



Semi-Annual Financial Statements

June 30, 2023

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INVESTMENT OBJECTIVES AND POLICIES

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

Cash & Cash Equivalents

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 a repository for cash pending investment.

Income Strategies

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.

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 an “A-Low” 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.

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-Low” 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.

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.

Fossil Free Plus Corporate Bond Fund

The investment objective of the Fossil Free Plus Corporate Bond Fund is to preserve capital and to create added value through active bond management. The Fund excludes companies involved in Fossil Fuels extracting, processing, transporting and companies with fossil fuel reserves and widespread controversies in Environmental, Social or Governance (ESG).

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-Low” 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 incorporates ESG into investment analysis and decision-making processes by integrating ESG factors into our financial models and requiring disclosure on ESG issues. The Fund selects investments that generate positive ESG outcomes and using negative screens which include controversial products, extractors, processors, and transportation of fossil fuels, highly carbon intensive companies, labor, environmental, corporate governance, and communities’ controversies.

To measure the sustainability of the portfolio we use many metrics. The most common are fossil fuel reserves, carbon intensity, net impact, and third-party ESG ratings.

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

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.

Global Impact Bond Fund

The investment objective of the Global Impact Bond Fund is to preserve capital and to create added value through active bond management. The Fund excludes companies involved in Fossil Fuels extracting, processing, transporting and companies with widespread controversies in Environmental, Social or Governance (ESG).

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-Low” 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. A minimum of 80% of the weight of the fund must be in sustainable bonds. Sustainable bonds should be labelled by the Climate Bonds Initiative (green bonds only), other credible 3rd party organizations, or by the manager’s proprietary system.

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 incorporates ESG into investment analysis and decision-making processes by integrating ESG factors into our financial models and requiring disclosure on ESG issues. The Fund selects investments that generate positive ESG outcomes and using negative screens which include controversial products, extractors, processors, and transportation of fossil fuels, highly carbon intensive companies, labor, environmental, corporate governance, and communities’ controversies.

To measure the sustainability of the portfolio we use many metrics. The most common are fossil fuel reserves, carbon intensity, net impact, and third-party ESG ratings.

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

Growth Strategies

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 the 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.

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 50 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.

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 the 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.

Fossil Free Plus CanGlobe Equity Fund

The investment objective of the Fossil Free Plus CanGlobe Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth. The Fund excludes companies involved in Fossil Fuels extracting, processing, transporting, companies with widespread controversies in Environmental, Social or Governance (ESG).

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. A company percentage of revenue from products or services impact is screened against the United Nations Sustainable Development Goal. This Fund incorporates ESG into investment analysis and decision-making processes by integrating ESG factors into our financial models and requiring disclosure on ESG issues. We engage with our securities issuers as an active owner/investor and promote the use of ESG principles and practices through shareholder engagement, voting of proxy rights, making investments where these generate positive ESG outcomes and using negative screens which include controversial products, extractors, processors, and transportation of fossil fuels, highly carbon intensive companies, labor, environmental, corporate governance, and communities' controversies. To measure the sustainability of the portfolio we use many metrics. The most common fossil fuel reserves, carbon intensity, net impact, and third-party ESG ratings which must be B or higher.

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.

High Impact Equity Fund

The investment objective of the 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 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 on 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.

This Fund incorporates ESG into investment analysis and decision-making processes by integrating ESG factors into our financial models and requiring disclosure on ESG issues. We engage with our securities issuers as an active owner/investor and promote the use of ESG principles and practices through shareholder engagement, voting of proxy rights, making investments where these generate positive ESG outcomes and using negative screens which include controversial products, extractors, processors, and transportation of fossil fuels, highly carbon intensive companies, labor, environmental, corporate governance, and communities' controversies. In addition to the negative screens, we also use positive screens. Within the portfolio, we strive to have over 50% of the average company's revenue coming from positive impact activities. We use third party impact data vendors to determine this revenue percentage for each company. To measure the sustainability of the portfolio we use many metrics. The most common fossil fuel reserves, carbon intensity, net impact, and third-party ESG ratings which must be B or higher.

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.

Growth & Income Strategies

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.

Fossil Free Plus Dividend Equity Fund

The investment objective of the Fossil Free Plus Dividend Equity Fund is to achieve maximum income consistent with preservation of capital with the potential for moderate growth. The Fund excludes companies involved in Fossil Fuels extracting, processing, transporting, and companies with widespread controversies in Environmental, Social or Governance (ESG).

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. This Fund incorporates ESG into investment analysis and decision-making processes by integrating ESG factors into our financial models and requiring disclosure on ESG issues. We engage with our securities issuers as an active owner/investor and promote the use of ESG principles and practices through shareholder engagement, voting of proxy rights, making investments where these generate positive ESG outcomes and using negative screens which include controversial products, extractors, processors, and transportation of fossil fuels, highly carbon intensive companies, labor, environmental, corporate governance, and communities' controversies. To measure the sustainability of the portfolio we use many metrics. The most common fossil fuel reserves, carbon intensity, net impact, and third-party ESG ratings must be B or higher.

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 favorable 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 strategies 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%
Short-and-Long-Term Fixed Index Securities and Fund	10%	25%	50%
Total Cash, Fixed Income Securities and Funds	25%	35%	70%
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 the 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.

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.

Genus Canadian T-Bill Fund

Statement of Financial Position

As at June 30, 2023 (unaudited) and December 31, 2022 (audited)	June 30 2023	December 31 2022
Assets		
Current assets		
Cash	\$ 3,233,210	\$ 3,138,554
Investments	80,712,103	158,627,725
Accrued interest	1,942,438	1,818,977
Total assets	85,887,751	163,585,256
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	24,314	36,946
Distributions payable to unitholders	38,109	-
Total liabilities (excluding net assets attributable to holders of redeemable units)	62,423	36,946
Net assets attributable to holders of redeemable units (Series O)	\$ 85,825,328	\$ 163,548,310
Redeemable units outstanding (note 5)	858,313	1,635,483
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

For the period ended June 30 (unaudited)	2023	2022
Income		
Interest income for distribution purposes	\$ 1,670,885	\$ 525,891
Foreign exchange gain (loss) on cash	(12)	7
Total income	1,670,873	525,898
Expenses		
Trustee fees	2,852	3,713
Audit fees	2,730	5,068
Independent review committee fees	7,480	1,949
Custodial fees	2,329	2,123
Unitholder reporting costs	9,616	7,592
Other administrative expenses	13,415	18,465
Interest expense	4,072	18
Total operating expenses	42,494	38,928
Operating profit	1,628,379	486,970
Increase in net assets attributable to holders of redeemable units from operations (Series O)	\$ 1,628,379	\$ 486,970
Weighted average number of units during the period	1,025,646	1,166,122
Increase in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 1.59	\$ 0.42

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

For the period ended June 30 (unaudited)	2023	2022
Net assets attributable to holders of redeemable units at beginning of year (Series O)	\$ 163,548,310	\$ 113,940,531
Increase in net assets attributable to holders of redeemable units from operations	1,628,379	486,970
Distributions to holders of redeemable units		
Net investment income	(1,628,391)	(486,962)
Total distributions to holders of redeemable units	(1,628,391)	(486,962)
Redeemable unit transactions		
Issuance of redeemable units	133,262,363	165,345,612
Reinvestment of redeemable units	1,616,450	484,771
Redemption of redeemable units	(212,601,783)	(118,192,330)
Net increase (decrease) from redeemable unit transactions	(77,722,970)	47,638,053
Net increase (decrease) in net assets attributable to holders of redeemable units	(77,722,982)	47,638,061
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 85,825,328	\$ 161,578,592

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale/maturity of short-term notes	\$ 100,826,092	\$ 49,835,865
Purchase of short-term notes	-	(105,947,472)
Interest received, excluding gain on short-term notes	(21,363,046)	-
Interest paid	(4,072)	(18)
Operating expenses paid	(51,054)	(49,153)
Net cash from (used in) operating activities	79,407,920	(56,160,778)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	26,168	19,459
Cash received from redeemable units issued	133,262,363	165,345,612
Amounts paid for redeemable units redeemed	(212,601,783)	(118,192,330)
Net cash from (used in) financing activities	(79,313,252)	47,172,741
Foreign exchange gain (loss) on cash	(12)	7
Net increase (decrease) in cash	94,656	(8,988,030)
Cash at beginning of period	\$ 3,138,554	\$ 12,958,485
Cash at end of period	\$ 3,233,210	\$ 3,970,455

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

Genus Canadian T-Bill Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Short Term - Canada						
Treasury Bills						
4,000,000	Canadian Treasury Bill	3.779%	07-20-2023	3,873,700	3,873,700	4.8
7,700,000	Canadian Treasury Bill	3.970%	08-17-2023	7,429,395	7,429,395	9.2
3,500,000	Canadian Treasury Bill	4.429%	09-14-2023	3,375,580	3,375,580	4.2
3,000,000	Canadian Treasury Bill	4.241%	10-12-2023	2,887,290	2,887,290	3.6
2,500,000	Canadian Treasury Bill	4.390%	11-09-2023	2,402,900	2,402,900	3.0
1,500,000	Canadian Treasury Bill	4.441%	03-28-2024	1,441,260	1,441,260	1.8
5,000,000	Province of Alberta	4.370%	08-01-2023	4,841,900	4,841,900	6.0
6,000,000	Province of Ontario	3.590%	08-09-2023	5,793,720	5,793,720	7.2
5,000,000	Province of Ontario	3.950%	09-13-2023	4,812,130	4,812,130	6.0
3,000,000	Province of Ontario	4.460%	10-11-2023	2,888,460	2,888,460	3.6
500,000	Province of Ontario	4.670%	11-29-2023	482,350	482,350	0.6
2,000,000	Province of Ontario	4.500%	12-20-2023	1,937,880	1,937,880	2.4
2,100,000	Province of Ontario	4.551%	01-03-2024	2,033,772	2,033,772	2.5
1,400,000	Province of Ontario	4.740%	04-10-2024	1,343,804	1,343,804	1.7
700,000	Province of Ontario	4.500%	04-24-2024	671,202	671,202	0.8
2,300,000	Province of Ontario	4.809%	05-01-2024	2,201,100	2,201,100	2.7
6,200,000	Province of Ontario	5.090%	05-29-2024	5,914,952	5,914,952	7.3
6,000,000	Province of Quebec	3.490%	08-11-2023	5,798,220	5,798,220	7.2
3,900,000	Province of Quebec	4.391%	09-22-2023	3,747,708	3,747,708	4.6
5,000,000	Province of Quebec	4.461%	11-10-2023	4,794,350	4,794,350	5.9
1,000,000	Province of Quebec	4.571%	11-24-2023	973,190	973,190	1.2
				69,644,863	69,644,863	86.3
Promissory Notes						
6,000,000	Province of Alberta	4.450%	11-21-2023	5,745,720	5,745,720	7.1
1,000,000	Province of British Columbia	4.620%	07-05-2023	984,180	984,180	1.2
2,000,000	Province of British Columbia	0.343%	07-27-2023	1,936,140	1,936,140	2.4
2,500,000	Province of British Columbia	4.430%	10-19-2023	2,401,200	2,401,200	3.0
				11,067,240	11,067,240	13.7
Total Investments				80,712,103	80,712,103	100.0

