1
475,000	iA Financial Corp Inc.	3.187%	02-25-2032	475,000	441,026	0.7
315,000	iA Financial Corp Inc.	6.611%	06-30-2082	315,000	311,727	0.5
275,000	Intact Financial Corp.	1.928%	12-16-2030	275,000	218,490	0.4
275,000	Intact Financial Corp.	4.125%	03-31-2081	275,000	245,215	0.4
805,000	Keyera Corp.	3.959%	05-29-2030	846,269	723,378	1.2
4,315,000	Manulife Financial Corp., FRN	2.818%	05-13-2035	4,526,574	3,637,429	6.0
250,000	Manulife Financial Corp., FRN	7.117%	06-09-2082	250,000	252,531	0.4
771,420	Melancthon Wolfe Wind LP	3.834%	12-31-2028	793,128	748,539	1.3
900,000	National Bank of Canada	1.534%	06-15-2026	900,000	802,198	1.3
319,002	North Battleford Power LP	4.958%	12-31-2032	319,024	322,323	0.5
1	Original Wempi Inc.	4.056%	02-13-2024	1	1	-
2,500,000	Pembina Pipeline Corp.	3.310%	02-01-2030	2,577,675	2,187,084	3.7
1,360,000	Reliance LP	3.750%	03-15-2026	1,459,854	1,305,208	2.2
1,000,000	Reliance LP	2.680%	12-01-2027	999,820	883,297	1.5
1,800,000	Rogers Communications Inc.	3.250%	05-01-2029	1,967,707	1,615,136	2.7
75,000	Royal Bank of Canada	2.328%	01-28-2027	76,818	67,933	0.1
500,000	Royal Bank of Canada, FRN	4.500%	11-24-2080	520,200	471,006	0.8
200,000	Shaw Communications Inc.	4.400%	11-02-2028	236,378	193,111	0.3
2,750,000	Shaw Communications Inc.	2.900%	12-09-2030	2,884,130	2,298,283	3.9
1,229,620	SNC-Lavalin Innisfree McGill Finance Inc.	6.632%	06-30-2044	1,471,460	1,386,141	2.3
920,000	Sun Life Financial Inc., FRN	2.580%	05-10-2032	940,540	831,148	1.4
850,000	Sun Life Financial Inc., FRN	2.060%	10-01-2035	849,312	669,027	1.1
2,000,000	TELUS Corp.	2.350%	01-27-2028	2,064,538	1,760,913	3.0
875,000	TELUS Corp.	3.150%	02-19-2030	889,009	770,405	1.3
1,290,000	The Toronto-Dominion Bank	3.105%	04-22-2030	1,298,669	1,231,213	2.1
2,500,000	The Toronto-Dominion Bank	4.859%	03-04-2031	2,933,305	2,489,188	4.3
480,000	TransCanada PipeLines Ltd.	6.280%	05-26-2028	587,861	503,724	0.8
1,095,000	TransCanada PipeLines Ltd.	3.000%	09-18-2029	1,151,409	958,606	1.6
1,680,000	TransCanada Trust, FRN	4.650%	05-18-2077	1,643,921	1,542,793	2.6
300,000	Vancouver Airport Authority	1.760%	09-20-2030	300,000	245,626	0.4
				66,825,576	57,986,132	97.5
Total Canadian Fixed Income				66,825,576	57,986,132	97.5
Foreign Fixed Income						
1,500,000	Wells Fargo & Co.	3.874%	05-21-2025	1,542,489	1,460,549	2.5
Total Foreign Fixed Income				1,542,489	1,460,549	2.5
Total Investments				68,368,065	59,446,681	100.0

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

Genus Short-Term Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited)		
Assets		
Current assets		
Cash	\$ 94,945	\$ 89,215
Investments	28,852,248	31,761,931
Accrued interest	198,500	205,125
Total assets	29,145,693	32,056,271
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	30,786	32,435
Total liabilities (excluding net assets attributable to holders of redeemable units)	30,786	32,435
Net assets attributable to holders of redeemable units (Series O)	\$ 29,114,907	\$ 32,023,836
Redeemable units outstanding (note 5)	379,829	394,895
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 76.65	\$ 81.09

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 414,809	\$ 410,728
Foreign exchange gain on cash	-	28
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(206,057)	(62,667)
Net change in unrealized loss on investments	(1,510,543)	(525,253)
Total loss	(1,301,791)	(177,164)
Expenses		
Trustee fees	2,889	2,767
Audit fees	5,068	5,316
Independent review committee fees	616	776
Custodial fees	2,118	2,018
Unitholder reporting costs	21,258	11,565
Other administrative expenses	20,992	25,417
Interest expense	-	3
Total operating expenses	52,941	47,862
Operating loss	(1,354,732)	(225,026)
Decrease in net assets attributable to holders of redeemable units from operations (Series O)	\$ (1,354,732)	\$ (225,026)
Weighted average number of units during the period	388,230	395,523
Decrease in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (3.49)	\$ (0.57)

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

	2022	2021
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 32,023,836	\$ 30,099,577
Decrease in net assets attributable to holders of redeemable units from operations	(1,354,732)	(225,026)
Distributions to holders of redeemable units		
Net investment income	(367,907)	(359,522)
Total distributions to holders of redeemable units	(367,907)	(359,522)
Redeemable unit transactions		
Issuance of redeemable units	2,233,592	12,351,106
Reinvestment of redeemable units	233,383	225,141
Redemption of redeemable units	(3,653,265)	(8,039,646)
Net increase (decrease) from redeemable unit transactions	(1,186,290)	4,536,601
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,908,929)	3,952,053
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 29,114,907	\$ 34,051,630

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

Genus Short-Term Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 5,642,114	\$ 7,403,432
Purchase of investments	(4,449,031)	(11,422,523)
Interest received, excluding gain on short-term notes	421,434	355,342
Interest paid	-	(3)
Operating expenses paid	(54,590)	(47,701)
Net cash from (used in) operating activities	1,559,927	(3,711,453)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(134,524)	(133,949)
Cash received from redeemable units issued	2,233,592	12,351,094
Amounts paid for redeemable units redeemed	(3,653,265)	(8,038,146)
Net cash from (used in) financing activities	(1,554,197)	4,178,999
Foreign exchange gain on cash	-	28
Net increase in cash	5,730	467,574
Cash at beginning of period	\$ 89,215	\$ 235,631
Cash at end of period	\$ 94,945	\$ 703,205

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

Genus Short-Term Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Federal Bonds						
120,000	Canada Housing Trust No. 1	2.550%	12-15-2023	123,572	118,975	0.4
150,000	Export Development Canada	1.800%	09-01-2022	153,750	149,924	0.5
				277,322	268,899	0.9
Provincial Bonds						
505,000	Municipal Finance Authority of British Columbia	2.150%	06-03-2024	504,237	494,051	1.7
1,300,000	Province of Ontario	3.500%	06-02-2024	1,407,170	1,304,289	4.5
1,015,000	Province of Ontario	2.650%	02-05-2025	1,021,797	996,483	3.5
700,000	Province of Ontario	2.600%	06-02-2025	744,503	683,742	2.4
2,900,000	Province of Ontario	1.750%	09-08-2025	2,937,615	2,753,590	9.4
755,000	Province of Quebec	3.000%	09-01-2023	771,703	753,410	2.6
950,000	Province of Quebec	2.750%	09-01-2025	1,031,228	931,401	3.2
				8,418,253	7,916,966	27.3
Corporate Bonds						
500,000	407 International Inc.	2.430%	05-04-2027	471,750	462,811	1.6
1,250,000	Bank of Montreal	2.850%	03-06-2024	1,315,256	1,223,017	4.2
600,000	Bank of Montreal	2.280%	07-29-2024	626,492	576,139	2.0
430,000	Bank of Nova Scotia, FRN	2.836%	07-03-2029	429,059	414,466	1.4
865,000	Bell Canada	2.750%	01-29-2025	920,097	830,150	2.9
145,000	Bell Canada	3.350%	03-12-2025	149,458	140,999	0.5
300,000	Bell Canada	1.650%	08-16-2027	274,939	258,936	0.9
385,000	Canadian Imperial Bank of Commerce	3.290%	01-15-2024	401,494	379,440	1.3
280,000	Canadian Imperial Bank of Commerce	3.300%	05-26-2025	310,140	274,429	1.0
470,000	Canadian Imperial Bank of Commerce, FRN	2.950%	06-19-2029	471,196	454,037	1.6
100,000	Canadian Imperial Bank of Commerce, FRN	2.010%	07-21-2030	99,962	91,805	0.3
500,000	Choice Properties Real Estate Investment Trust	3.196%	03-07-2023	522,223	497,449	1.7
200,000	Choice Properties Real Estate Investment Trust	3.556%	09-09-2024	214,270	195,600	0.7
250,000	CT Real Estate Investment Trust	3.289%	06-01-2026	265,305	236,302	0.8
45,000	Dollarama Inc.	1.505%	09-20-2027	45,000	38,453	0.1
250,000	Eagle Credit Card Trust	1.273%	07-17-2025	250,000	227,802	0.8
200,000	Empire Life Insurance Co., FRN	3.664%	03-15-2028	200,000	199,280	0.7
50,000	Granite REIT Holdings LP	3.062%	06-04-2027	50,000	46,044	0.2
700,000	Greater Toronto Airports Authority	1.540%	05-03-2028	615,209	601,732	2.1
65,000	Hydro One Inc.	0.710%	01-16-2023	64,987	64,128	0.2
265,000	Hydro One Inc.	1.760%	02-28-2025	267,168	250,399	0.9
230,000	iA Financial Corp Inc., FRN	2.400%	02-21-2030	230,000	217,002	0.8
50,000	iA Financial Corp Inc., FRN	3.072%	09-24-2031	50,000	46,610	0.2
250,000	iA Financial Corp Inc., FRN	6.611%	06-30-2082	250,000	247,402	0.9
150,000	John Deere Financial Inc.	1.340%	09-08-2027	149,970	128,460	0.4
700,000	Laurentian Bank of Canada	1.150%	06-03-2024	699,839	656,927	2.3
275,000	Loblaw Cos., Ltd.	3.918%	06-10-2024	280,924	273,243	0.9
375,000	Lower Mattagami Energy LP	3.416%	06-20-2024	384,450	371,636	1.3
270,000	Manulife Financial Corp., FRN	3.317%	05-09-2028	269,940	267,794	0.9
325,000	Manulife Financial Corp., FRN	2.237%	05-12-2030	334,398	303,974	1.1
150,000	Manulife Financial Corp., FRN	7.117%	06-09-2082	150,000	151,519	0.5
655,000	National Bank of Canada	2.580%	02-03-2025	687,230	625,300	2.2
475,000	National Bank of Canada	1.534%	06-15-2026	462,625	423,382	1.5
700,000	Rogers Communications Inc.	4.000%	03-13-2024	756,364	696,804	2.4
525,000	Rogers Communications Inc.	3.100%	04-15-2025	524,601	504,981	1.8
1,120,000	Royal Bank of Canada	2.609%	11-01-2024	1,141,075	1,077,425	3.7
210,000	Royal Bank of Canada, FRN	2.088%	06-30-2030	212,278	193,971	0.7
150,000	Saputo Inc.	2.876%	11-19-2024	159,923	144,478	0.5
90,000	Saputo Inc.	2.242%	06-16-2027	92,179	79,638	0.3
740,000	Shaw Communications Inc.	3.800%	11-02-2023	787,778	734,654	2.5
70,000	SmartCentres Real Estate Investment Trust	2.987%	08-28-2024	71,544	67,578	0.2
30,000	SmartCentres Real Estate Investment Trust	3.444%	08-28-2026	31,605	28,200	0.1
160,000	Sun Life Financial Inc., FRN	2.380%	08-13-2029	159,992	153,054	0.5
820,000	Telus Corp.	3.350%	04-01-2024	875,834	808,350	2.8
250,000	Telus Corp.	3.750%	03-10-2026	280,473	243,130	0.8
500,000	The Bank of Nova Scotia	2.380%	05-01-2023	514,683	493,797	1.7
100,000	The Bank of Nova Scotia	1.950%	01-10-2025	99,957	94,196	0.3
1,100,000	The Bank of Nova Scotia	3.890%	01-18-2029	1,183,496	1,087,140	3.8
725,000	The Toronto-Dominion Bank	2.496%	12-02-2024	758,710	694,350	2.4
700,000	The Toronto-Dominion Bank	1.128%	12-09-2025	692,950	626,189	2.2
380,000	The Toronto-Dominion Bank	3.105%	04-22-2030	380,000	362,683	1.3
725,000	The Toronto-Dominion Bank, FRN	3.589%	09-14-2028	731,690	716,972	2.5
50,000	Thomson Reuters Corp.	2.239%	05-14-2025	50,000	47,127	0.2
100,000	Ventas Canada Finance Ltd.	2.800%	04-12-2024	99,989	97,040	0.3
				21,518,502	20,128,424	69.9