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

Genus Short-Term Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 215,672	\$ 442,674
Investments	25,258,247	35,117,010
Accrued interest	185,105	248,850
Total assets	25,659,024	35,808,534
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	20,239	26,439
Total liabilities (excluding net assets attributable to holders of redeemable units)	20,239	26,439
Net assets attributable to holders of redeemable units (Series O)	\$ 25,638,785	\$ 35,782,095
Redeemable units outstanding (note 5)	336,465	468,680
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 76.20	\$ 76.35

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 458,615	\$ 414,809
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(630,426)	(206,057)
Net change in unrealized gain (loss) on investments	723,607	(1,510,543)
Total income (loss)	551,796	(1,301,791)
Expenses		
Trustee fees	3,183	2,889
Audit fees	6,432	5,068
Independent review committee fees	1,323	616
Custodial fees	2,271	2,118
Unitholder reporting costs	22,604	21,258
Other administrative expenses	18,413	20,992
Interest expense	60	-
Total operating expenses	54,286	52,941
Operating profit (loss)	497,510	(1,354,732)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 497,510	\$ (1,354,732)
Weighted average number of units during the period	386,993	388,230
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 1.29	\$ (3.49)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 35,782,095	\$ 32,023,836
Increase (decrease) in net assets attributable to holders of redeemable units from operations	497,510	(1,354,732)
Distributions to holders of redeemable units		
Net investment income	(417,828)	(367,907)
Total distributions to holders of redeemable units	(417,828)	(367,907)
Redeemable unit transactions		
Issuance of redeemable units	2,664,301	2,233,592
Reinvestment of redeemable units	292,080	233,383
Redemption of redeemable units	(13,179,373)	(3,653,265)
Net decrease from redeemable unit transactions	(10,222,992)	(1,186,290)
Net decrease in net assets attributable to holders of redeemable units	(10,143,310)	(2,908,929)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 25,638,785	\$ 29,114,907

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 16,855,832	\$ 5,642,114
Purchase of investments	(6,903,888)	(4,449,031)
Interest received, excluding gain on short-term notes	522,360	421,434
Interest paid	(60)	-
Operating expenses paid	(60,426)	(54,590)
Net cash from operating activities	10,413,818	1,559,927
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(125,748)	(134,524)
Cash received from redeemable units issued	2,664,301	2,233,592
Amounts paid for redeemable units redeemed	(13,179,373)	(3,653,265)
Net cash used in financing activities	(10,640,820)	(1,554,197)
Net increase (decrease) in cash	(227,002)	5,730
Cash at beginning of period	\$ 442,674	\$ 89,215
Cash at end of year	\$ 215,672	\$ 94,945

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

Genus Short-Term Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Provincial Bonds						
505,000	Municipal Finance Authority of British Columbia	2.150%	06-03-2024	504,237	491,785	1.9
1,700,000	Province of Ontario	1.350%	09-08-2026	1,555,618	1,551,929	6.0
650,000	Province of Quebec	2.750%	09-01-2027	631,995	617,091	2.4
1,065,000	Province of Ontario	2.650%	02-05-2025	1,070,632	1,029,456	4.1
700,000	Province of Ontario	1.750%	09-08-2025	687,760	657,980	2.6
600,000	Province of Quebec	2.500%	09-01-2026	566,202	568,708	2.3
				5,016,444	4,916,949	19.3
Corporate Bonds						
500,000	407 International Inc.	2.430%	05-04-2027	471,750	463,066	1.8
500,000	Bank of Montreal	2.850%	03-06-2024	526,102	491,433	1.9
225,000	Bank of Montreal	4.709%	12-07-2027	225,000	220,663	0.9
175,000	Bank of Montreal, FRN	7.325%	11-26-2082	173,313	171,910	0.7
865,000	Bell Canada	2.750%	01-29-2025	920,097	829,321	3.2
145,000	Bell Canada	3.350%	03-12-2025	149,458	140,050	0.6
300,000	Bell Canada	1.650%	08-16-2027	274,939	262,935	1.0
1,000,000	Canadian Imperial Bank of Commerce	4.950%	06-29-2027	980,760	989,826	3.8
470,000	Canadian Imperial Bank of Commerce, FRN	2.950%	06-19-2029	471,196	456,557	1.8
100,000	Canadian Imperial Bank of Commerce, FRN	2.010%	07-21-2030	99,962	92,507	0.4
300,000	CDP Financial Inc.	3.800%	06-02-2027	299,916	295,498	1.2
200,000	Choice Properties Real Estate Investment Trust	3.556%	09-09-2024	214,270	194,918	0.8
250,000	CT Real Estate Investment Trust	3.289%	06-01-2026	265,305	233,779	0.9
175,000	Dollarama Inc.	5.084%	10-27-2025	175,000	173,920	0.7
395,000	Dollarama Inc.	1.505%	09-20-2027	348,520	342,806	1.4
250,000	Eagle Credit Card Trust	1.273%	07-17-2025	250,000	229,425	0.9
625,000	Federation des Caisses Desjardins du Quebec	5.200%	10-01-2025	624,644	621,266	2.5
700,000	Federation des Caisses Desjardins du Quebec	4.407%	05-19-2027	671,258	679,755	2.6
175,000	Federation des Caisses Desjardins du Quebec, FRN	5.035%	08-23-2032	175,000	169,892	0.7
50,000	Granite REIT Holdings LP	3.062%	06-04-2027	50,000	45,855	0.2
700,000	Greater Toronto Airports Authority	1.540%	05-03-2028	615,209	612,869	2.4
365,000	Hydro One Inc.	1.760%	02-28-2025	360,230	345,714	1.4
325,000	Hydro One Inc.	4.910%	01-27-2028	324,994	327,981	1.3
230,000	iA Financial Corp Inc., FRN	2.400%	02-21-2030	230,000	217,247	0.9
50,000	iA Financial Corp Inc., FRN	3.072%	09-24-2031	50,000	46,134	0.2
250,000	iA Financial Corp Inc., FRN	6.611%	06-30-2082	250,000	241,583	1.0
50,000	Loblaw Cos., Ltd.	3.918%	06-10-2024	51,077	49,297	0.2
375,000	Lower Mattagami Energy LP	3.416%	06-20-2024	384,450	367,759	1.5
325,000	Manulife Financial Corp., FRN	2.237%	05-12-2030	334,398	305,038	1.2
150,000	Manulife Financial Corp., FRN	7.117%	06-19-2082	150,000	145,454	0.6
700,000	Rogers Communications Inc.	4.000%	03-13-2024	756,364	692,259	2.7
350,000	Rogers Communications Inc.	3.100%	04-15-2025	349,734	334,747	1.3
425,000	Royal Bank of Canada	2.352%	07-02-2024	406,419	411,884	1.6
100,000	Royal Bank of Canada	2.609%	11-01-2024	101,320	96,166	0.4
950,000	Royal Bank of Canada	4.612%	07-26-2027	937,356	930,890	3.7
160,000	Sun Life Financial Inc., FRN	2.380%	08-13-2029	159,992	153,909	0.6
820,000	Telus Corp.	3.350%	04-01-2024	875,834	806,729	3.1
250,000	Telus Corp.	3.750%	03-10-2026	280,473	240,116	1.0
850,000	The Bank of Nova Scotia	1.950%	01-10-2025	797,340	804,836	3.2
175,000	The Toronto-Dominion Bank	2.496%	12-02-2024	183,137	167,607	0.7
950,000	The Toronto-Dominion Bank	1.128%	12-09-2025	915,765	859,064	3.4
750,000	The Toronto-Dominion Bank	1.888%	03-08-2028	635,865	651,861	2.6

Genus Short-Term Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
380,000	The Toronto-Dominion Bank	3.105%	04-22-2030	380,000	361,521	1.4
300,000	Bank of Nova Scotia	2.950%	03-08-2027	282,741	277,512	1.1
200,000	Canadian Imperial Bank of Commerce	5.330%	01-20-2033	199,982	196,042	0.8
200,000	Choice Properties Real Estate Investment Trust	4.178%	03-08-2028	192,588	189,900	0.8
400,000	Hydro One Inc	2.160%	02-28-2030	349,768	347,368	1.4
1,250,000	National Bank of Canada	5.219%	06-14-2028	1,249,999	1,251,443	4.9
250,000	Reliance LP	2.670%	08-01-2028	221,463	217,670	0.9
640,000	Rogers Communications Inc.	3.800%	11-02-2023	681,322	636,438	2.5
150,000	Royal Bank of Canada	4.500%	11-24-2080	137,985	139,238	0.6
150,000	TELUS Corp.	3.625%	03-01-2028	143,907	140,928	0.6
175,000	The Toronto-Dominion Bank, FRN	7.283%	10-31-2082	173,198	171,883	0.7
				20,529,400	19,844,469	78.7
Mortgage-Backed Securities						
500,000	Canadian Mortgage Pools	1.890%	10-01-2024	312,871	304,333	1.2
				312,871	304,333	1.2
Total Canadian Fixed Income				25,858,715	25,065,751	99.20
Foreign Fixed Income						
200,000	Bank of America Corp., FRN	3.515%	03-24-2026	218,003	192,496	0.8
				218,003	192,496	0.8
Total Investments				26,076,718	25,258,247	100.0