Genus Short-Term Bond Fund

Schedule of Investment Portfolio

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Mortgage-Backed Securities						
500,000	Canadian Mortgage Pools	1.890%	10-01-2024	350,688	343,836	1.2
				350,688	343,836	1.2
Total Canadian Fixed Income				30,564,765	28,658,125	99.3
Foreign Fixed Income						
200,000	Bank of America Corp., FRN	3.515%	03-24-2026	218,004	194,123	0.7
				218,004	194,123	0.7
Total Investments				30,782,769	28,852,248	100.0

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

Genus Global Alpha Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 551,636	\$ 1,179,135
Investments	48,322,296	68,184,015
Dividends receivable	59,888	52,808
Margins deposited on futures contracts	405,656	175,627
Unrealized gain on futures contracts	-	87,043
Subscriptions receivable from unitholders	1,499	147,217
Total assets	49,340,975	69,825,845
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	24,256	27,634
Distributions payable to unitholders	-	1,434
Redemptions payable to unitholders	31,502	6,260
Unrealized loss on futures contracts	105,667	76,658
Total liabilities (excluding net assets attributable to holders of redeemable units)	161,425	111,986
Net assets attributable to holders of redeemable units (Series O)	\$ 49,179,550	\$ 69,713,859
Redeemable units outstanding (note 5)	255,229	287,638
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 192.69	\$ 242.37

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 128	\$ -
Dividend income	512,369	778,393
Foreign exchange gain (loss) on cash	1,521	(26,758)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(2,557)	-
Net realized gain (loss) on sale of investments	(2,700,579)	9,798,252
Net realized loss on futures contracts	(380,633)	(283,431)
Net change in unrealized loss on investments and futures contracts	(11,028,617)	(3,158,406)
Total income (loss)	(13,598,368)	7,108,050
Expenses		
Trustee fees	2,535	2,511
Audit fees	3,982	4,254
Independent review committee fees	1,224	1,530
Custodial fees	2,064	2,452
Unitholder reporting costs	15,488	1,884
Other administrative expenses	26,230	22,469
Transaction costs	86,593	77,808
Interest expense	240	497
Total operating expenses	138,356	113,405
Operating profit (loss)	(13,736,724)	6,994,645
Withholding taxes	(64,941)	(69,071)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ (13,801,665)	\$ 6,925,574
Weighted average number of units during the period	282,004	262,146
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (48.94)	\$ 26.42

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

	2022	2021
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 69,713,859	\$ 61,570,367
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(13,801,665)	6,925,574
Redeemable unit transactions		
Issuance of redeemable units	4,995,217	3,178,828
Reinvestment of redeemable units	717	-
Redemption of redeemable units	(11,728,578)	(11,524,760)
Net decrease from redeemable unit transactions	(6,732,644)	(8,345,932)
Net decrease in net assets attributable to holders of redeemable units	(20,534,309)	(1,420,358)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 49,179,550	\$ 60,150,009

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

Genus Global Alpha Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2022	2021
Cash flows from operating activities		
Proceeds from sale of investments	\$ 69,727,557	\$ 64,030,009
Purchase of investments	(63,565,575)	(55,195,420)
Dividends received, net of withholding tax	440,348	660,550
Interest received, excluding gain on short-term notes	128	-
Interest paid	(240)	(497)
Negative interest on investments	(2,557)	-
Operating expenses paid	(54,901)	(50,490)
Net proceeds (payments) from derivatives settlements	(610,662)	2,847
Net cash from operating activities	5,934,098	9,446,999
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(717)	(1,257)
Cash received from redeemable units issued	5,140,935	3,165,579
Amounts paid for redeemable units redeemed	(11,703,336)	(11,513,825)
Net cash used in financing activities	(6,563,118)	(8,349,503)
Foreign exchange gain (loss) on cash	1,521	(26,758)
Net increase (decrease) in cash	(627,499)	1,070,738
Cash at beginning of period	\$ 1,179,135	\$ 1,917,588
Cash at end of period	\$ 551,636	\$ 2,988,326

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

Genus Global Alpha Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
6,800	ConocoPhillips	475,944	610,708	1.3
10,500	Exxon Mobil Corp.	868,096	899,220	1.9
48,800	Repsol SA	653,922	716,799	1.5
		1,997,962	2,226,727	4.7
Materials				
82,800	Glencore PLC	482,328	447,576	0.9
14,300	Mosaic Co.	674,951	675,389	1.4
		1,157,279	1,122,965	2.3
Industrials				
3,100	Carlisle Cos Inc.	800,075	739,691	1.5
5,200	Caterpillar Inc.	1,124,370	929,552	1.9
12,200	CH Robinson Worldwide Inc.	1,248,132	1,236,714	2.6
26,000	CSX Corp.	943,804	755,560	1.6
4,200	Cummins Inc.	850,978	812,826	1.7
1,700	WW Grainger Inc.	816,886	772,531	1.6
		5,784,245	5,246,874	10.9
Consumer Discretionary				
7,900	Dollar Tree Inc.	1,290,178	1,231,215	2.5
3,300	Marriott International Inc., Class A	563,009	448,833	0.9
		1,853,187	1,680,048	3.4
Consumer Staples				
6,200	Archer-Daniels-Midland Co.	519,394	481,120	1.0
3,400	Costco Wholesale Corp.	1,729,892	1,629,552	3.4
11,100	Kroger Co.	506,848	525,363	1.1
4,400	L'Oreal SA	1,978,896	1,514,767	3.1
8,200	Pernod Ricard SA	1,764,302	1,502,786	3.1
12,300	Procter & Gamble Co.	1,877,820	1,768,617	3.7
		8,377,152	7,422,205	15.4
Real Estate				
5,900	Prologis Inc.	978,701	694,135	1.4
		978,701	694,135	1.4
Utilities				
42,100	AltaGas Ltd.	963,275	886,412	1.8
28,300	SSE PLC	658,791	555,401	1.1
10,900	Verbund AG	1,085,541	1,063,756	2.2
		2,707,607	2,505,569	5.1
Communication Services				
300	Alphabet Inc.	747,708	653,778	1.4
459,800	Telstra Corp., Ltd.	1,292,755	1,217,297	2.5
		2,040,463	1,871,075	3.9
Health Care				
13,200	AmerisourceBergen Corp.	1,891,713	1,867,536	3.9
19,500	Merck & Co Inc.	1,532,453	1,777,815	3.7
18,200	Novo Nordisk A/S	1,969,184	2,014,106	4.2
4,400	UnitedHealth Group Inc.	1,778,066	2,259,972	4.7
		7,171,416	7,919,429	16.5

Genus Global Alpha Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Financials				
19,200	Bank of America Corp.	849,016	597,696	1.2
2,300	Berkshire Hathaway Inc.	722,808	627,946	1.3
20,600	Progressive Corp.	2,252,008	2,395,162	5.0
36,400	The Toronto-Dominion Bank	2,706,131	2,381,875	4.9
10,900	US Bancorp	641,054	501,618	1.0
		7,171,017	6,504,297	13.4
Information Technology				
32,600	Apple Inc.	4,201,133	4,457,073	9.3
2,800	Mastercard Inc.	1,016,879	883,344	1.8
12,700	Microsoft Corp.	2,585,551	3,261,741	6.7
3,200	NVIDIA Corp.	546,538	485,088	1.0
7,900	QUALCOMM Inc.	1,058,201	1,009,146	2.1
3,400	Synopsys Inc.	1,043,721	1,032,580	2.1
		10,452,023	11,128,972	23.0
Total Equities		49,691,052	48,322,296	100.0
Transaction costs		(37,055)		
Total Investments		49,653,997	48,322,296	100.0
Futures				
Number of Contracts		Maturity Date	Unrealized Gain (Loss) (\$)	
4	Australian Dollar Futures	9/19/2022	(11,960)	
20	British Pound Futures	9/19/2022	(43,625)	
(22)	Canadian Dollar Futures	9/20/2022	(6,050)	
(1)	Euro Fx Futures	9/19/2022	2,786	
17	Japanese Yen Futures	9/19/2022	(46,070)	
1	New Zealand Futures	9/19/2022	(2,400)	
3	Swedish Krona Futures	9/19/2022	(27,223)	
14	Swiss Franc Futures	9/19/2022	28,875	
			(105,667)	

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

Genus Fossil Free Global Impact Bond Fund

Statement of Financial Position

	June 30 2022	December 31 2021
As at June 30, 2022 (unaudited) and December 31, 2021 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 100,727	\$ 174,391
Investments	20,832,264	24,644,512
Accrued interest	124,907	135,161
Due from broker	-	83,481
Subscriptions receivable from unitholders	1,454	30,526
Total assets	21,059,352	25,068,071
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	13,333	14,563
Unrealized depreciation on currency forward contracts	5,697	146,803
Distributions payable to unitholders	-	1
Redemptions payable to unitholders	73,760	124,409
Total liabilities (excluding net assets attributable to holders of redeemable units)	92,790	285,776
Net assets attributable to holders of redeemable units (Series O)	\$ 20,966,562	\$ 24,782,295
Redeemable units outstanding (note 5)	239,582	250,944
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 87.51	\$ 98.76

On behalf of the Board of Genus Capital Management Inc.:

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2022	2021
For the period ended June 30, 2022 (unaudited) and from March 31 and ended June 30, 2021 (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 259,989	\$ 64,978
Distributions from underlying components	-	3,500
Foreign exchange loss on cash	(2,912)	(8,042)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(304)	-
Net realized gain (loss) on sale of investments	(202,599)	19,229
Net realized loss on currency forward contracts	17,972	93,268
Net change in unrealized gain (loss) on investments and forwards contracts	(2,571,583)	61,071
Total income (loss)	(2,499,437)	234,004
Expenses		
Trustee fees	2,231	-
Audit fees	5,068	-
Independent review committee fees	477	-
Custodial fees	1,635	-
Unitholder reporting costs	9,285	-
Other administrative expenses	9,180	-
Transaction costs	3	5
Interest expense	2	5,094
Total operating expenses	27,881	5,099
Operating profit (loss)	(2,527,318)	228,905
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	(2,527,318)	228,905
Weighted average number of units during the period	244,358	134,077
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ (10.34)	\$ 1.71

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

	2022	2021
For the period ended June 30, 2022 (unaudited) and from March 31 and ended June 30, 2021 (Expressed in U.S. Dollars)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 24,782,295	\$ -
Increase (decrease) in net assets attributable to holders of redeemable units from operations	(2,527,318)	228,905
Distributions to holders of redeemable units		
Net investment income	(234,821)	(44,146)
Total distributions to holders of redeemable units	(234,821)	(44,146)
Redeemable unit transactions		
Issuance of redeemable units	648,608	23,561,186
Reinvestment of redeemable units	234,819	43,925
Redemption of redeemable units	(1,937,021)	(617,865)
Net increase (decrease) from redeemable unit transactions	(1,053,594)	22,987,246
Net increase (decrease) in net assets attributable to holders of redeemable units	(3,815,733)	23,172,005
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 20,966,562	\$ 23,172,005

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

Genus Fossil Free Global Impact Bond Fund

Statement of Cash Flows

For the period ended June 30, 2022 (unaudited) and from March 31 and ended June 30, 2021 (Expressed in U.S. £

2022

2021

Cash flows from operating activities

Proceeds from sale of investments	\$	2,735,563	\$	8,193,848
Purchase of investments		(1,755,125)		(30,688,117)
Interest received, excluding gain on short-term notes		270,243		(52,516)
Income received from underlying components		-		1,777
Interest paid		(2)		(5,094)
Negative interest on investments		(304)		-
Operating expenses paid		(29,106)		-
Net proceeds (payments) from derivatives settlements		17,972		93,268

Net cash from (used in) operating activities

1,239,241

(22,456,834)

Cash flows from financing activities

Cash received from redeemable units issued		677,680		23,432,368
Amounts paid for redeemable units redeemed		(1,987,670)		(588,817)

Net cash from (used in) financing activities

(1,309,993)

22,843,551

Foreign exchange loss on cash

(2,912)

(8,042)

Net increase (decrease) in cash

(73,664)

378,675

Cash at beginning of period

\$

174,391

\$

-

Cash (bank indebtedness) at end of period

\$

100,727

\$

378,675

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

Genus Fossil Free Global Impact Bond Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2022 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Municipal Bonds						
400,000	City of Ottawa	3.250%	11-10-2047	337,270	252,980	1.2
550,000	City of Toronto	2.600%	09-24-2039	430,547	331,161	1.6
				767,817	584,141	2.8
Provincial Bonds						
550,000	Province of Ontario	1.550%	11-01-2029	427,083	364,573	1.8
350,000	Province of Quebec	2.100%	05-27-2031	281,354	235,261	1.1
400,000	South Coast British Columbia Transportation Authority	2.650%	10-29-2050	298,386	219,825	1.1
				1,006,823	819,659	4.0
Corporate Bonds						
250,000	Algonquin Power Co.	4.090%	02-17-2027	225,632	189,116	0.9
600,000	Allied Properties Real Estate Investment Trust	1.726%	02-12-2026	480,503	415,233	2.0
150,000	Allied Properties Real Estate Investment Trust	3.095%	02-06-2032	119,310	92,860	0.4
288,000	Bank of Nova Scotia	2.375%	01-18-2023	298,204	287,112	1.4
450,000	BCI QuadReal Realty	1.056%	03-12-2024	367,293	331,955	1.6
600,000	Bell Canada	2.200%	05-29-2028	492,124	403,544	1.9
1,200,000	CDP Financial Inc.	1.000%	05-26-2026	1,199,592	1,101,710	5.3
250,000	Choice Properties Real Estate Investment Trust	2.456%	11-30-2026	199,308	175,317	0.8
100,000	CPPIB Capital Inc.	3.000%	06-15-2028	88,613	74,732	0.4
150,000	Granite REIT Holdings LP	2.194%	08-30-2028	118,779	98,861	0.5
375,000	Hydro-Quebec	2.000%	09-01-2028	296,112	263,680	1.3
1,025,000	Hydro-Quebec	5.000%	02-15-2050	1,185,846	900,620	4.3
100,000	iA Financial Corp Inc.	6.611%	06-30-2082	77,924	76,716	0.4
500,000	Ivanhoe Cambridge II Inc.	2.296%	12-12-2024	423,139	370,582	1.8
350,000	Lower Mattagami Energy LP	2.433%	05-14-2031	289,304	230,894	1.1
1,600,000	Manulife Financial Corp.	3.317%	05-09-2028	1,341,845	1,230,215	5.9
1,000,000	National Bank of Canada	0.550%	11-15-2024	997,200	955,404	4.6
1,000,000	National Bank of Canada	1.534%	06-15-2026	823,798	690,975	3.3
500,000	OMERS Finance Trust	4.000%	04-19-2052	492,265	472,088	2.3
1,850,000	Royal Bank of Canada	1.150%	07-14-2026	1,849,758	1,655,495	7.9
500,000	Sun Life Financial Inc.	2.380%	08-13-2029	421,198	370,783	1.8
				11,787,747	10,387,892	49.9
Total Canadian Fixed Income				13,562,387	11,791,692	56.7
Foreign Fixed Income						
1,000,000	Apple Inc.	3.000%	06-20-2027	1,098,897	980,093	4.7
1,250,000	Bank of America Corp.	2.456%	10-22-2025	1,312,013	1,193,107	5.7
1,000,000	Boston Properties LP	3.400%	06-21-2029	1,076,376	899,207	4.3
1,000,000	Morgan Stanley	0.864%	10-21-2025	999,725	923,187	4.4
700,000	Owens Corning	3.950%	08-15-2029	782,046	651,389	3.1
1,055,000	Pfizer Inc.	2.625%	04-01-2030	1,106,611	966,337	4.6
250,000	Starbucks Corp.	4.450%	08-15-2049	294,935	226,122	1.1
700,000	Sysco Corp.	2.400%	02-15-2030	707,109	599,189	2.9
1,100,000	The Goldman Sachs Group Inc.	0.855%	02-12-2026	1,094,200	1,002,557	4.8
850,000	Verizon Communications Inc.	3.875%	02-08-2029	962,001	824,829	4.0
400,000	Verizon Communications Inc.	3.875%	03-01-2052	395,796	339,694	1.6
500,000	Visa Inc.	0.750%	08-15-2027	484,565	434,861	2.1
				10,314,274	9,040,572	43.3
Total Investments				23,876,661	20,832,264	100.0

Unrealized appreciation (depreciation) on currency forward contracts

Counterparty	Credit Rating for Counterparty	Settlement Date	Purchased Currency	Par Value	Sold Currency	Par Value	Unrealized Gain/(Loss) (\$)
Nationale Banque du Canada	A-1	22-Sep-22	USD	4,700,000	CAD	(6,069,345)	(5,697)

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

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

1. OPERATIONS

The Funds of the Genus Capital Management Strategic Diversified Portfolio Service (“Genus”) are open-ended unit trusts established pursuant to Trust Indentures with RBC Investor & Treasury Services, the Trustee of the Funds. The Funds’ registered address is 860 - 980 Howe Street, Vancouver, British Columbia, Canada, V6Z 0C8. The income of the trusts is allocated to unitholders on a pro-rata basis.

The Funds of Genus are as follows:

Genus Canadian T-Bill Fund
Genus Fossil Free High Impact Equity Fund
Genus Fossil Free Dividend Equity Fund
Genus Fossil Free CanGlobe Equity Fund
Genus Fossil Free Corporate Bond Fund
Genus Commercial Mortgage Fund
Genus Emerging Markets Equity Fund
Genus Government Bond Fund
Genus Strategic Bond Fund
Genus Canadian Alpha Fund
Genus Dividend Equity Fund
Genus Global Balanced Fund
Genus Global Alpha Fund
Genus CanGlobe Equity Fund
Genus Short-Term Bond Fund
Genus Global Macro Bond Fund
Genus Fossil Free Global Impact Bond Fund

Genus Capital Management Inc. is the Manager (“Manager”). The financial statements were authorized for issue by the Manager on August 25, 2022.

2. SIGNIFICANT ACCOUNTING POLICIES

These financial statements have been prepared in compliance with International Financial Reporting Standards (“IFRS”) including International Accounting Standards (“IAS”) 34: Interim Financial Reporting as published by the International Accounting Standards Board (“IASB”) and as required by the Canadian Accounting Standards Board.

(a) IFRS 9, Financial Instruments

The Fund applied IFRS 9, Financial Instruments (“IFRS 9”). The standard requires financial assets to be classified as amortized cost, fair value through profit or loss (“FVTPL”), or fair value through other comprehensive income (“FVOCI”) based on the entity’s business model for managing the financial assets and the contractual cash flow characteristics of these assets. Assessment and decision on the business model approach used is an accounting judgment. For liabilities classified as FVTPL, fair value changes attributable to changes in the entity’s own credit risk are to be presented in other comprehensive income unless they affect amounts recorded in income. All other financial assets and liabilities are measured at amortized cost. Under this method, financial assets and liabilities reflect the amounts required to be received or paid, discounted when appropriate, at the financial instrument’s effective interest rate. The fair values of the Fund’s financial assets and liabilities that are not carried at FVTPL approximate their carrying amounts due to their short-term nature.

Financial instruments include financial assets and liabilities such as debt and equity securities, open-ended investment funds and derivatives, cash and other trade receivables and payables. The Funds recognize financial instruments at fair value upon initial recognition, plus transaction costs in the case of financial instruments measured at amortized cost. Regular way purchases and sales of financial assets are recognized at their trade date. The Funds’ investments and derivatives are measured at FVTPL. The Funds’ obligation for net assets attributable to holders of redeemable units is presented at the redemption amount. All other financial assets and liabilities are measured at amortized cost. Under this method, financial assets and liabilities reflect the amount required to be received or paid. The Funds’ accounting policies for measuring the fair value of investments and derivatives are identical to those used in measuring net asset value (“NAV”) for transactions with unitholders.

Financial assets and liabilities are offset and the net amount reported in the statement of financial position when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously.

b) Valuation of Investments

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. Bonds, debentures and other debt obligations (other than short term investments) are valued at the mean of bid/ask prices provided by recognized investment brokers on a Valuation Date at such time as the Trustee, in its discretion, deems appropriate. Short term investments are valued at amortized cost which approximates fair value due to their short-term nature. Securities, index futures and

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

index options that are listed on a recognized exchange are valued at the last trade price on the Valuation Date as reported by any report in common use or authorized as official by a recognized stock exchange, where the last trade price falls within that day's bid-ask spread. Provided that if such stock exchange is not open for trading on that date, then valuation is based on the last previous date on which such stock exchange was open for trading. Any security or asset for which a market quotation is not readily available shall be valued at its fair market value as determined by the Trustee. In circumstances where the last traded price is not within the bid-ask spread, the Manager determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. The Funds' policy is to recognize transfers in and out of the fair value hierarchy levels as at the end of the reporting period for transfers between Levels 1 and 2 and as at the date of the transfer for transfers in and out of Level 3.

c) Securities Transactions and Income

Securities transactions are accounted for on the trade date. Realized gains and losses from investment transactions are calculated on an average cost basis. Dividend income is recognized on the ex-dividend date and interest income for distribution purposes is recognized on an accrual basis based at the bond coupon rate.

d) Other Assets and Liabilities

All amounts receivable and payable are recorded at cost or amortized cost. Cost or amortized cost approximates fair values for these assets and liabilities due to their short term nature.

e) Translation of Foreign Currencies

Other than the Funds in the table below, the Funds' subscriptions and redemptions are denominated in Canadian dollars, which is also the Funds' functional and reporting currency.

	Functional Currency	Reporting Currency
Genus CanGlobe Equity Fund	U.S. \$	U.S. \$
Genus Emerging Markets Equity Fund	U.S. \$	U.S. \$
Genus Global Alpha Fund	U.S. \$	U.S. \$
Genus Fossil Free CanGlobe Equity Fund	U.S. \$	U.S. \$
Genus Fossil Free High Impact Equity Fund	U.S. \$	U.S. \$
Genus Global Macro Bond Fund	U.S. \$	U.S. \$
Genus Fossil Free Global Impact Bond Fund	U.S. \$	U.S. \$

The fair values of investments and other assets and liabilities in foreign currencies are translated into the Funds' presentation currency at the closing exchange rate on each valuation date. Purchases and sales of investments, income and expenses are translated at the rate of exchange prevailing on the respective dates of the transactions. Realized and change in unrealized gains and losses on foreign currency translation are included in the statements of comprehensive income.

f) Transaction Costs

Transaction costs such as brokerage commissions incurred on the purchase and sale of securities are recorded as an expense and are recognized in the statements of comprehensive income.

g) Unrealized Gain or Loss on Investments

Amounts by which the fair values of investments owned at the valuation date have changed during the period are disclosed in the financial statements as change in unrealized gain or loss on investments.

h) Increase (Decrease) in Net Assets Attributable to Holders of Redeemable Units per Unit

The increase (decrease) in net assets attributable to holders of redeemable units per unit is calculated by dividing the increase (decrease) in net assets attributable to holders of redeemable units attributable to the series for the period by the weighted average number of units outstanding of the respective series during the period.

i) Securities Lending

The Funds may enter into securities lending transactions. These transactions involve the temporary exchange of securities as collateral with a commitment by the counterparty to return the same securities on a future date. Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest and dividends paid on securities held as collateral. Income earned from these transactions is recognized on an accrual basis and is included in the Statements of Comprehensive Income.

3. CRITICAL ACCOUNTING ESTIMATES AND JUDGMENTS

The preparation of financial statements requires management to use judgment in applying its accounting policies and to make estimates and assumptions about the future. The following discusses the most significant accounting judgments and estimates that the Funds have made in preparing the financial statements:

a) Fair Value Measurement of Derivatives and Securities Not Quoted in an Active Market

Fair values of instruments not quoted in active markets are determined using valuation techniques and may be determined using reputable pricing sources (such as pricing agencies) or indicative prices from market makers. Broker quotes as obtained from the pricing sources may be indicative and not executable or binding. Where no market data is available, the Funds may value positions using models, which are usually based on valuation methods and techniques generally recognized as standard within the industry. The models used to determine fair values are validated and periodically reviewed by experienced personnel of the Manager, independent of the party that created them. The models used for private equity securities are based mainly on earnings multiples adjusted for a lack of marketability as appropriate.

Models use observable data, to the extent practicable. However, areas such as credit risk (both own and counterparty), volatilities and correlations require the Manager to make estimates. Changes in assumptions about these factors could affect the reported fair values of financial instruments. The Funds consider observable data to be market data that is readily available, regularly distributed and updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market. Refer to Note 4 for further information about the fair value measurement of the Funds' financial instruments.

b) IFRS 10 - Investment Entity Status

The Funds have not consolidated their financial results with the financial results of the underlying companies held as investments given that the Funds are considered investment entities. The investment entity requirements in IFRS 10.27 (a-c) have been met since funds are received from multiple investors; the business purpose of the Funds is to generate returns for investors through appreciation of underlying investments; and performance of investments is measured on a fair value basis.

c) IFRS 12 - Interests in Other Entities

The Funds may invest in other funds as part of their overall investment strategy. IFRS 12.19 (a-g) requires additional disclosures for investment entities that have interests in unconsolidated subsidiaries. A subsidiary is an entity that is controlled by another entity. The Funds do not have control over the underlying funds as there are no contractual agreements in place between them and thus no power over the investee exists. The Funds also have no ability to impact returns by exerting power over the underlying funds. Thus, the definition of control as defined in IFRS 10.7 has not been met and no additional disclosures are required by the Funds. A structured entity is an entity that has been designed so that voting or similar rights are not the dominant factor in deciding who controls the entity, such as when any voting rights relate to administrative tasks only and the relevant activities are directed by means of contractual arrangements. Disclosure with respect to the Funds' interest in unconsolidated structured entities are included in Note 10.

4. FAIR VALUE DISCLOSURE

The fair value hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurement). The three levels of the fair value hierarchy are as follows.

Level 1 - Inputs that reflect unadjusted quoted prices in active markets for identical assets or liabilities that the Manager has the ability to access at the measurement date.

Level 2 - Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly, including inputs in markets that are not considered to be active.

Level 3 - Inputs that are unobservable. There is little if any market activity. Inputs into the determination of fair value require significant management judgment or estimation.

All fair value measurements above are recurring. Fair values are classified as Level 1 when the related security or derivative is actively traded and a quoted price is available. If an instrument classified as Level 1 subsequently ceases to be actively traded, it is transferred out of Level 1. In such cases, instruments are reclassified into Level 2, unless the measurement of its fair value requires the use of significant unobservable inputs, in which case it is classified as Level 3.

a) Equities

The Funds' equity positions are classified as Level 1 when the security is actively traded and a reliable price is observable. Certain of the Funds' equities do not trade frequently and therefore observable prices may not be available. In such cases, fair value is determined using observable market data (e.g., transactions for similar securities of the same issuer) and the fair value is classified as Level 2, unless the determination of fair value requires significant unobservable data, in which case the measurement is classified as Level 3.

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

b) Bonds, Convertible Debentures and Short-term Investments

Short-term notes and treasury bills are stated at amortized cost, which approximates fair value. Bonds and convertible debentures are valued at the mean of bid/ask prices provided by recognized investment dealers. Therefore, the inputs are generally observable and the fair value is classified as Level 2 unless the determination of fair value requires significant unobservable data, in which case the measurement is classified as Level 3.

c) Investment Funds

Investments in other investment funds are valued at the published NAV of those funds. The fair value is classified as Level 1 when the daily NAV is reported to the general public. The fair value is classified as Level 2 otherwise, unless the determination of NAV requires significant unobservable data, in which case the measurement is classified as Level 3.

d) Mortgage-backed Securities

Mortgage-backed securities are valued at the mean of bid/ask prices provided by recognized investment dealers and the fair value is classified as Level 2. Commercial mortgages held by Genus Commercial Mortgage Fund are valued through the use of discounted cash flow models. When the determination of fair value of commercial mortgages requires significant unobservable data, the measurement is classified as Level 3.

e) Futures Contracts

Futures contracts are priced based on inputs from markets that are not considered active and therefore are classified as Level 2 and are marked to market each valuation day according to the gain or loss that would have been realized if the contracts had been closed out.

f) Currency Forward Contracts

Currency forward contracts are valued based primarily on the contract notional amount and the difference between the contract rate and the forward market rate for the same currency, and are classified as Level 2.

g) Warrants/Rights

Warrants/rights are classified as Level 1 when the security is actively traded and a reliable price is observable. Warrants/rights are classified as Level 2 when they are not traded on an exchange or no market value is readily available but sufficient and reliable observable market inputs are available and a valuation technique is used.

The following fair value hierarchy tables provides information about the Funds' assets and derivative liabilities measured at fair value on a recurring basis as at June 30, 2022 and December 31, 2021.

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

As at June 30, 2022

	Financial Assets at Fair Value as at June 30, 2022			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus Canadian T-Bill Fund				
Short-Term Notes	-	157,104,829	-	157,104,829
	-	157,104,829	-	157,104,829
Genus Short-Term Bond Fund				
Bonds	-	28,508,412	-	28,508,412
Mortgage-Backed Securities	-	343,836	-	343,836
	-	28,852,248	-	28,852,248
Genus Government Bond Fund				
Bonds	-	52,652,300	-	52,652,300
Mortgage-Backed Securities	-	3,405,233	-	3,405,233
	-	56,057,533	-	56,057,533
Genus Strategic Bond Fund				
Bonds	-	59,446,681	-	59,446,681
	-	59,446,681	-	59,446,681
Genus Canadian Alpha Fund				
Equities	30,045,279	-	-	30,045,279
	30,045,279	-	-	30,045,279
Genus Dividend Equity Fund				
Equities	314,321,264	-	-	314,321,264
Derivative Assets - Futures		503,084	-	503,084
Derivative Liabilities - Futures		(179,584)	-	(179,584)
	314,321,264	323,499	-	314,644,763
Genus Global Alpha Fund (in U.S.\$)				
Equities	48,322,296	-	-	48,322,296
Derivative Assets - Futures		31,661	-	31,661
Derivative Liabilities - Futures		(137,328)	-	(137,328)
	48,322,296	(105,667)	-	48,216,628
Genus Commercial Mortgage Fund				
Mortgage-Backed Securities	-	-	114,128,344	114,128,344
Mutual Funds	-	4,456,080	-	4,456,080
	-	4,456,080	114,128,344	118,584,424

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

As at June 30, 2022 (continued)

	Financial Assets at Fair Value as at June 30, 2022			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus CanGlobe Equity Fund (in U.S.\$)				
Equities	124,992,952	-	-	124,992,952
Derivative Assets - Futures		10,313	-	10,313
Derivative Liabilities - Futures		(297,925)	-	(297,925)
	124,992,952	(287,612)	-	124,705,339
Genus Global Balanced Fund				
Exchange-Traded Funds	2,881,396	-	-	2,881,396
Mutual Funds	-	42,467,231	-	42,467,231
	2,881,396	42,467,231	-	45,348,627
Genus Fossil Free Corporate Bond Fund				
Bonds	-	43,584,204	-	43,584,204
	-	43,584,204	-	43,584,204
Genus Fossil Free Dividend Equity Fund				
Equities	92,784,955	-	-	92,784,955
Derivative Assets - Futures		335,021	-	335,021
Derivative Liabilities - Futures		(166,137)	-	(166,137)
	92,784,955	168,884	-	92,953,840
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)				
Equities	81,534,116	-	-	81,534,116
Derivative Assets - Futures		146,216	-	146,216
Derivative Liabilities - Futures		(102,264)	-	(102,264)
	81,534,116	43,952	-	81,578,068
Genus Emerging Markets Equity Fund (in U.S.\$)				
Equities	10,886,905	59,872	63,479	11,010,255
	10,886,905	59,872	63,479	11,010,255
Genus Fossil Free High Impact Equity Fund (in U.S.\$)				
Equities	56,915,078	-	-	56,915,078
Derivative Assets - Futures		213,384	-	213,384
Derivative Liabilities - Futures		(36,528)	-	(36,528)
	56,915,078	176,856	-	57,091,934
Genus Global Macro Bond Fund (in U.S.\$)				
Exchange-Traded Funds	39,524,111	-	-	39,524,111
	39,524,111	-	-	39,524,111
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)				
Bonds	-	20,832,264	-	20,832,264
Derivative Liabilities - Forwards	-	(5,697)	-	(5,697)
	-	20,826,567	-	20,826,567