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

Genus Government Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 157,262	\$ 2,027,883
Investments	96,794,911	125,425,321
Accrued interest	414,897	501,070
Subscriptions receivable from unitholders	-	5,074
Total assets	97,367,070	127,959,348
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	37,224	34,224
Due to broker	-	1,350,268
Total liabilities (excluding net assets attributable to holders of redeemable units)	37,224	1,384,492
Net assets attributable to holders of redeemable units (Series O)	\$ 97,329,846	\$ 126,574,856
Redeemable units outstanding (note 5)	957,523	1,257,739
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 101.65	\$ 100.64

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 1,605,162	\$ 566,018
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(839,909)	(288,339)
Net change in unrealized gain (loss) on investments and currency forward contracts	2,611,241	(6,009,699)
Total income (loss)	3,376,494	(5,732,020)
Expenses		
Trustee fees	3,441	3,015
Audit fees	4,632	5,068
Independent review committee fees	5,278	940
Custodial fees	2,265	2,117
Unitholder reporting costs	34,516	21,441
Other administrative expenses	32,514	27,904
Interest expense	8	1
Total operating expenses	82,654	60,486
Operating profit (loss)	3,293,840	(5,792,506)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 3,293,840	\$ (5,792,506)
Weighted average number of units during the period	1,065,898	445,888
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 3.09	\$ (12.99)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 126,574,856	\$ 48,830,777
Increase (decrease) in net assets attributable to holders of redeemable units from operations	3,293,840	(5,792,506)
Distributions to holders of redeemable units		
Net investment income	(1,550,176)	(499,922)
Total distributions to holders of redeemable units	(1,550,176)	(499,922)
Redeemable unit transactions		
Issuance of redeemable units	9,879,312	15,201,838
Reinvestment of redeemable units	1,090,255	387,505
Redemption of redeemable units	(41,958,241)	(1,583,684)
Net increase (decrease) from redeemable unit transactions	(30,988,674)	14,005,659
Net increase (decrease) in net assets attributable to holders of redeemable units	(29,245,010)	7,713,231
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 97,329,846	\$ 56,544,008

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 42,319,980	\$ 6,538,471
Purchase of investments	(13,268,506)	(20,572,185)
Interest received, excluding gain on short-term notes and amortization of bonds	1,691,335	485,002
Interest paid	(8)	(1)
Operating expenses paid	(79,646)	(59,497)
Net cash from (used in) operating activities	30,663,155	(13,608,210)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(459,921)	(112,417)
Cash received from redeemable units issued	9,884,386	15,201,838
Amounts paid for redeemable units redeemed	(41,958,241)	(1,586,086)
Net cash from (used in) financing activities	(32,533,776)	13,503,335
Net decrease in cash	(1,870,621)	(104,875)
Cash at beginning of period	\$ 2,027,883	\$ 354,522
Cash at end of period	\$ 157,262	\$ 249,647

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

Genus Government Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Federal Bonds						
8,950,000	Canada Housing Trust No. 1	1.800%	12-15-2024	8,829,589	8,560,738	8.8
3,250,000	Canada Housing Trust No. 1	1.600%	12-15-2031	2,691,143	2,753,040	2.8
8,050,000	Government of Canada	0.250%	03-01-2026	7,306,418	7,254,377	7.5
900,000	Government of Canada	2.250%	06-01-2029	844,101	845,058	0.9
4,250,000	Government of Canada	2.000%	06-01-2032	3,775,532	3,824,814	4.0
650,000	Government of Canada	2.750%	06-01-2033	626,886	622,134	0.6
1,900,000	Government of Canada	2.000%	12-01-2051	1,877,938	1,504,322	1.6
775,000	International Bank for Reconstruction & Development	0.750%	07-02-2025	773,357	717,177	0.7
				26,724,964	26,081,660	26.9
Provincial Bonds						
300,000	Province of Alberta	2.050%	06-01-2030	299,823	265,395	0.3
495,000	Province of Alberta	3.900%	12-01-2033	538,664	488,944	0.5
1,305,000	Province of Alberta	3.100%	06-01-2050	1,268,451	1,091,082	1.1
1,160,000	Province of British Columbia	2.200%	06-18-2030	1,263,048	1,037,183	1.1
1,200,000	Province of British Columbia	2.750%	06-18-2052	888,307	943,458	1.0
1,085,000	Province of Manitoba	2.050%	06-02-2030	1,115,668	958,571	1.0
315,000	Province of Manitoba	3.200%	03-05-2050	271,569	265,823	0.3
345,000	Province of Newfoundland and Labrador	2.850%	06-02-2029	369,968	322,537	0.3
300,000	Province of Newfoundland and Labrador	1.750%	06-02-2030	298,791	257,537	0.3
720,000	Province of Nova Scotia	2.000%	09-01-2030	761,364	631,263	0.7
2,240,000	Province of Ontario	1.850%	02-01-2027	2,185,624	2,065,732	2.1
2,750,000	Province of Ontario	1.550%	11-01-2029	2,589,568	2,381,803	2.5
450,000	Province of Ontario	2.050%	06-02-2030	399,547	398,442	0.4
950,000	Province of Ontario	3.750%	06-02-2032	932,781	933,803	1.0
4,100,000	Province of Ontario	5.850%	03-08-2033	4,721,098	4,694,692	4.9
4,000,000	Province of Ontario	4.600%	06-02-2039	4,147,920	4,210,800	4.4
17,125,000	Province of Ontario	4.650%	06-02-2041	18,513,600	18,217,060	18.8
400,000	Province of Ontario	2.800%	06-02-2048	305,453	320,269	0.3
535,000	Province of Quebec	2.600%	07-06-2025	527,049	513,914	0.5
2,575,000	Province of Quebec	1.900%	09-01-2030	2,191,949	2,247,956	2.3
2,500,000	Province of Quebec	2.100%	05-27-2031	2,437,896	2,192,157	2.3
900,000	Province of Quebec	3.900%	11-22-2032	894,588	896,806	0.9
735,000	Province of Quebec	5.750%	12-01-2036	981,576	861,366	0.9
2,730,000	Province of Quebec	5.000%	12-01-2041	3,168,140	3,030,893	3.1
575,000	Province of Saskatchewan	3.100%	06-02-2050	613,054	482,000	0.5
535,000	South Coast British Columbia Transportation Authority	3.250%	11-23-2028	534,230	514,104	0.5
890,000	South Coast British Columbia Transportation Authority	1.600%	07-03-2030	890,000	759,875	0.8
				53,109,726	50,983,465	52.8
Municipal Bonds						
700,000	City of Ottawa	3.250%	11-10-2047	767,466	584,757	0.6
245,000	City of Toronto	3.200%	08-01-2048	244,390	201,880	0.2
790,000	Municipal Finance Authority of British Columbia	2.550%	10-09-2029	821,434	726,185	0.8
				1,833,290	1,512,822	1.6
Corporate Bonds						
1,000,000	CDP Financial Inc.	3.800%	06-02-2027	999,720	984,993	1.0
1,000,000	CDP Financial Inc.	3.950%	09-01-2029	997,310	994,830	1.0
1,000,000	CPPIB Capital Inc.	3.000%	06-15-2028	963,680	954,305	1.0
9,600,000	Hydro-Quebec	2.000%	09-01-2028	8,934,706	8,699,451	8.9
435,000	Hydro-Quebec	5.000%	02-15-2050	550,863	502,908	0.5
1,000,000	Hydro-Quebec	4.000%	02-15-2055	1,026,290	998,820	1.0
2,000,000	Ontario Teachers' Finance Trust	4.450%	06-02-2032	1,993,740	2,045,694	2.1
265,000	OPB Finance Trust	3.890%	07-04-2042	257,102	247,087	0.3
				15,723,411	15,428,088	15.8
Mortgage-Backed Securities						
1,010,000	Canadian Mortgage Pools	2.050%	01-01-2024	480,178	476,510	0.5
2,850,000	Canadian Mortgage Pools	1.890%	10-01-2024	1,783,364	1,734,697	1.8
945,000	Canadian Mortgage Pools	1.740%	01-01-2025	596,355	577,669	0.6

Genus Government Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
				2,859,897	2,788,876	2.9
Total Canadian Fixed Income				100,251,288	96,794,911	100.0
Total Investments				100,251,288	96,794,911	100.0

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

Genus Strategic Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 299,584	\$ 1,388,569
Investments	67,694,460	66,866,822
Accrued interest	558,894	612,500
Due from broker	13,843	19,425
Total assets	68,566,781	68,887,316
Liabilities		
Current liabilities		
Due to broker	-	1,252,286
Accounts payable and accrued liabilities	17,647	27,558
Total liabilities (excluding net assets attributable to holders of redeemable units)	17,647	1,279,844
Net assets attributable to holders of redeemable units (Series O)	\$ 68,549,134	\$ 67,607,472
Redeemable units outstanding (note 5)	708,907	702,532
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 96.70	\$ 96.23

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 1,361,204	\$ 1,201,884
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(2,153,140)	(1,110,411)
Net change in unrealized gain (loss) on investments	2,554,473	(8,570,001)
Total income (loss)	1,762,537	(8,478,528)
Expenses		
Trustee fees	3,161	3,226
Audit fees	4,632	5,068
Independent review committee fees	2,786	1,490
Custodial fees	2,212	2,092
Unitholder reporting costs	17,317	18,918
Other administrative expenses	19,512	22,677
Interest expense	1	11
Total operating expenses	49,621	53,482
Operating profit (loss)	1,712,916	(8,532,010)
Increase in net assets attributable to holders of redeemable units from operations (Series O)	\$ 1,712,916	\$ (8,532,010)
Weighted average number of units during the period	712,486	674,206
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 2.40	\$ (12.65)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 67,607,472	\$ 77,318,258
Increase (decrease) in net assets attributable to holders of redeemable units from operations	1,712,916	(8,532,010)
Distributions to holders of redeemable units		
Net investment income	(1,306,303)	(1,159,924)
Total distributions to holders of redeemable units	(1,306,303)	(1,159,924)
Redeemable unit transactions		
Issuance of redeemable units	13,863,632	621,795
Reinvestment of redeemable units	794,393	702,875
Redemption of redeemable units	(14,122,976)	(8,883,153)
Net increase (decrease) from redeemable unit transactions	535,049	(7,558,483)
Net increase (decrease) in net assets attributable to holders of redeemable units	941,662	(17,250,417)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 68,549,134	\$ 60,067,841