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

As at December 31, 2021

	Financial Assets at Fair Value as at December 31, 2021			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus Canadian T-Bill Fund				
Short-Term Notes	-	100,927,087	-	100,927,087
	-	100,927,087	-	100,927,087
Genus Short-Term Bond Fund				
Bonds	-	31,370,785	-	31,370,785
Mortgage-Backed Securities	-	391,146	-	391,146
	-	31,761,931	-	31,761,931
Genus Government Bond Fund				
Bonds	-	44,627,502	-	44,627,502
Mortgage-Backed Securities	-	3,904,273	-	3,904,273
	-	48,531,775	-	48,531,775
Genus Strategic Bond Fund				
Bonds	-	76,729,938	-	76,729,938
	-	76,729,938	-	76,729,938
Genus Canadian Alpha Fund				
Equities	31,055,673	-	-	31,055,673
	31,055,673	-	-	31,055,673
Genus Dividend Equity Fund				
Equities	359,063,185	-	-	359,063,185
Derivative Assets - Futures	-	851,778	-	851,778
Derivative Liabilities - Futures	-	(253,046)	-	(253,046)
	359,063,185	598,732	-	359,661,917
Genus Global Alpha Fund (in U.S.\$)				
Equities	68,184,015	-	-	68,184,015
Derivative Assets - Futures	-	87,043	-	87,043
Derivative Liabilities - Futures	-	(76,658)	-	(76,658)
	68,184,015	10,385	-	68,194,400
Genus Commercial Mortgage Fund				
Mortgage-Backed Securities	-	-	114,293,755	114,293,755
Mutual Funds	-	5,319,330	-	5,319,330
	-	5,319,330	114,293,755	119,613,085

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

As at December 31, 2021 (continued)

	Financial Assets at Fair Value as at December 31, 2021			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus CanGlobe Equity Fund (in U.S.\$)				
Equities	171,520,581	-	-	171,520,581
Derivative Assets - Futures	-	114,033	-	114,033
Derivative Liabilities - Futures	-	(118,399)	-	(118,399)
	171,520,581	(4,366)	-	171,516,215
Genus Global Balanced Fund				
Mutual Funds	-	49,672,561	-	49,672,561
	-	49,672,561	-	49,672,561
Genus Fossil Free Corporate Bond Fund				
Bonds	-	57,646,289	-	57,646,289
	-	57,646,289	-	57,646,289
Genus Fossil Free Dividend Equity Fund				
Equities	109,630,193	-	-	109,630,193
Derivative Assets - Futures	-	169,435	-	169,435
Derivative Liabilities - Futures	-	(35,677)	-	(35,677)
	109,630,193	133,758	-	109,763,951
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)				
Equities	111,507,176	-	-	111,507,176
Derivative Assets - Futures	-	41,158	-	41,158
Derivative Liabilities - Futures	-	(66,226)	-	(66,226)
	111,507,176	(25,068)	-	111,482,108
Genus Emerging Markets Equity Fund (in U.S.\$)				
Equities	14,196,916	56,601	-	14,253,517
	14,196,916	56,601	-	14,253,517
Genus Fossil Free High Impact Equity Fund (in U.S.\$)				
Equities	69,508,354	-	-	69,508,354
Derivative Assets - Futures	-	105,413	-	105,413
Derivative Liabilities - Futures	-	(253,282)	-	(253,282)
	69,508,354	(147,869)	-	69,360,485
Genus Global Macro Bond Fund (in U.S.\$)				
Exchange-Traded Funds	46,902,228	-	-	46,902,228
	46,902,228	-	-	46,902,228
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)				
Bonds	-	24,644,512	-	24,644,512
Derivative Liabilities - Forwards	-	(146,803)	-	(146,803)
	-	24,497,709	-	24,497,709

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

During the period, for Genus Emerging Markets Equity Fund, there were \$63,479 of transfers between Level 1 and Level 3 investments (December 31, 2021 - \$95,555 between Level 1 and Level 2 investments).

The following is a reconciliation of Level 3 fair value measurements.

Genus Commercial Mortgage Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Fair value, beginning of period	114,293,755	108,861,227
Investments purchased	16,495,101	23,156,215
Sale of investments	(12,333,505)	(16,107,063)
Net change in unrealized gain (loss)	(4,327,006)	(1,616,624)
Fair value, end of period	114,128,344	114,293,755

Genus Emerging Markets Equity Fund	Period ended June 30, 2022	Year ended December 31, 2021
	(\$)	(\$)
Fair value, beginning of year	-	-
Transfer in to Level 3	63,479	-
Fair value, end of year	63,479	-

5. REDEEMABLE UNITS OUTSTANDING

Each of the Funds is authorized to issue an unlimited number of redeemable units which rank equally in all respects and represent a pro-rata interest in the net assets attributable to holders of redeemable units.

The Funds' redeemable units are classified as financial liabilities on the statement of financial position, as the Funds have the obligation to distribute income to minimize taxes such that there is no discretion to avoid cash distributions and the units have an ongoing redemption option, which does not meet the criteria in IAS 32.16A(d) to be classified as equity.

Series O units are offered by way of private placement. Series F units are available to investors who have fee-based accounts with their dealers. During the periods ended June 30, 2022 and December 31, 2021, no Series F units were issued, redeemed or outstanding.

Changes in outstanding redeemable units of Series O of the Funds for the periods ended June 30, 2022 and December 31, 2021 were as follows:

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

	Genus Canadian T-Bill Fund (units)	Genus Short-Term Bond Fund (units)	Genus Government Bond Fund (units)	Genus Strategic Bond Fund (units)	Genus Canadian Alpha Fund (units)
<i>Period Ended June 30, 2022</i>					
Units outstanding, beginning of period	1,139,405	394,895	422,495	695,856	130,412
Issuance of units	1,653,456	28,464	148,394	6,025	19,400
Redemption of units	(1,181,924)	(46,543)	(14,668)	(88,814)	(8,407)
Reinvested units	4,848	3,013	3,725	7,058	819
Units outstanding, end of period	1,615,786	379,829	559,947	620,125	142,224
<i>Year Ended December 31, 2021</i>					
Units outstanding, beginning of year	860,096	358,489	477,606	744,296	105,194
Issuance of units	3,794,703	212,926	56,919	86,845	42,608
Redemption of units	(3,517,297)	(182,334)	(119,269)	(150,102)	(19,526)
Reinvested units	1,903	5,814	7,239	14,817	2,136
Units outstanding, end of year	1,139,405	394,895	422,495	695,856	130,412
	Genus Dividend Equity Fund (units)	Genus Global Alpha Fund (units)	Genus Fossil Free Corporate Bond Fund (units)	Genus Fossil Free Dividend Equity Fund (units)	
<i>Period Ended June 30, 2022</i>					
Units outstanding, beginning of period	2,359,289	287,638	546,905	1,068,239	
Issuance of units	123,763	22,068	3,701	63,129	
Redemption of units	(185,620)	(54,480)	(86,654)	(124,094)	
Reinvested units	22,960	3	6,800	10,750	
Units outstanding, end of period	2,320,392	255,229	470,752	1,018,024	
<i>Year Ended December 31, 2021</i>					
Units outstanding, beginning of year	1,879,505	278,233	602,488	728,084	
Issuance of units	594,639	60,750	99,426	448,780	
Redemption of units	(249,556)	(83,682)	(168,775)	(138,328)	
Reinvested units	134,701	32,337	13,766	29,703	
Units outstanding, end of year	2,359,289	287,638	546,905	1,068,239	

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

	Genus Fossil Free CanGlobe Equity Fund (units)	Genus Emerging Markets Equity Fund (units)	Genus CanGlobe Equity Fund (units)	Genus Global Balanced Fund (units)
<i>Period Ended June 30, 2022</i>				
Units outstanding, beginning of period	1,177,801	120,165	1,247,689	372,744
Issuance of units	86,133	5,379	60,468	15,440
Redemption of units	(165,509)	(10,849)	(205,765)	(26,859)
Reinvested units	23	-	4	2,730
Units outstanding, end of period	1,098,448	114,696	1,102,396	364,055

Year Ended December 31, 2021

Units outstanding, beginning of year	1,195,320	130,641	1,537,347	394,095
Issuance of units	297,407	12,452	154,028	28,603
Redemption of units	(419,387)	(29,224)	(603,129)	(80,798)
Reinvested units	104,461	6,296	159,443	30,844
Units outstanding, end of year	1,177,801	120,165	1,247,689	372,744

	Genus Commercial Mortgage Fund (units)	Genus Fossil Free High Impact Equity Fund (units)	Genus Global Macro Bond Fund (units)	Genus Fossil Free Global Impact Bond Fund (units)
<i>Period Ended June 30, 2022</i>				
Units outstanding, beginning of period	1,176,136	550,326	460,840	250,944
Issuance of units	73,118	27,691	15,758	6,948
Redemption of units	(47,044)	(28,492)	(47,776)	(20,917)
Reinvested units	13,174	1	4,216	2,608
Units outstanding, end of period	1,215,384	549,525	433,038	239,582

Year Ended December 31, 2021

Units outstanding, beginning of year	1,088,826	410,259	648,044	-
Issuance of units	215,821	128,729	150,288	281,413
Redemption of units	(151,624)	(47,186)	(348,696)	(35,741)
Reinvested units	23,113	58,524	11,204	5,272
Units outstanding, end of year	1,176,136	550,326	460,840	250,944

6. INCOME TAXES

As of December 31, 2021 and 2020, the Funds qualified as open-ended mutual fund trusts or unit trusts under the Income Tax Act (Canada). The Funds that qualify as mutual fund trusts distribute to their unitholders all of their annual taxable income, including such portion of their taxable net realized capital gains, with the result that the Funds are not liable for any income taxes. The Funds that do not qualify as mutual fund trusts distribute to their unitholders all of their annual taxable income, including their taxable net realized capital gains, with the result that the Funds are not liable for any income taxes. Such income is taxable in the hands of the unitholders and not in the Funds. Accordingly, no provision for Canadian income taxes has been made in these financial statements. Capital losses are available to be carried forward indefinitely and applied against future capital gains.

The Funds may be liable to pay income or profits tax on income or gains derived from investments in the U.S. and other foreign countries. Such income and gains are recorded on a gross basis and the related withholding taxes are shown separately in the statements of comprehensive income. There is no non-capital loss carry forwards for each of the funds.

The following is a summary of the Funds' trust type and capital losses available for carryforward as at December 31, 2021:

		Capital Losses Carried Forward	
	Trust Type	2021	2020
Genus Canadian T-Bill Fund	Mutual Fund Trust	\$696	\$4
Genus Fossil Free Global Impact Bond Fund	Mutual Fund Trust	US\$-	US\$-
Genus Fossil Free High Impact Equity Fund	Mutual Fund Trust	US\$-	US\$730,212
Genus Fossil Free Dividend Equity Fund	Mutual Fund Trust	\$-	\$3,560,024

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

Genus Fossil Free CanGlobe Equity Fund	Mutual Fund Trust	US\$-	US\$-
Genus Fossil Free Corporate Bond Fund	Mutual Fund Trust	-	-
Genus Commercial Mortgage Fund	Mutual Fund Trust	\$84,562	\$84,538
Genus Emerging Markets Equity Fund	Mutual Fund Trust	US\$-	US\$-
Genus Government Bond Fund	Mutual Fund Trust	\$350,512	\$-
Genus Strategic Bond Fund	Mutual Fund Trust	-	-
Genus Canadian Alpha Fund	Mutual Fund Trust	\$-	\$1,965,695
Genus Dividend Equity Fund	Mutual Fund Trust	\$-	\$5,649,763
Genus Global Balanced Fund	Mutual Fund Trust	-	-
Genus Global Alpha Fund	Mutual Fund Trust	US\$-	US\$-
Genus CanGlobe Equity Fund	Mutual Fund Trust	US\$-	US\$-
Genus Global Macro Bond Fund	Mutual Fund Trust	US\$2,901,752	US\$-
Genus Short-Term Bond Fund	Mutual Fund Trust	\$6,604,026	\$6,493,172

7. EXPENSES

Each of the Funds incurs expenses that can be specifically attributed to that fund. Common expenses of the Funds are allocated to the Funds on a pro rata basis. The Manager provides or arranges for the provision of investment and advisory services.

a) Transaction costs

The following is a summary of the Fund's transaction costs, including brokerage commissions, in consideration of portfolio transactions for the period ended:

Genus Dividend Equity Fund

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	498,597	100	827,615	100
Commission arrangements†	219,603	44	378,279	46

Genus Fossil Free Dividend Equity Fund

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	130,856	100	202,777	100
Commission arrangements†	68,148	52	103,251	51

Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	142,746	100	221,122	100
Commission arrangements†	67,150	47	108,940	49

Genus Fossil Free High Impact Equity Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	86,761	100	210,637	100
Commission arrangements†	37,043	43	75,104	36

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

Genus Canadian Alpha Fund

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	29,396	100	63,114	100
Commission arrangements†	17,674	60	37,450	59

Genus CanGlobe Equity Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	182,782	100	407,673	100
Commission arrangements†	94,842	52	206,799	51

Genus Global Balanced Fund

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	2,393	100	-	-
Commission arrangements†	1,449	61	-	-

Genus Emerging Markets Equity Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	1,529	100	10,468	100
Commission arrangements†	601	39	3,659	35

Genus Global Alpha Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	83,255	100	158,626	100
Commission arrangements†	41,520	50	76,018	48

Genus Global Macro Bond Fund (in U.S.\$)

	June 30, 2022		December 31, 2021	
	\$	%	\$	%
Total transaction costs	17,917	100	64,121	100
Commission arrangements†	-	-	-	-

† Commission arrangements are part of commission amounts paid to dealers.

The Fund uses commission arrangements (formerly known as “soft dollars”) for research and/or order execution goods and services.

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

8. FINANCIAL RISK MANAGEMENT

The investment activities of the Funds expose them to a variety of financial risks. Significant risks that are relevant to the Funds are discussed below.

a) Interest Rate Risk

Interest rate risk arises on interest-bearing financial instruments such as government and corporate debt. The Funds holding government and corporate debt instruments are exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates for such securities.

The table below summarizes the interest rate risk exposure by remaining term to maturity for Funds that hold interest sensitive investments:

As at June 30, 2022	Less than 1 year \$	1 - 3 years \$	3 - 5 years \$	> 5 years \$	Total \$
Genus Canadian T-Bill Fund	157,104,829	-	-	-	157,104,829
Genus Short-Term Bond Fund	1,205,298	15,459,048	6,252,612	5,935,291	28,852,248
Genus Government Bond Fund	2,512,063	11,555,533	9,024,690	32,965,248	56,057,533
Genus Strategic Bond Fund	-	2,284,389	3,923,909	53,238,383	59,446,681
Genus Fossil Free Corporate Bond Fund	-	1,209,151	7,109,482	35,265,571	43,584,204
Genus Commercial Mortgage Fund	24,030,371	58,487,114	24,496,935	7,113,923	114,128,343
Genus Fossil Free Global Impact Bond Fund	287,112	1,657,941	8,326,788	10,560,422	20,832,264

As at December 31, 2021	Less than 1 year \$	1 - 3 years \$	3 - 5 years \$	> 5 years \$	Total \$
Genus Canadian T-Bill Fund	100,927,087	-	-	-	100,927,087
Genus Short-Term Bond Fund	513,997	17,121,474	8,466,933	5,659,527	31,761,931
Genus Government Bond Fund	2,049,583	8,726,908	7,324,963	30,430,321	48,531,775
Genus Strategic Bond Fund	-	861,422	5,809,307	70,059,209	76,729,938
Genus Fossil Free Corporate Bond Fund	-	198,080	10,523,747	46,924,462	57,646,289
Genus Commercial Mortgage Fund	25,616,082	59,586,354	25,310,516	3,780,803	114,293,755
Genus Fossil Free Global Impact Bond Fund	-	2,037,527	7,963,195	14,643,790	24,644,512

As at June 30, 2022 and December 31, 2021, had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, with all other variables held constant, NAV of the Funds exposed to interest rate risk would have decreased or increased approximately by the values disclosed in the table below. The Funds' sensitivity to interest rate changes was estimated using the weighted average duration of the portfolio. In practice, the actual trading results may differ, and the difference could be material.

June 30, 2022	Interest Rate Increase (-) or Decrease (+)	
	\$	% of NAV
Genus Canadian T-Bill Fund	+ or - 788,324	+ or - 0.5%
Genus Short-Term Bond Fund	+ or - 675,888	+ or - 2.3%
Genus Government Bond Fund	+ or - 4,015,029	+ or - 7.1%
Genus Strategic Bond Fund	+ or - 3,274,746	+ or - 5.5%
Genus Fossil Free Corporate Bond Fund	+ or - 2,343,178	+ or - 5.3%
Genus Commercial Mortgage Fund	+ or - 2,338,397	+ or - 2.0%
Genus Fossil Free Global Impact Bond Fund	+ or - 1,159,956	+ or - 5.5%

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

December 31, 2021	Interest Rate Increase (-) or Decrease (+)			
		\$		% of NAV
Genus Canadian T-Bill Fund	+ or -	606,164	+ or -	0.6%
Genus Short-Term Bond Fund	+ or -	812,361	+ or -	2.5%
Genus Government Bond Fund	+ or -	3,991,954	+ or -	8.2%
Genus Strategic Bond Fund	+ or -	4,540,074	+ or -	5.9%
Genus Fossil Free Corporate Bond Fund	+ or -	3,181,006	+ or -	5.5%
Genus Commercial Mortgage Fund	+ or -	2,456,776	+ or -	2.0%
Genus Fossil Free Global Impact Bond Fund	+ or -	1,574,185	+ or -	6.4%

b) Currency Risk

Currency risk is the risk that financial instruments held by the Fund that are denominated in a currency other than the Fund's reporting currency will fluctuate due to changes in exchange rates. The table below summarizes the currency risk exposure of Funds that held assets denominated in currencies other than the reporting currency as at June 30, 2022 and December 31, 2021.

June 30, 2022	U.S. Dollar	Canadian Dollar	British Pound	European Union Euro	Australian Dollar	Japanese Yen	Others	Total
Genus Canadian Alpha Fund	15,378	-	-	-	-	-	-	15,378
Genus Dividend Equity Fund	179,579,102	-	14,039,807	15,511,219	6,417,210	21,453,469	12,315,074	249,315,880
Genus Global Alpha Fund (in U.S.\$)	-	3,458,021	1,003,357	4,802,738	1,217,775	20,942	2,025,306	12,528,139
Genus CanGlobe Equity Fund (in U.S.\$)	-	39,711,440	2,138,897	4,426,758	1,450,464	4,033,611	5,031,669	56,792,840
Genus Global Balanced Fund	18,800,459	-	-	-	-	-	-	18,800,459
Genus Fossil Free Dividend Equity Fund	55,470,102	-	736,034	3,061,711	4,415,120	9,214,383	10,550	72,907,899
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	-	23,462,928	690,619	4,456,396	3,728,873	3,880,311	3,485,141	39,704,267
Genus Emerging Markets Equity Fund (in U.S.\$)	-	65,248	-	34,620	-	-	6,931,737	7,031,604
Genus Canadian T-Bill Fund	214	-	-	-	-	-	-	214
Genus Fossil Free High Impact Equity Fund (in U.S.\$)	-	3,002,770	5,501,538	5,669,219	1,476,305	4,713,438	1,329,105	21,692,375
Genus Global Marco Bond Fund (in U.S.\$)	-	29,111	-	-	-	-	-	29,111
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)	-	2,663,712	-	-	-	-	-	2,663,712

December 31, 2021	U.S. Dollar	Canadian Dollar	British Pound	European Union Euro	Australian Dollar	Japanese Yen	Others	Total
Genus Canadian Alpha Fund	10,288	-	-	-	-	-	-	10,288
Genus Dividend Equity Fund	175,842,276	-	7,612,524	21,061,165	8,337,061	45,300,169	21,400,249	279,553,444
Genus Global Alpha Fund (in U.S.\$)	-	4,305,244	449	9,088,822	1,423,664	2,296,931	1,075,107	18,190,217
Genus CanGlobe Equity Fund (in U.S.\$)	-	51,341,838	1,550,418	10,552,776	1,922,869	5,539,765	9,318,277	80,225,943
Genus Global Balanced Fund	19,492,691	-	-	-	-	-	-	19,492,691
Genus Fossil Free Dividend Equity Fund	57,835,349	-	4,114,468	7,192,439	2,218,828	12,866,553	3,838,057	88,065,694
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	-	31,257,700	2,245,796	6,365,219	2,118,886	3,767,081	7,614,613	53,369,295
Genus Emerging Markets Equity Fund (in U.S.\$)	-	15,878	-	35,987	-	-	8,618,531	8,670,396
Genus Canadian T-Bill Fund	209	-	-	-	-	-	-	209
Genus Fossil Free High Impact Equity Fund (in U.S.\$)	-	3,638,166	8,550,488	6,152,978	3,525,713	9,552,303	1,811,747	33,231,395
Genus Global Marco Bond Fund (in U.S.\$)	-	3,066	-	-	-	-	-	3,066
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)	-	1,608,697	-	-	-	-	-	1,608,697

As at June 30, 2022 and December 31, 2021, had the reporting currency strengthened or weakened by 5% in relation to all foreign currencies, with all other factors remaining constant, net assets value would have decreased or increased by approximately the values disclosed in the table below. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

	June 30, 2022 5% Appreciation (-) or Depreciation (+) \$	December 31, 2021 5% Appreciation (-) or Depreciation (+) \$
Genus Canadian Alpha Fund	+ or - 769	+ or - 514
Genus Dividend Equity Fund	+ or - 12,465,794	+ or - 13,977,672
Genus Global Alpha Fund (in U.S.\$)	+ or - 626,407	+ or - 909,511
Genus CanGlobe Equity Fund (in U.S.\$)	+ or - 2,839,642	+ or - 4,011,297
Genus Global Balanced Fund	+ or - 940,023	+ or - 974,635
Genus Fossil Free Dividend Equity Fund	+ or - 3,645,395	+ or - 4,403,285
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	+ or - 1,985,213	+ or - 2,668,465
Genus Emerging Markets Equity Fund (in U.S.\$)	+ or - 351,580	+ or - 433,520
Genus Canadian T-Bill Fund	+ or - 11	+ or - 10
Genus Fossil Free High Impact Equity Fund (in U.S.\$)	+ or - 1,084,619	+ or - 1,661,570
Genus Global Marco Bond Fund (in U.S.\$)	+ or - 1,456	+ or - 153
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)	+ or - 133,186	+ or - 80,435

c) Other Price Risk

The COVID-19 global pandemic is likely to have an ongoing effect on the financial markets where the Fund operates. The Fund manager performs routine risk assessment procedures and maintains robust controls over its accounts, balances, and transactions. As at the Financial Statement Issue Date, there are no material events or conditions that impact the Fund's ability to continue as a going concern.