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 22,518,975	\$ 10,090,870
Proceeds from sale/maturity of short-term notes	-	-
Purchase of investments	(24,191,984)	(2,508,661)
Purchase of short-term notes	-	-
Interest received, excluding gain on short-term notes	1,414,810	1,274,777
Interest paid	(1)	(11)
Operating expenses paid	(59,531)	(55,400)
Net cash from (used in) operating activities	(317,731)	8,801,575
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(511,910)	(457,049)
Cash received from redeemable units issued	13,863,632	621,795
Amounts paid for redeemable units redeemed	(14,122,976)	(8,883,153)
Net cash used in financing activities	(771,254)	(8,718,407)
Net increase (decrease) in cash	(1,088,985)	83,168
Cash at beginning of period	\$ 1,388,569	\$ 31,252
Cash at end of period	\$ 299,584	\$ 114,420

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

Genus Strategic Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Corporate Bonds						
1,000,000	407 International Inc.		05-25-2032	877,212	859,007	1.3
1,100,000	407 International Inc.		06-01-2033	1,118,653	1,000,579	1.5
450,000	Aéroports de Montreal		09-17-2035	474,202	469,376	0.7
500,000	Allied Properties Real Estate Investment Trust		04-08-2027	527,066	448,786	0.7
400,000	AltaLink LP		11-28-2032	406,134	403,873	0.6
1,180,000	Atco Ltd., FRN		11-01-2078	1,198,100	1,113,657	1.6
700,000	Bank of Montreal		05-26-2082	683,500	648,084	1.0
700,000	Bank of Nova Scotia, FRN		07-27-2081	700,000	506,476	0.7
425,000	Bank of Nova Scotia, FRN		07-27-2082	425,000	412,226	0.6
600,000	Bell Canada Inc.		05-29-2028	604,578	528,540	0.8
1,900,000	Bell Canada Inc.		05-14-2030	1,925,135	1,622,779	2.4
2,150,000	Bell Canada Inc.		03-17-2031	1,900,282	1,867,465	2.8
300,000	Bell Canada Inc.		11-10-2032	314,065	315,558	0.5
2,200,000	Bruce Power LP		06-21-2033	2,386,467	2,034,249	3.0
475,000	Canadian Imperial Bank of Commerce		01-20-2033	474,957	465,600	0.7
425,000	Canadian Imperial Bank of Commerce, FRN		07-28-2082	424,205	412,945	0.6
600,000	Canadian National Railway Co.		02-08-2029	599,059	553,670	0.8
300,000	Choice Properties Real Estate Investment Trust		03-08-2028	345,264	284,850	0.4
900,000	Choice Properties Real Estate Investment Trust		06-11-2029	900,000	819,496	1.2
1,585,000	Choice Properties Real Estate Investment Trust		03-04-2030	1,645,274	1,372,925	2.0
400,000	Choice Properties Real Estate Investment Trust		03-01-2033	399,453	398,982	0.6
600,000	CT Real Estate Investment Trust		12-07-2027	644,038	558,163	0.8
1,050,000	CT Real Estate Investment Trust		02-05-2029	959,199	921,150	1.4
700,000	Dollarama Inc.		07-09-2029	652,858	609,836	0.9
1,000,000	Dollarama Inc.		04-26-2030	1,039,955	1,008,131	1.5
1,700,000	Enbridge Gas Inc.		04-01-2030	1,546,963	1,535,165	2.3
600,000	Enbridge Gas Inc.		08-17-2032	592,228	578,541	0.9
2,750,000	Enbridge Inc.		10-03-2029	2,824,462	2,444,589	3.3
700,000	Enbridge Inc.		09-21-2033	576,625	581,080	0.9
1,350,000	Enbridge Inc., FRN		09-27-2077	1,276,097	1,238,151	1.8
800,000	Energir LP		02-09-2032	690,616	710,361	1.0
475,000	Energir LP		09-27-2032	482,073	475,034	0.7
2,000,000	Fairfax Financial Holdings Ltd.		03-03-2031	1,907,812	1,738,116	2.6
1,000,000	Federation des Caisses Desjardins du Quebec		08-23-2032	983,410	970,812	1.4
2	First Nations ETF LP		12-31-2041	2	2	-
1,390,000	Gibson Energy Inc.		09-17-2029	1,407,800	1,259,337	1.9
705,000	Granite REIT Holdings LP		06-04-2027	754,486	646,560	1.0
1,000,000	Granite REIT Holdings LP		08-30-2028	1,000,000	856,750	1.3
250,000	Great-West Lifeco Inc.		05-14-2030	219,323	215,605	0.3
950,000	Great-West Lifeco Inc.		12-31-2081	950,000	702,219	1.0
350,000	Hydro One Inc.		11-30-2029	349,951	339,860	0.5
1,400,000	Hydro One Inc.		01-16-2031	1,291,051	1,151,766	1.7
1,050,000	Hydro One Inc.		09-17-2031	905,504	887,330	1.3
1,250,000	Hydro One Inc.		01-27-2033	1,223,792	1,213,796	1.8
315,000	iA Financial Corp Inc.		06-30-2082	315,000	304,394	0.4
1,000,000	Intact Financial Corp.		12-16-2030	859,902	818,641	1.2
275,000	Intact Financial Corp.		03-31-2081	275,000	234,743	0.3
600,000	Loblaw Cos Ltd.		09-13-2032	605,088	603,553	0.9
550,000	Lower Mattagami Energy LP		05-14-2031	490,556	474,820	0.7
500,000	Lower Mattagami Energy LP		10-31-2033	518,455	510,094	0.8
1,800,000	Manulife Financial Corp., FRN		05-13-2035	1,888,258	1,531,882	2.3
250,000	Manulife Financial Corp., FRN		06-19-2082	250,000	242,424	0.4
950,000	NAV Canada		05-29-2030	810,075	818,140	1.2
1,450,000	North West Redwater Partnership/NWR Financing Co. Ltd.		06-01-2035	1,292,568	1,284,536	1.9
2,000,000	OMERS Realty Corp.		11-14-2028	2,067,792	2,032,505	3.0
1,250,000	Ontario Power Generation Inc.		07-19-2032	1,267,300	1,263,905	1.9
1	Original Wempi Inc.		02-13-2024	1	1	-

Genus Strategic Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
2,500,000	Pembina Pipeline Corp.		02-01-2030	2,577,674	2,229,279	3.3
660,000	Reliance LP		03-15-2026	708,458	626,744	0.9
1,000,000	Reliance LP		12-01-2027	999,820	885,430	1.3
2,100,000	Rogers Communications Inc.		05-01-2029	2,243,019	1,888,145	2.8
1,500,000	Rogers Communications Inc.		12-09-2030	1,573,162	1,269,728	1.9
500,000	Royal Bank of Canada		07-31-2028	429,523	429,122	0.6
250,000	Royal Bank of Canada		06-24-2030	250,830	251,754	0.4
800,000	Royal Bank of Canada, FRN		11-24-2080	799,608	742,601	1.1
1,202,012	SNC-Lavalin Innisfree McGill Finance Inc.		06-30-2044	1,438,422	1,348,907	2.0
850,000	Sun Life Financial Inc., FRN		10-01-2035	849,312	679,825	1.0
875,000	TELUS Corp.		02-19-2030	889,009	779,490	1.2
1,250,000	TELUS Corp.		10-07-2030	1,041,557	1,017,877	1.5
2,200,000	TELUS Corp.		11-13-2031	1,876,126	1,856,892	2.7
900,000	The Toronto-Dominion Bank		03-08-2028	783,730	782,233	1.2
600,000	The Toronto-Dominion Bank		10-31-2082	603,216	589,313	0.9
480,000	TransCanada PipeLines Ltd.		05-26-2028	587,861	495,211	0.7
1,095,000	TransCanada PipeLines Ltd.		09-18-2029	1,151,409	971,422	1.4
1,400,000	TransCanada PipeLines Ltd.		06-09-2031	1,194,413	1,191,741	1.8
1,680,000	TransCanada Trust, FRN		05-18-2077	1,643,921	1,496,019	2.2
400,000	Vancouver Airport Authority		09-20-2030	385,341	334,786	0.5
511,078	Winnipeg Airports Authority Inc.		11-20-2040	524,059	526,826	0.8
				73,797,316.0	67,694,460	100.0
Total Canadian Fixed Income				73,797,316.0	67,694,460	100.0
Total Investments				73,797,316.0	67,694,460	100.0

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

Genus Commercial Mortgage Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 683,644	\$ -
Investments	116,654,557	120,335,623
Income receivable from underlying funds	38,482	13,328
Due from broker	-	2,395,000
Accrued interest	409,303	452,121
Subscriptions receivable from unitholders	29,661	73,096
Total assets	117,815,647	123,269,168
Liabilities		
Current liabilities		
Bank indebtedness	-	2,396,786
Accounts payable and accrued liabilities	32,175	109,856
Due to Broker	680,000	-
Accrued sub-advisor fees	75,417	-
Distributions payable to unitholders	103	-
Redemptions payable to unitholders	40,271	840,804
Total liabilities (excluding net assets attributable to holders of redeemable units)	827,966	3,347,446
Net assets attributable to holders of redeemable units (Series O)	\$ 116,987,681	\$ 119,921,722
Redeemable units outstanding (note 5)	1,195,828	1,230,797
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 97.83	\$ 97.43