Other price risk is the risk that the value 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 all factors affecting all instruments traded in a market or market segment. All securities present a risk of loss of capital.

The table below summarizes the other price risk exposure of Funds that held investment instruments influenced by the general market movement of securities as at June 30, 2022 and December 31, 2021. Additionally, the table also discloses the impact on the Fund's NAV of a 5% increase or decrease in the securities market.

June 30, 2022	Other Price Risk Exposure \$	% of NAV	Impact of 5% Increase (+) or Decrease (-) \$
Genus Canadian Alpha Fund	30,045,279	93.7	+ or - 1,502,264
Genus Dividend Equity Fund	314,321,264	94.2	+ or - 15,716,063
Genus Global Alpha Fund (in U.S.\$)	48,322,296	98.3	+ or - 2,416,115
Genus CanGlobe Equity Fund (in U.S.\$)	124,992,952	96.0	+ or - 6,249,648
Genus Global Balanced Fund	45,348,627	99.4	+ or - 2,267,431
Genus Fossil Free Dividend Equity Fund	92,784,955	93.2	+ or - 4,639,248
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	81,534,116	98.0	+ or - 4,076,706
Genus Emerging Markets Equity Fund (in U.S.\$)	11,010,255	88.9	+ or - 550,513
Genus Fossil Free High impact Equity Fund (in U.S.\$)	56,915,078	94.7	+ or - 2,845,754
Genus Global Macro Bond Fund (in U.S.\$)	39,524,111	98.6	+ or - 1,976,206

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

	Other Price Risk Exposure	% of NAV		Impact of 5% Increase (+) or Decrease (-)
December 31, 2021	\$			\$
Genus Canadian Alpha Fund	31,055,673	95.8	+ or -	1,552,784
Genus Dividend Equity Fund	359,063,184	97.3	+ or -	17,953,159
Genus Global Alpha Fund (in U.S.\$)	68,184,015	97.8	+ or -	3,409,201
Genus CanGlobe Equity Fund (in U.S.\$)	171,520,581	96.0	+ or -	8,576,029
Genus Global Balanced Fund	38,452,601	73.6	+ or -	1,922,630
Genus Fossil Free Dividend Equity Fund	109,630,193	92.5	+ or -	5,481,510
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	111,507,176	96.9	+ or -	5,575,359
Genus Emerging Markets Equity Fund (in U.S.\$)	14,253,516	90.3	+ or -	712,676
Genus Fossil Free High impact Equity Fund (in U.S.\$)	69,508,354	97.2	+ or -	3,475,418
Genus Global Macro Bond Fund (in U.S.\$)	46,902,228	98.5	+ or -	2,345,111

d) Credit Risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. The greatest concentration of credit risk is in debt securities. The fair value of debt securities includes consideration of the credit worthiness of the issuer. The carrying amount of investments, as presented on the Schedule of Investment Portfolio, represents the maximum credit risk exposure. The carrying amount of the Funds' other assets also represents the maximum credit risk exposure, as they will be settled in the short term.

All transactions in listed securities are settled/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. The trade will fail if either party fails to meet its obligation.

Credit ratings are obtained primarily from Standard & Poor's ("S&P"). In cases where an S&P credit rating is not available, the rating provided by DBRS will be used and converted it to S&P format. If an S&P and DBRS credit rating is not available, the rating provided by Moody's will be used and converted it to S&P format. As at June 30, 2022 and December 31, 2021, the Funds invested in debt securities with the following credit ratings:

	AAA	AA	A	BBB	NR	Total
June 30, 2022	\$	\$	\$	\$	\$	\$
Genus Canadian T-Bill Fund	54,007,221	103,097,608				157,104,829
Genus Short-Term Bond Fund	1,334,588	1,684,811	15,711,713	9,969,617	151,519	28,852,248
Genus Government Bond Fund	19,834,556	15,013,746	21,209,231			56,057,533
Genus Strategic Bond Fund		245,626	13,914,588	43,722,594	1,563,872	59,446,681
Genus Dividend Equity Fund		8,380,236				8,380,236
Genus Fossil Free Corporate Bond Fund		327,502	13,986,401	28,388,164	882,137	43,584,204
Genus Commercial Mortgage Fund					114,128,344	114,128,344
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)	1,176,442	4,793,106	7,221,701	7,641,015		20,832,264

	AAA	AA	A	BBB	NR	Total
December 31, 2021	\$	\$	\$	\$	\$	\$
Genus Canadian T-Bill Fund	32,773,098	68,153,989	-	-	-	100,927,087
Genus Short-Term Bond Fund	3,302,267	1,877,402	15,765,397	10,816,865	-	31,761,931
Genus Government Bond Fund	15,484,584	15,874,912	17,172,279	-	-	48,531,775
Genus Strategic Bond Fund	148,302	289,370	20,466,428	55,281,991	543,847	76,729,938
Genus CanGlobe Equity Fund (in U.S.\$)	-	1,366,501	-	-	-	1,366,501
Genus Dividend Equity Fund	-	5,712,228	-	-	-	5,712,228
Genus Fossil Free Corporate Bond Fund	-	583,906	20,498,815	36,563,568	-	57,646,289
Genus Commercial Mortgage Fund	-	-	-	-	114,293,755	114,293,755
Genus Global Alpha Fund (in U.S.\$)	-	175,627	-	-	-	175,627
Genus Emerging Markets Equity Fund (in U.S.\$)	-	-	-	-	62,486	62,486
Genus Fossil Free Global Impact Bond Fund (in U.S.\$)	1,817,440	5,371,667	8,253,473	9,201,932	-	24,644,512

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

e) Liquidity Risk

Liquidity risk is the risk that the Funds may not be able to settle or meet their obligations on time or at a reasonable price. The Funds' investments are considered readily realizable and highly liquid, therefore the Funds' liquidity risk is considered minimal.

Monthly redemptions expose the Genus Commercial Mortgage Fund to liquidity risk as there is no established or efficient market for commercial mortgages in Canada. The Manager will use best efforts to liquidate the Fund's mortgages in response to redemption requests as rapidly as is prudently possible given the prevailing market environment. The Fund maintains a portion of its portfolio in cash and short-term financial instruments in order to meet short-term liabilities.

f) Concentration Risk

Concentration risk arises as a result of the concentration of exposures within the same category, whether it is geographical location, product type, industry sector or counterparty type. The following is a summary of the Funds' concentration risk as percentage of total investments:

Genus Canadian T-Bill Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Short-term Investments	100.0	100.0
Total	100.0	100.0

Genus Short-Term Bond Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	0.9	6.8
Provincial Bonds	27.3	25.7
Corporate Bonds	69.9	65.6
Mortgage-backed Securities	1.2	1.2
Foreign Bonds	0.7	0.7
Total	100.0	100.0

Genus Government Bond Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	28.1	22.2
Provincial Bonds	54.3	63.6
Municipal Bonds	2.7	3.9
Corporate Bonds	8.8	2.2
Mortgage-backed Securities	6.1	8.1
Total	100.0	100.0

Genus Strategic Bond Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	-	0.2
Corporate Bonds	97.5	97.7
Foreign Bonds	2.5	2.1
Total	100.0	100.0

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June 30, 2022 (unaudited)

Genus Canadian Alpha Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Equities		
Energy	18.2	15.4
Materials	13.9	9.5
Industrials	11.6	9.3
Consumer Discretionary	-	3.0
Consumer Staples	9.4	1.9
Financials	33.4	35.4
Information Technology	2.5	11.0
Communication Services	2.7	5.3
Real Estate	3.7	4.6
Utilities	4.6	4.6
Total	100.0	100.0

Genus Dividend Equity Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Energy	7.1	8.6
Materials	6.2	3.0
Industrials	10.9	8.9
Consumer Discretionary	5.8	6.6
Consumer Staples	10.3	4.7
Health Care	14.8	11.4
Financials	16.7	21.7
Real Estate	2.0	3.1
Information Technology	14.1	17.9
Communication Services	4.8	7.4
Utilities	7.3	6.7
Total	100.0	100.0

Genus Global Alpha Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Energy	4.7	6.2
Materials	2.3	6.6
Industrials	10.9	10.2
Consumer Discretionary	3.4	13.5
Consumer Staples	15.4	6.3
Health Care	16.5	9.7
Financials	13.4	11.8
Real Estate	1.4	3.5
Information Technology	23.0	24.6
Communication Services	3.9	5.5
Utilities	5.1	2.1
Total	100.0	100.0

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Notes to the Financial Statements

June 30, 2022 (unaudited)

Genus Commercial Mortgage Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Mortgage-backed Securities	96.2	95.6
Investment Funds - Short-term Investments	3.8	4.4
Total	100.0	100.0

Genus CanGlobe Equity Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Energy	6.8	8.4
Materials	3.9	5.5
Industrials	11.9	9.5
Consumer Discretionary	5.9	12.7
Consumer Staples	10.7	4.9
Health Care	15.5	8.0
Financials	17.4	20.8
Real Estate	2.4	4.5
Information Technology	17.3	20.2
Communication Services	3.8	3.5
Utilities	4.4	2.0
Total	100.0	100.0

Genus Global Balanced Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Investment Funds - Equity	64.0	67.2
Investment Funds - Bonds	11.5	16.7
Investment Funds - Mortgage-backed Securities	11.0	11.4
Investment Funds - Short-term Investments	5.3	2.8
Investment Funds - Exchange-Traded Funds	8.2	1.9
Total	100.0	100.0

Genus Fossil Free Corporate Bond Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Corporate Bonds	100.0	100.0
Total	100.0	100.0

Genus Capital Management Strategic Diversified Portfolio Service**Notes to the Financial Statements**

June 30, 2022 (unaudited)

Genus Fossil Free Dividend Equity Fund

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Materials	7.0	2.5
Industrials	12.1	10.2
Consumer Discretionary	5.4	12.6
Consumer Staples	10.8	6.3
Health Care	13.8	9.9
Financials	19.8	24.3
Real Estate	5.5	7.1
Information Technology	18.5	17.1
Communication Services	7.1	10.0
Total	100.0	100.0

Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Materials	8.7	6.6
Industrials	12.6	9.3
Consumer Discretionary	9.1	13.1
Consumer Staples	9.7	3.7
Health Care	11.9	8.6
Financials	18.5	22.6
Real Estate	5.2	7.1
Information Technology	19.6	24.8
Communication Services	4.7	4.2
Total	100.0	100.0

Genus Emerging Markets Equity Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Energy	4.9	5.6
Materials	1.4	1.3
Industrials	1.8	2.7
Consumer Discretionary	18.0	17.3
Consumer Staples	19.3	16.4
Health Care	2.5	2.3
Financials	14.8	13.8
Information Technology	17.4	20.5
Real Estate	2.0	1.6
Communication Services	17.9	18.5
Total	100.0	100.0

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Notes to the Financial Statements

June 30, 2022 (unaudited)

Genus Fossil Free High Impact Equity Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Equities		
Materials	14.9	15.4
Industrials	13.1	15.0
Communication Services	2.7	6.7
Consumer Discretionary	6.8	5.8
Consumer Staples	14.5	14.7
Health Care	23.9	20.2
Real Estate	8.4	6.2
Information Technology	15.7	16.0
Total	100.0	100.0

Genus Global Marco Bond Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Exchange-Traded Funds	100.0	100.0
Total	100.0	100.0

Genus Fossil Free Global Impact Bond Fund (in U.S.\$)

	June 30, 2022	December 31, 2021
Sector	(%)	(%)
Canadian Bonds		
Provincial Bonds	4.0	9.5
Municipal Bonds	2.8	3.2
Corporate Bonds	49.9	45.3
Foreign Bonds	43.3	42.0
Total	100.0	100.0

9. RELATED PARTIES

The fund manager, its directors and family members and its employees hold investments within the funds as follows:

	June 30, 2022		December 31, 2021	
	Units	Market value \$	Units	Market value \$
Genus Canadian T-Bill Fund	30,090	3,009,024	17,995	1,799,523
Genus Short-Term Bond Fund	2,819	216,068	2,359	191,314
Genus Government Bond Fund	2,891	291,966	1,235	142,709
Genus Strategic Bond Fund	6,612	640,415	8,149	905,534
Genus Canadian Alpha Fund	2,730	615,261	2,574	639,840
Genus Dividend Equity Fund	53,974	7,760,925	55,241	8,644,339
Genus Global Alpha Fund (in U.S.\$)	3,462	667,005	5,412	1,311,732
Genus CanGlobe Equity Fund (in U.S.\$)	22,274	2,630,105	26,092	3,734,547
Genus Global Balanced Fund	10,824	1,355,953	10,680	1,497,081
Genus Emerging Markets Equity Fund (in U.S.\$)	3,105	335,241	3,135	411,584
Genus Commercial Mortgage Fund	6,984	688,497	11,805	1,207,371
Genus Fossil Free Corporate Bond Fund	286	26,716	317	33,654
Genus Fossil Free Dividend Equity Fund	2,654	259,372	3,686	409,117
Genus Fossil Free CanGlobe Equity Fund (in U.S.\$)	4,979	377,256	5,105	498,552
Genus Fossil Free High Impact Equity Fund (in U.S.\$)	4,704	514,481	5,730	744,918
Genus Global Macro Bond Fund (in U.S.\$)	7,788	720,985	7,789	804,500
Genus Fossil Free Global Impact Bond (in U.S.\$)	587	51,388	626	61,813

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

The following tables summarize the Funds' investments in related party funds at June 30, 2022 and December 31, 2021:

Genus Global Balanced Fund	Carrying Cost (\$)	Fair Value (\$)	% of NAV
June 30, 2022			
Investments in related parties			
Genus Canadian Alpha Fund	1,678,446	1,677,177	5%
Genus CanGlobe Equity Fund	9,045,522	8,870,022	7%
Genus Global Alpha Fund	4,393,503	3,814,354	8%
Genus Emerging Markets Equity Fund	915,261	833,027	7%
Genus Government Bond Fund	1,043,624	896,968	2%
Genus Strategic Bond Fund	2,198,085	1,906,239	3%
Genus Commercial Mortgage Fund	5,141,249	4,981,689	4%
Genus Dividend Equity Fund	14,229,916	14,717,918	4%
Genus Canadian T-Bill Fund	1,889,368	1,889,368	1%
Genus Global Macro Bond Fund	2,710,582	2,383,671	6%
Genus Short-Term Bond Fund	543,423	496,799	2%

Genus Global Balanced Fund	Carrying Cost (\$)	Fair Value (\$)	% of NAV
December 31, 2021			
Investments in related parties			
Genus Canadian Alpha Fund	1,659,458	1,830,215	4%
Genus CanGlobe Equity Fund	8,328,438	9,935,575	19%
Genus Global Alpha Fund	4,136,588	4,463,315	9%
Genus Emerging Markets Equity Fund	863,031	939,856	2%
Genus Government Bond Fund	1,034,504	1,016,522	2%
Genus Strategic Bond Fund	3,128,888	3,106,839	6%
Genus Commercial Mortgage Fund	5,637,969	5,665,987	11%
Genus Dividend Equity Fund	15,200,718	17,129,714	33%
Genus Canadian T-Bill Fund	911,502	911,503	2%
Genus Global Macro Bond Fund	4,325,877	4,153,926	8%
Genus Short-Term Bond Fund	537,235	519,109	1%

10. SECURITY LENDING

The Funds may enter into a securities lending program with its custodian, RBC Investor & Treasury Services, in order to earn additional income. The aggregate market value of all securities loaned by each Fund will not exceed 50% of the fair value of the assets of the Fund. The Funds will receive collateral of at least 102% of the fair value of the securities on loan. Collateral consists primarily of fixed income securities. Securities lending income reported in the Statements of Comprehensive Income is net of a securities lending charges which the Funds' custodian is entitled to receive.

For the periods ended June 30, 2022 and 2021, securities lending income was as follows:

Genus Capital Management Strategic Diversified Portfolio Service**Notes to the Financial Statements**

June 30, 2022 (unaudited)

Genus Fossil Free Dividend Equity Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	7,572	205
Securities lending charges	(2,650)	(72)
Net securities lending income	4,922	133
Withholding taxes on securities lending income	(761)	(51)
Net securities lending income received by the Fund	4,160	82

Genus Dividend Equity Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	19,337	1,231
Securities lending charges	(6,768)	(431)
Net securities lending income	12,569	800
Withholding taxes on securities lending income	(2,355)	(213)
Net securities lending income received by the Fund	10,214	587

Genus Global Macro Bond Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	59,910	8,390
Securities lending charges	(20,969)	(2,936)
Net securities lending income	38,942	5,454
Withholding taxes on securities lending income	(10,752)	(2,245)
Net securities lending income received by the Fund	28,190	3,209

Genus Fossil Free High Impact Equity Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	3,588	423
Securities lending charges	(1,256)	(148)
Net securities lending income	2,332	275
Withholding taxes on securities lending income	(457)	(37)
Net securities lending income received by the Fund	1,875	238

Genus Canadian Alpha Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	1,388	71
Securities lending charges	(486)	(25)
Net securities lending income	902	46
Withholding taxes on securities lending income	(37)	-
Net securities lending income received by the Fund	865	46

Genus Capital Management Strategic Diversified Portfolio Service**Notes to the Financial Statements**

June 30, 2022 (unaudited)

Genus CanGlobe Equity Fund

	2022	2021
	(\$)	(\$)
Gross securities lending income	3,425	435
Securities lending charges	(1,199)	(152)
Net securities lending income	2,226	283
Withholding taxes on securities lending income	(213)	(10)
Net securities lending income received by the Fund	2,013	273

Securities lending charges represented 35% (2021 – 20%) of the gross securities lending income, all of which was paid to the Fund's custodian.

The following table summarizes the securities loaned and collateral held as at June 30, 2022 and December 31, 2021:

Genus Fossil Free Dividend Equity Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Securities loaned	5,482,617	11,499,836
Collateral received	5,592,273	11,729,837
Collateral percentage of the securities loaned	102	102

Genus Dividend Equity Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Securities loaned	24,124,789	44,134,861
Collateral received	24,607,287	45,017,562
Collateral percentage of the securities loaned	102	102

Genus Global Macro Bond Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Securities loaned	5,364,624	18,377,249
Collateral received	5,471,920	18,744,800
Collateral percentage of the securities loaned	102	102

Genus Fossil Free High Impact Equity Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Securities loaned	8,266,188	10,434,616
Collateral received	8,443,808	10,643,313
Collateral percentage of the securities loaned	102	102

Genus Canadian Alpha Fund	Period ended June 30, 2022	Period ended December 31, 2021
	(\$)	(\$)
Securities loaned	813,281	1,438,627
Collateral received	829,548	1,467,401
Collateral percentage of the securities loaned	102	102

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2022 (unaudited)

Genus CanGlobe Equity Fund	Period ended	Period ended
	June 30, 2022	December 31, 2021
	(\$)	(\$)
Securities loaned	5,443,673	6,022,086
Collateral received	5,552,550	6,142,531
Collateral percentage of the securities loaned	102	102

11. COVID-19 PANDEMIC

COVID-19, which has been recognized by the World Health Organization as a pandemic, has spread rapidly and extensively across the globe. Efforts by governments to control the further spread of COVID-19 and its variants have disrupted normal economic activity both domestically and globally. Uncertainty related to the extent, duration and severity of the pandemic has contributed to significant volatility in the financial markets, resulting in a decline in certain equity and commodity prices, and lower interest rates, and a corresponding decline in the Funds' assets under management. In addition, the Funds may face declines in their assets under management as a result of unitholder redemptions related to a variety of COVID-19 related factors including general market pessimism, poor fund performance, or unitholders' needs for immediate cash.

The Fund Manager is monitoring the impact of the pandemic and managing expenses accordingly. The Fund Manager believes that the Funds are well-positioned to meet their financial obligations and to support planned business operations throughout this pandemic. The extent to which the Funds' portfolio, financial condition, and results of operations will be impacted by the COVID-19 pandemic is uncertain and will depend on future developments, which are unpredictable and rapidly evolving. Accordingly, there is a higher level of uncertainty with respect to management's judgments and estimates.

12. UKRAINE AND RUSSIAN CONFLICT

In February 2022, Russian forces entered the Ukraine and armed conflict commenced. Economic sanctions have been placed on Russia and certain of its citizens, including the exclusion of Russia from the SWIFT (Society for Worldwide Interbank Financial Telecommunication) global payments network. Price volatility, trading restrictions, including the potential for extended halting of Russian market trading, and general default risk related to Russian securities have increased substantially since December 31, 2021. It is uncertain how long the conflict, economic sanctions and market instability will continue and whether they will escalate further. The Fund's Manager is actively monitoring the situation and the impact it may have on the Fund.

13. SUBSEQUENT EVENTS

a) Name Change for 5 Funds

Effective October 1, 2022 the funds listed below have been renamed:

Current Name	New Name
1 Genus Fossil Free CanGlobe Equity Fund	Genus Fossil Free Plus CanGlobe Equity Fund
2 Genus Fossil Free Dividend Equity Fund	Genus Fossil Free Plus Dividend Equity Fund
3 Genus Fossil Free Corporate Bond Fund	Genus Fossil Free Plus Corporate Bond Fund
4 Genus Fossil Free High Impact Equity Fund	Genus High Impact Equity Fund
5 Genus Fossil Free Global Impact Bond Fund	Genus Global Impact Bond Fund