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 2,712,650	\$ 2,100,713
Distributions from underlying funds	107,601	19,787
Other changes in fair value on financial assets and liabilities at fair value through profit or loss	-	(4,327,009)
Net realized loss on sale of investments	-	-
Net change in unrealized gain on investments	487,369	-
Total income (loss)	3,307,620	(2,206,509)
Expenses		
Sub-advisor fees	180,005	173,792
Trustee fees	3,431	3,113
Audit fees	4,632	11,041
Independent review committee fees	5,134	2,327
Custodial fees	2,278	2,120
Unitholder reporting costs	24,433	21,796
Other administrative expenses	91,791	88,471
Interest expense	77	159
Total operating expenses	311,781	302,819
Operating profit (loss)	2,995,839	(2,509,328)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 2,995,839	\$ (2,509,328)
Weighted average number of units during the period	1,189,387	1,201,039
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 2.52	\$ (2.09)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 119,921,722	\$ 120,286,194
Increase (decrease) in net assets attributable to holders of redeemable units from operations	2,995,839	(2,509,328)
Distributions to holders of redeemable units		
Net investment income	(2,512,209)	(1,918,535)
Total distributions to holders of redeemable units	(2,512,209)	(1,918,535)
Redeemable unit transactions		
Issuance of redeemable units	6,347,947	7,317,195
Reinvestment of redeemable units	1,768,746	1,317,387
Redemption of redeemable units	(11,534,364)	(4,678,677)
Net increase (decrease) from redeemable unit transactions	(3,417,671)	3,955,905
Net decrease in net assets attributable to holders of redeemable units	(2,934,041)	(471,958)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 116,987,681	\$ 119,814,236

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 23,115,067	\$ 26,043,506
Purchase of investments	(18,266,632)	(30,627,638)
Dividend received, net of withholding tax	-	-
Interest received, excluding gain on short-term notes	5,232,915	2,099,889
Interest paid	(77)	(159)
Operating expenses paid	(313,968)	(224,348)
Other expenses paid	-	(622,731)
Net cash from (used in) operating activities	9,767,305	(3,331,481)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(743,360)	(601,330)
Cash received from redeemable units issued	6,391,382	7,438,868
Amounts paid for redeemable units redeemed	(12,334,897)	(4,765,276)
Net cash from (used in) financing activities	(6,686,875)	2,072,262
Net increase (decrease) in cash	3,080,430	(1,259,219)
Cash (bank indebtedness) at beginning of period	\$ (2,396,786)	\$ 129,721
Cash (bank indebtedness) at end of period	\$ 683,644	\$ (1,129,498)

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

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Investment Fund						
1,171,261	Addenda Money Market Liquidity Pooled Fund			11,712,614	11,712,614	10.0
Mortgage-Backed Securities						
206,288	0824606 BC Ltd.	3.510%	02-01-2027	206,288	192,871	0.2
773,947	0921528 BC Ltd.	4.320%	06-01-2027	773,947	740,005	0.6
120,888	0950202 BC Ltd.	8.400%	05-05-2024	120,888	120,888	0.1
183,375	1000197220 Ontario Inc.	9.450%	06-01-2024	183,375	183,375	0.2
114,927	10020370 Manitoba Inc.	3.670%	02-01-2027	114,927	107,163	0.1
89,799	10023823 Manitoba Ltd.	3.240%	01-01-2029	89,799	80,761	0.1
88,097	10108014 Canada Inc.	4.310%	12-01-2023	88,097	87,038	0.1
98,921	103 Avenue Gun Inc.	5.480%	10-01-2027	98,921	97,866	0.1
135,173	10460010 Canada Inc.	4.410%	01-01-2024	135,173	133,347	0.1
788,320	1100 Parent Properties Inc.	3.090%	11-01-2028	788,320	699,052	0.6
296,371	11005456 Canada Inc.	6.000%	12-01-2027	296,371	298,976	0.3
381,788	112 Street Nw Edmonton Partners GP Inc.	4.230%	04-01-2023	381,788	381,788	0.3
216,707	12148 Holding Ltd.	8.450%	02-01-2024	216,707	216,707	0.2
109,750	125 Nantucket Properties Inc.	8.300%	09-01-2023	109,750	109,750	0.1
1,626,158	1255 Trans Canada Inc.	3.250%	03-01-2025	1,626,158	1,531,978	1.3
820,540	13031951 Canada Inc.	5.290%	04-01-2028	820,540	805,987	0.7
168,352	13122743 Canada Inc.	5.370%	08-01-2025	168,352	164,943	0.1
99,180	1333 Pandora Holdings Limited	8.700%	08-01-2023	99,180	99,180	0.1
51,977	1348527 Ontario Limited	2.950%	07-01-2023	51,986	51,512	-
1,289,398	1364 Lakeshore Holdings Inc.	3.580%	05-01-2024	1,289,398	1,249,168	1.1
252,000	1400 Upper James Nominee Inc.	3.210%	10-01-2025	252,510	235,352	0.2
147,368	1430784 Ontario Inc.	3.500%	10-01-2024	147,554	141,547	0.1
959,522	1500 Bathurst Holdings Ltd.	3.220%	03-01-2025	959,522	909,242	0.8
96,413	1515104 Alberta Ltd.	4.256%	11-01-2023	96,644	95,469	0.1
1,018,600	1600 De Lorimier Limited Partnership	8.700%	09-01-2023	1,018,600	1,018,600	0.9
347,758	1668257 Ontario Ltd.	3.950%	01-05-2024	347,953	342,374	0.3
531,349	1710818 Alberta Ltd.	5.510%	04-01-2028	531,349	526,621	0.5
1,333,344	1745 Cedar Avenue Inc.	3.150%	07-01-2024	1,333,344	1,283,488	1.1
91,681	177 Hopewell Ltd.	4.050%	01-10-2024	91,681	90,308	0.1
216,353	180 New Huntingdon (2011) Inc.	5.170%	04-01-2028	216,353	212,789	0.2
454,060	1803299 Ontario Inc & Perovich Hldgs Inc.	4.840%	10-01-2023	454,206	451,373	0.4
586,800	1855-1873 Saint-Louis LP	8.700%	06-01-2024	586,800	586,800	0.5
218,160	188 Cartwright Toronto Inc.	3.720%	03-01-2026	218,160	206,107	0.2
96,454	1965945 Alberta Ltd.	4.150%	12-01-2026	96,454	91,422	0.1
110,579	1983117 Alberta ULC	5.890%	10-01-2027	110,579	109,789	0.1
367,386	2000 Queen Street East (Commercial) Ltd.	3.070%	10-01-2026	367,386	338,454	0.3
977,602	2060227 Ontario Inc.	3.710%	01-01-2024	977,877	961,167	0.8
114,346	2113686 Manitoba Ltd.	5.665%	08-01-2025	116,738	113,552	0.1
181,794	2113686 Manitoba Ltd.	5.880%	01-01-2026	186,735	181,234	0.2
642,287	2252 Bloor St West Ltd.	4.480%	10-01-2023	642,467	637,746	0.5
133,246	2301 Carling Inc.	5.500%	07-01-2023	133,246	133,246	0.1
344,095	2314717 Ontario Limited	3.440%	06-01-2024	344,095	333,248	0.3
638,274	2335501 Ontario Inc.	4.520%	11-05-2023	638,274	631,663	0.5
188,858	2439702 Ontario Limited	8.450%	07-05-2023	188,858	188,858	0.2
90,522	2442578 Ontario Ltd.	3.660%	08-01-2024	90,522	87,356	0.1
249,900	246971 Alberta Ltd.	4.030%	02-05-2025	249,900	248,811	0.2
1,027,501	25 Nicholas Properties Ltd.	3.420%	02-01-2027	1,027,501	953,208	0.8
327,600	2555540 Ontario Inc.	8.700%	07-05-2024	327,600	327,600	0.3
102,746	2626001 Ontario Limited	5.860%	06-01-2028	102,746	103,274	0.1
91,468	2680157 Ontario Inc.	4.250%	06-01-2024	91,553	89,174	0.1
194,696	270 Erie Street Inc.	3.830%	12-01-2024	194,696	186,145	0.2
225,496	2703411 Ontario Inc.	3.230%	09-01-2024	225,496	216,307	0.2
161,875	2705813 Ontario Limited	3.360%	10-01-2024	162,028	155,007	0.1
94,082	2760516 Ontario Inc.	9.100%	07-01-2024	94,082	94,082	0.1
108,917	2902 Trustco Inc.	3.360%	07-01-2024	108,917	104,981	0.1
86,859	297296 British Columbia Ltd.	5.420%	04-10-2028	86,859	85,752	0.1

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
166,044	3052690 Nova Scotia Limited	3.280%	07-01-2024	166,044	160,080	0.1
79,935	334154 Alberta Ltd.	6.700%	09-01-2023	79,935	79,935	0.1
344,160	3530 Masson Inc.	8.550%	11-01-2024	344,160	344,160	0.3
147,592	36 Nixon Road Management Inc.	3.240%	01-01-2027	147,592	137,375	0.1
168,070	3780-14Th Avenue Holdings Inc.	4.360%	10-01-2023	168,125	166,596	0.1
264,950	3856941 Canada Inc.	3.390%	03-01-2025	264,950	251,870	0.2
92,685	386 Chapel Street Properties Inc.	4.150%	06-01-2024	92,685	90,357	0.1
505,055	4501 Sherbrooke Inc.	3.150%	07-01-2024	505,055	486,170	0.4
96,074	5065 Benson Inc.	3.390%	12-01-2026	96,074	88,921	0.1
308,000	525 Hespeler Nominee Inc.	3.210%	10-01-2025	308,554	288,297	0.2
98,414	5665 Pare Inc.	5.120%	08-01-2027	98,414	96,135	0.1
95,878	5929 Transcanadienne Inc.	3.380%	11-01-2026	95,878	88,815	0.1
986,369	610-650 Orly Inc.	5.100%	07-01-2027	975,113	968,143	0.8
171,465	66-70 Bartor Road Inc.	8.050%	04-01-2024	171,465	171,465	0.1
120,359	7 West 6Th Avenue Holdings Ltd.	5.430%	07-01-2027	120,773	119,488	0.1
106,231	7240074 Canada Inc.	8.450%	07-05-2023	106,231	106,231	0.1
249,490	756289 Ontario LtdGeeshy Enterprises In	5.250%	07-01-2027	247,598	246,153	0.2
114,078	75-77 Tycos Holdings Inc.	2.980%	01-01-2027	114,078	103,944	0.1
96,361	7709595 Canada Inc.	3.340%	10-01-2026	96,361	89,261	0.1
203,624	7791313 Canada Inc.	3.390%	06-01-2024	203,624	197,087	0.2
98,382	8018120 Canada Inc.	5.210%	08-01-2027	98,382	96,927	0.1
199,972	833751 Ontario Inc. & 833753 Ontario Inc.	5.320%	08-01-2027	199,972	196,721	0.2
311,780	835 St Jacques Inc.	5.120%	08-01-2027	311,780	304,561	0.3
86,483	8540101 Canada Inc.	4.930%	08-01-2027	86,483	84,366	0.1
195,501	9056 1366 Quebec Inc.	3.480%	02-01-2025	195,501	186,419	0.2
165,251	9071-6267 Quebec Inc.	3.450%	01-01-2025	165,251	157,986	0.1
91,683	9088-6003 Quebec Inc.	4.417%	10-01-2023	91,725	90,985	0.1
100,125	9116-5811 Quebec Inc.	8.850%	11-01-2023	100,125	100,125	0.1
270,748	9167-5355 Quebec Inc.	4.040%	08-01-2025	270,748	258,959	0.2
448,243	9189-8916 Quebec Inc.	5.530%	10-01-2027	448,243	444,264	0.4
245,550	924 Queen Street East Ltd.	3.380%	10-01-2026	245,550	227,848	0.2
122,284	9260-1376 Quebec Inc.	3.600%	04-01-2024	122,284	119,221	0.1
418,959	9260196 Canada Inc.	3.450%	04-01-2024	418,959	407,621	0.3
966,996	9284-4695 Quebec Inc.	5.260%	10-01-2027	966,996	954,175	0.8
2,707,375	9284-4695 Quebec Inc.	5.800%	11-01-2027	2,702,378	2,725,590	2.3
99,527	9292-2707 Quebec Inc.	5.680%	01-01-2028	99,527	99,227	0.1
162,379	9292-6344 Quebec Inc.	3.450%	05-01-2026	162,379	151,682	0.1
97,420	9319-5188 Quebec Inc.	3.200%	11-05-2026	97,420	89,739	0.1
334,875	9336-2390 Quebec Inc.	5.300%	12-01-2027	334,875	330,942	0.3
94,989	9336-5740 Quebec Inc.	3.100%	08-01-2026	94,989	87,603	0.1
433,550	9348-2529 Quebec Inc.	7.950%	09-05-2023	433,550	433,550	0.4
145,494	9349-8616 Quebec Inc.	3.900%	09-10-2024	145,494	140,016	0.1
94,785	9360 - 5277 Quebec Inc.	3.200%	06-01-2026	94,785	87,048	0.1
153,837	9369-2549 Quebec Inc.	4.050%	05-01-2027	152,302	144,786	0.1
222,908	9378-8263 Quebec Inc.	3.040%	06-01-2026	222,908	205,735	0.2
76,563	9387-2414 Quebec Inc.	4.040%	01-01-2024	76,563	75,371	0.1
97,132	9429-8056 Quebec Inc.	3.400%	12-01-2026	97,102	89,838	0.1
98,546	9432-3862 Quebec Inc.	5.430%	08-10-2027	98,546	97,310	0.1
291,747	9434-5436 Quebec Inc.	2.930%	11-01-2026	291,747	267,463	0.2
95,241	9439-6397 Quebec Inc.	3.130%	09-10-2026	95,241	86,913	0.1
104,528	9442-7416 Quebec Inc.	5.360%	01-01-2028	104,528	102,698	0.1
100,074	9444-5426 Quebec Inc.	9.200%	09-01-2023	100,074	100,074	0.1
97,266	9452-1861 Quebec Inc.	5.450%	04-10-2023	97,266	94,890	0.1
98,756	9471-3146 Quebec Inc.	5.640%	09-01-2025	98,756	97,293	0.1
96,250	955 Rene-Levesque East LP	8.300%	07-10-2023	96,250	96,250	0.1
131,100	9595988 Canada Inc.	8.450%	11-01-2023	131,100	131,100	0.1
100,100	9595988 Canada Inc.	9.200%	07-01-2024	100,100	100,100	0.1
238,241	9595988 Canada Inc.	2.740%	08-10-2026	238,241	218,071	0.2
154,580	9595988 Canada Inc.	3.000%	11-01-2026	153,683	140,083	0.1
329,968	A.L.M. Buildings Limited	5.050%	05-01-2027	331,069	321,547	0.3
99,356	Abs Storage Limited Partnership	5.850%	01-01-2028	99,356	98,510	0.1

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818,300	Access Self Storage Inc.	8.700%	12-01-2025	818,300	818,300	0.7
341,410	Adak Investments Canada ULC	3.880%	04-01-2025	341,632	326,237	0.3
85,418	Al Faez Real Estate Corp.	4.050%	06-01-2024	85,499	83,121	0.1
419,670	All-Borough Millenium Inc.	3.680%	09-01-2024	420,166	404,739	0.3
135,353	Alonkfar Holdings Ltd.	4.420%	05-01-2027	133,830	129,864	0.1
208,305	Andromeda Investments ULC	3.550%	02-01-2027	208,305	194,653	0.2
186,278	Arab Brothers Capital Incorporated	2.960%	05-01-2026	186,278	172,192	0.1
203,112	Avenue Tricentre G.P. Corp.	9.450%	11-01-2023	203,112	203,112	0.2
266,110	Axbp 180 Gp Inc.	7.950%	05-01-2025	266,110	266,110	0.2
321,425	Axbp 395 Gp Inc.	8.700%	04-01-2024	321,425	321,425	0.3
138,868	Bate Real Estate Corp.	4.250%	06-01-2024	138,993	135,520	0.1
439,473	Bayfield 534 Property Inc.	2.650%	08-01-2026	440,706	401,941	0.3
156,080	Bedford Commercial Centre Inc.	3.670%	08-01-2024	156,080	150,119	0.1
1,204,308	Bel-Jan Properties Ltd.	3.910%	02-01-2024	1,204,308	1,174,282	1.0
116,064	Bertone Montreal Road Gp Inc.	8.700%	05-01-2024	116,064	116,064	0.1
126,365	Betovan Construction Limited	4.250%	05-01-2027	124,222	120,556	0.1
81,051	Bh Metals Inc.	3.980%	03-01-2024	81,051	79,445	0.1
240,641	Bolton 50 Developments Inc.	3.890%	01-05-2027	240,641	226,860	0.2
96,970	Boulevard Industriel Lp	3.200%	12-01-2026	96,482	89,457	0.1
96,537	Boulevard Real Estate Equities Ltd.	3.890%	01-01-2024	96,537	95,007	0.1
96,571	Boulevard Real Estate Equities Ltd.	3.890%	01-01-2024	96,571	95,040	0.1
128,532	Boulevard Real Estate Equities Ltd.	3.890%	01-01-2024	128,532	126,497	0.1
175,116	Boulevard Real Estate Equities Ltd.	3.890%	01-01-2024	175,116	172,343	0.1
941,496	Boulevard Real Estate Equities Ltd.	3.470%	10-01-2024	941,496	903,963	0.8
177,837	Bricklane Residential Inc.	2.850%	08-01-2026	177,837	161,494	0.1
1,606,812	Broadway Terrace Inc.	7.500%	07-01-2024	1,606,812	1,606,812	1.4
98,166	Burnes House Limited	5.410%	07-01-2027	98,166	97,434	0.1
284,232	Cabbage Patch Developments Inc.	4.700%	09-01-2027	284,232	274,918	0.2
646,135	Cachi Holdings Inc.	4.200%	10-01-2023	646,344	640,976	0.5
487,072	Campbell Development Corporation	4.680%	08-01-2027	487,072	470,945	0.4
128,951	Canada West Limited	2.840%	10-01-2025	128,951	123,957	0.1
87,057	Canadian Commercial (Sargent) Inc.	4.250%	08-01-2025	87,057	83,614	0.1
100,450	Cansett Properties Inc.	8.450%	07-01-2024	100,450	100,450	0.1
99,432	Carbrid Enterprises Limited	5.600%	01-10-2028	99,713	98,824	0.1
99,672	Carere & Bridge Limited	5.600%	01-10-2028	99,954	99,063	0.1
980,992	Carrington Place Facility Inc.	5.610%	07-05-2027	980,992	974,674	0.8
174,600	Carvo Granville70 Holdings Corp.	8.700%	10-01-2024	174,600	174,600	0.1
523,800	Carvo Granville70 Holdings Corp. Et Al	8.200%	10-01-2024	523,800	523,800	0.4
102,829	Centre 58 Management Ltd.	4.170%	02-01-2024	103,115	101,153	0.1
105,000	Centre Commercial Rawdon Inc.	3.820%	07-10-2024	105,000	101,375	0.1
63,920	Chai-Eight Developments Ltd.	4.180%	12-05-2023	63,920	63,146	0.1
582,443	Christenson Equities Ltd.	3.500%	06-01-2026	582,443	540,329	0.5
536,326	Cogir Real Estate Fund 1, Limited Partne	2.650%	02-05-2026	537,607	494,562	0.4
550,705	Commonwealth Ventures Corp.	3.030%	09-01-2026	550,705	508,519	0.4
871,951	Complex Jean-Talon West Inc.	3.780%	03-01-2029	876,057	796,656	0.7
772,772	Complex Jean-Talon West Inc.	3.780%	03-01-2029	776,411	706,042	0.6
90,705	Connine Tower Buildings Inc.	3.730%	05-01-2024	90,824	88,304	0.1
186,236	Creekside Ventures Ltd.	3.600%	05-01-2024	186,236	180,937	0.2
324,298	Currie Barracks Lp	3.170%	12-01-2024	324,991	308,340	0.3
89,090	Dawvale Group Inc.	4.220%	01-01-2024	89,165	87,643	0.1
99,251	Deer Lake Properties (Thomas Road) Inc.	6.220%	12-01-2024	99,251	98,528	0.1
99,241	Deer Lake Properties Inc.	6.220%	12-01-2024	99,241	98,518	0.1
235,593	Depotium Self Stockage Inc.	4.000%	03-01-2027	235,593	219,511	0.2
227,561	Depotium Self Stockage Inc.	4.000%	03-01-2027	227,561	212,028	0.2
403,384	Development & Trade Corporation	3.530%	01-01-2027	404,632	376,662	0.3
2,015,476	DOV (495 Richmond) Limited	3.440%	12-07-2024	2,015,476	1,927,212	1.7
143,257	Dunbury Developments Ltd.	3.740%	07-01-2024	143,331	138,773	0.1
95,862	Eagle Landing Development Lp	2.990%	12-01-2025	95,862	89,200	0.1
82,324	Eagle Valley Investments Enterprise Ltd.	3.550%	09-05-2023	82,344	81,684	0.1
284,525	Eastlake Projects Ltd.	5.840%	12-01-2026	284,525	284,949	0.2
191,109	Ecf REIT GP Inc.	4.020%	08-01-2023	191,124	190,295	0.2

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96,522	Eddystone Properties Ltd.	3.220%	11-01-2028	96,522	86,943	0.1
464,418	Edifice 1535 Summerhill Inc.	3.090%	09-01-2024	464,418	444,646	0.4
1,174,033	Edifice 1870 Alta Vista Inc.	2.800%	10-01-2026	1,174,033	1,069,822	0.9
165,990	Edifice 5055 Courval Inc.	3.330%	01-01-2029	165,990	148,798	0.1
180,200	Edifice 620 St-Paul Inc.	3.850%	01-01-2026	180,200	170,490	0.1
285,802	Edifice 750 Marcel-Laurin Inc.	3.230%	11-01-2026	285,802	264,465	0.2
239,050	Equiton Commercial Real Estate	4.430%	04-01-2027	236,674	228,193	0.2
85,637	Espace Ange Gardien Inc.	3.560%	07-10-2024	85,637	82,226	0.1
358,610	Excellent Ice (Kirkland) Properties Ltd.	3.000%	12-01-2025	358,610	328,803	0.3
643,856	Fm General Partner Inc.	4.360%	09-05-2023	643,856	640,104	0.5
878,810	Georgian Properties Corporation	7.800%	10-01-2023	878,810	878,810	0.8
452,511	Georgian Properties Corporation	7.800%	10-01-2023	452,511	452,511	0.4
409,186	Gestion 1001 Laurier Ouest Inc.	3.650%	10-01-2024	409,700	393,773	0.3
771,629	Gestion Immobiliere Des Saules Inc.	3.020%	10-01-2024	771,629	736,441	0.6
140,800	Gestion Immobiliere Martel Et Chartrand	9.050%	03-01-2024	140,800	140,800	0.1
82,616	Gestion Paul Cormier Inc.	3.390%	03-01-2025	82,616	77,639	0.1
99,183	Gestions Immobilier Chelsea S.E.C.	6.260%	11-01-2027	99,183	99,794	0.1
182,640	Glastonbury Mews Ltd.	4.070%	12-01-2026	182,640	173,215	0.1
574,094	Gnf Investments Limited	5.900%	10-01-2023	574,094	574,094	0.5
578,258	Grace Management Inc.	3.040%	09-01-2024	578,258	552,641	0.5
557,077	Great Gulf (Brameast) Ltd.	2.970%	12-01-2027	557,077	504,111	0.4
116,674	Great Gulf (Downtown Properties) Ltd.	5.430%	12-01-2027	116,674	115,885	0.1
170,689	Great Gulf (Yorkville) Ltd.	3.760%	10-01-2024	170,689	163,630	0.1
284,621	Gredex Investment Ltd.	4.360%	08-05-2023	284,691	283,566	0.2
124,600	Guardian Capital Real Estate Gp Inc	4.540%	06-01-2027	124,600	119,700	0.1
171,500	Guardian Capital Real Estate Gp Inc	4.540%	06-01-2027	171,500	164,755	0.1
178,500	Guardian Capital Real Estate Gp Inc	4.540%	06-01-2027	178,500	171,480	0.1
400,347	Guardian Capital Real Estate Gp Inc.	3.990%	10-01-2023	400,347	396,876	0.3
225,055	Guardian Capital Real Estate Gp Inc.	4.070%	10-01-2023	225,055	223,156	0.2
173,430	Guardian Capital Real Estate GP Inc.	4.070%	10-01-2023	173,430	171,967	0.1
100,000	Guardian Capital Real Estate Gp Inc.	3.530%	04-01-2024	100,000	97,330	0.1
100,000	Guardian Capital Real Estate Gp Inc.	3.530%	04-01-2024	100,000	97,330	0.1
166,050	Guardian Capital Real Estate Gp Inc.	4.540%	06-01-2027	166,050	159,519	0.1
125,460	Guardian Capital Real Estate Gp Inc.	4.540%	06-01-2027	125,460	120,526	0.1
99,191	Guelph Watson 5-3 Inc.	6.130%	06-01-2025	101,585	98,929	0.1
229,416	Hemco Deveopments Limited	5.860%	10-01-2025	229,747	227,632	0.2
100,224	Herelle Investments Ltd.	8.950%	08-01-2023	100,224	100,224	0.1
127,710	Ht Avalon Inc.	3.450%	12-01-2026	127,710	118,192	0.1
663,480	Immeuble 380 Godin Inc.	8.700%	08-01-2024	663,480	663,480	0.6
514,640	Immeubles 2044 Chartier Inc.	8.700%	12-01-2025	514,640	514,640	0.4
934,708	Immeubles Dsa Inc.	3.510%	12-01-2024	934,708	894,680	0.8
429,788	Inlet View Apartments Ltd.	8.150%	10-05-2024	429,788	429,788	0.4
96,043	Inspire Immobilier Inc.	2.590%	09-01-2023	96,043	95,093	0.1
100,050	Inspire Immobilier Inc.	8.700%	10-01-2023	100,050	100,050	0.1
244,420	Intercity Properties & Redswissco Hold	2.550%	09-05-2024	244,420	232,604	0.2
122,375	Investissement Kedo Inc.	5.400%	08-01-2027	122,375	121,358	0.1
526,467	Investissement Quatre Bourgeois Inc.	3.840%	03-01-2027	526,467	495,215	0.4
66,507	J&W Realty Investments Inc.	8.300%	12-01-2023	66,507	66,507	0.1
97,666	J. Jak Properties Inc.	3.230%	09-10-2024	97,666	93,686	0.1
102,858	J.F. Leather Distribution Inc.	8.700%	07-01-2023	102,858	102,858	0.1
566,391	J.F. Leather Distribution Inc.	3.070%	06-01-2026	566,391	522,703	0.4
97,311	J.F. Leather Distribution Inc.	3.760%	04-01-2027	97,311	90,818	0.1
233,568	Jardins Decelles Inc.	2.690%	07-01-2026	233,568	213,599	0.2
264,775	John Sewchand & Diane Brazeau	4.010%	01-01-2025	264,775	253,693	0.2
292,191	King Spadina Development Corporation	3.760%	10-01-2024	292,191	281,540	0.2
100,050	La Fiducie Familiale Fedida	9.200%	08-01-2024	100,050	100,050	0.1
114,817	La Fiducie Familiale Fedida	3.100%	12-01-2026	113,707	105,298	0.1
96,106	La Fiducie Familiale Fedida	3.250%	12-01-2026	95,329	88,894	0.1
160,340	La Fiducie Familiale Fedida	3.750%	03-01-2027	160,340	149,571	0.1
97,635	La Fiducie Familiale Fedida	4.580%	05-10-2027	97,635	93,640	0.1
98,356	La Fiducie Familiale Fedida	5.330%	08-01-2027	98,356	97,310	0.1

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99,412	La Fiducie Familiale Fedida	5.540%	12-10-2027	99,412	98,561	0.1
98,874	Lake City Ventures Ltd.	5.200%	11-01-2027	98,801	97,365	0.1
1,002,075	Lcpf Realty Inc.	8.100%	09-01-2023	1,002,075	1,002,075	0.9
1,162,500	Lcpf Realty Inc.	8.350%	09-01-2023	1,162,500	1,162,500	1.0
96,227	Le 677 Douville Inc.	3.500%	12-05-2026	96,227	87,642	0.1
105,272	Le 677 Douville Inc.	3.550%	12-05-2026	105,272	96,930	0.1
667,222	Lebeau Investments Ltd.	8.850%	01-05-2025	667,222	667,222	0.6
143,738	Let Investments Ltd.	4.080%	08-10-2023	143,738	143,140	0.1
84,558	Levante Living Gp Inc.	4.610%	11-01-2023	84,558	83,062	0.1
94,608	L'Usine Urbaine Inc.	2.960%	06-01-2024	94,608	90,834	0.1
249,620	Lynnwood Shopping Centre	3.360%	09-01-2024	249,620	239,821	0.2
174,811	Mainstreet Equity Corp.	3.630%	05-01-2024	174,811	169,562	0.1
137,550	Marba Capital Inc.	8.700%	10-01-2024	137,550	137,550	0.1
108,674	Marco Investments (Alberta) Ltd.	5.680%	12-01-2027	108,674	108,332	0.1
298,876	Marpole Investments Ltd.	3.660%	04-01-2024	298,876	291,545	0.2
437,947	Mayfair Mansions Holdings Inc.	3.330%	06-01-2024	437,947	423,643	0.4
349,455	Mayfield Capital Corp.	4.230%	12-01-2023	349,455	341,421	0.3
988,970	Meissa Holdings Inc.	3.200%	05-01-2026	992,878	917,663	0.8
95,303	Melcor Reit Gp Inc.	2.690%	10-01-2026	95,303	86,845	0.1
750,000	Menkes Gibson Retail Inc.	5.720%	06-01-2028	750,000	754,211	0.6
93,302	Michel-Claude Baroud	4.000%	10-01-2024	93,302	90,170	0.1
97,636	Mission Western Developments Inc.	3.450%	08-05-2024	97,636	93,657	0.1
383,908	Mosaik Property Management Limited	8.950%	03-05-2024	383,908	383,908	0.3
413,470	Ncap Nicola (Wicksteed) Ltd.	8.200%	06-01-2024	413,470	413,470	0.4
646,135	Nedac Holding Inc.	4.200%	10-01-2023	646,344	640,976	0.5
162,768	Nitsche, Karin	4.000%	12-05-2024	162,768	156,063	0.1
285,536	Northhills Shopping Centre Ltd.	3.600%	04-01-2024	285,696	278,161	0.2
97,760	Olde Towne Developments Ltd.	3.670%	02-01-2027	98,079	90,077	0.1
105,431	Ollutiv Investments Inc.	4.000%	02-01-2024	105,610	103,606	0.1
388,931	Olymbec Development Inc.	4.600%	06-01-2027	388,931	375,119	0.3
292,985	Olymbec Development Inc.	4.600%	06-01-2027	292,985	282,580	0.2
765,649	Palmont Corporation	2.780%	07-01-2026	767,742	703,888	0.6
99,146	Parc Crem Plaza Dvp Inc.	5.900%	11-10-2027	98,713	99,599	0.1
150,901	Parkit Enterprise Inc.	4.460%	01-01-2024	150,986	148,990	0.1
820,180	Parkside Townhomes Inc.	3.240%	12-01-2024	821,113	780,608	0.7
96,769	Pdh Healthcare Ltd.	5.020%	11-01-2023	96,808	96,078	0.1
100,040	Peachland Village Ltd.	6.060%	07-10-2028	100,040	101,564	0.1
64,500	Perlas Holdings Limited	3.470%	02-01-2027	64,708	59,722	0.1
520,597	Peter Village Properties Ltd.	3.050%	08-01-2026	520,597	474,720	0.4
137,972	Pianos Bros. Construction Ltd.	8.300%	01-01-2025	137,972	137,972	0.1
91,310	Pine Grove Mobile Home Park Limited	5.110%	11-10-2023	91,310	90,693	0.1
100,100	PI Properties Inc.	9.200%	12-01-2023	100,100	100,100	0.1
138,375	Placement Papineau Joliette Inc.	5.350%	10-01-2023	138,375	136,864	0.1
435,118	Plum Properties Incorporated	3.500%	08-01-2026	436,311	406,792	0.3
334,276	Pond Mills Square Realty Inc.	4.900%	05-01-2024	334,508	328,474	0.3
123,211	Purple Knights Development 2000 Inc.	3.050%	11-01-2028	123,211	110,112	0.1
196,672	Rajpur Investments Ltd.	3.060%	08-01-2026	196,672	182,483	0.2
81,844	Ranlab Properties 140 Inc.	4.140%	01-01-2024	81,890	80,163	0.1
69,599	Ranlab Properties Hanlon Inc.	4.140%	01-01-2024	69,638	68,594	0.1
27,710	Ranlab Properties Laird Inc.	4.140%	01-01-2024	27,726	27,295	-
139,500	Rbd Victoria Homes Inc. & Grd Victoria H	8.700%	09-01-2023	139,500	139,500	0.1
166,026	Rc Jane Properties Limited	5.270%	08-05-2025	166,026	162,670	0.1
95,717	Realvest Holdings Balmoral Inc.	3.130%	09-01-2026	95,717	88,225	0.1
406,418	Remington Development Corporation	3.510%	12-01-2024	406,418	389,178	0.3
47,965	Roberts, Denson & Associates Ltd.	3.630%	05-01-2024	47,965	47,214	-
449,392	Rohcan Investments Limited	5.990%	11-01-2027	449,392	455,400	0.4
98,117	Royal Oak Dev. Lacombe Ltd.	3.630%	11-01-2026	98,117	91,511	0.1
257,469	Ruth Reisman Limited	3.910%	10-01-2024	257,469	248,614	0.2
664,378	Ryan & Lerwick Property Investment	2.950%	09-07-2026	664,378	611,032	0.5

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
207,090	S.E.N.C. 514 Plateau	8.700%	10-01-2023	207,090	207,090	0.2
161,491	Safeway Holdings (Alberta) Ltd.	4.020%	02-01-2025	161,491	155,321	0.1
605,815	Salem Ajax Holdings Inc.	2.860%	08-01-2026	607,510	557,407	0.5
152,092	Salice Real Estate Holding Inc.	4.660%	06-01-2027	152,092	146,252	0.1
97,958	Salice Real Estate Holding Inc.	4.710%	06-01-2027	97,958	94,360	0.1
202,738	Sauve Flex Inc.	3.690%	03-10-2024	202,738	198,305	0.2
178,139	Schwimmer Berish	3.670%	08-10-2024	178,139	172,097	0.1
100,238	SF Coleraine Holdings Ltd.	8.700%	08-01-2023	100,238	100,238	0.1
100,238	SF Coleraine Holdings Ltd.	8.700%	08-01-2023	100,238	100,238	0.1
304,977	Shanassar Properties Ltd.	3.790%	01-01-2025	304,977	292,205	0.3
555,384	Shelbourne Place Limited Partnership	7.700%	10-01-2023	555,384	555,384	0.5
540,960	Signet-Garyray Inc.	8.050%	04-01-2024	540,960	540,960	0.5
877,662	Skyline Commercial Real Estate Holdings	3.550%	07-01-2024	878,113	848,585	0.7
397,149	Soneil Markham Inc.	4.570%	05-10-2027	397,859	380,516	0.3
544,305	Springbank Landing Development Corp.	3.600%	02-01-2025	544,723	520,262	0.4
316,948	Stern Residual Trust	5.190%	07-01-2027	316,948	312,062	0.3
94,980	Storage Vault Canada Inc.	4.890%	11-01-2023	95,038	94,291	0.1
85,522	Storage Vault Canada Inc.	4.890%	11-01-2023	85,574	84,867	0.1
73,828	Strategic Atlantic Ltd.	3.820%	12-01-2024	73,828	70,977	0.1
143,964	Strongman Properties Inc.	3.200%	08-01-2026	144,499	134,865	0.1
239,183	Sussex Lanes Properties Ltd.	4.400%	09-01-2025	239,183	229,710	0.2
89,183	Sveti Stefan Investments Inc.	4.630%	11-01-2023	89,183	88,407	0.1
106,251	Symesbridge Inc.	4.473%	10-01-2023	106,538	105,495	0.1
111,098	Syvan Developments Limited	2.950%	12-01-2028	108,988	98,685	0.1
335,083	T5 Dartmouth Real Estate Holdings Ltd.	4.250%	10-01-2023	335,083	332,462	0.3
434,112	T5 Edmonton Real Estate Holdings Ltd.	4.250%	10-01-2023	434,112	430,715	0.4
106,809	T5 Winnipeg Real Estate Holdings Ltd.	4.250%	10-01-2023	106,809	105,973	0.1
90,768	Tatdat Corporation	3.830%	05-05-2024	90,768	88,439	0.1
803,730	The Baptist Foundation of BC	3.070%	03-01-2025	803,730	761,447	0.7
255,341	The Hamtor Group Inc.	5.730%	11-01-2027	255,341	254,945	0.2
140,002	Theatre Van Horne Holding Inc.	3.820%	08-01-2024	140,156	135,332	0.1
181,500	Thunderball Enterprises Inc.	8.700%	12-05-2023	181,500	181,500	0.2
246,919	Thunderball Enterprises Inc.	5.750%	10-05-2025	246,147	244,416	0.2
182,639	Thunderball Enterprises Inc.	3.500%	05-05-2027	176,970	168,786	0.1
118,036	Thunderball Enterprises Inc.	3.550%	05-05-2027	114,580	109,273	0.1
351,775	Tidan Inc.	3.400%	07-01-2024	351,775	339,561	0.3
128,602	Tvm Leslie Street Inc.	3.680%	12-01-2026	128,602	120,571	0.1
899,256	Twiga Holdings Company Ltd.	3.590%	03-05-2029	901,950	827,784	0.7
127,956	United Gulf Developments Limited	8.100%	12-01-2023	127,956	127,956	0.1
2,348,356	United Gulf Developments Limited	2.980%	11-01-2024	2,348,356	2,231,783	1.9
89,277	Viconova Pointe Estates Inc.	3.730%	05-01-2024	89,394	86,913	0.1
220,838	Village Holdings Corporation	3.890%	11-01-2023	220,838	218,261	0.2
396,006	Vino Valley Holdings Ltd.	4.100%	08-05-2023	396,006	394,110	0.3
134,126	Vmva Inc.	4.370%	12-01-2025	134,126	128,880	0.1
81,963	Voiture Capital 2011 Inc.	4.000%	09-01-2023	81,963	81,434	0.1
1,577,385	W.P. Holdings Corporation	4.310%	09-01-2023	1,577,481	1,572,667	1.3
120,835	Wcpt 1805 Simcoe Inc.	8.700%	07-01-2023	120,835	120,835	0.1
221,754	Westcorp Inc.	6.510%	10-01-2023	221,754	221,754	0.2
171,227	Westmere Properties Inc.	3.410%	11-01-2026	171,227	158,759	0.1
220,122	Williamsburg (Gas Station) Inc.	3.620%	08-01-2024	220,243	212,544	0.2
722,749	Winnipeg Chinatown Non Profit Housing	3.870%	01-01-2025	723,820	693,224	0.6

Genus Commercial Mortgage Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
97,096	Woodpecker Developments ULC	4.160%	01-01-2024	97,096	95,704	0.1
893,385	Wtc1 Inc.	3.250%	05-01-2026	896,858	831,067	0.7
128,028	Wyecroft 355 Inc.	3.190%	08-01-2026	128,392	128,392	0.1
209,847	York Realty Inc.	3.935%	05-01-2024	209,936	204,655	0.2
				108,495,765	104,941,943	90.0
Total Investments				120,208,379	116,654,557	100.0

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

Genus Fossil Free Plus Corporate Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 58,297	\$ 1,019,840
Investments	50,169,262	44,354,792
Accrued interest	393,621	349,930
Subscriptions receivable from unitholders	-	2,134
Total assets	51,069,744	45,726,696
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	19,612	30,975
Due to broker	399,588	858,563
Total liabilities (excluding net assets attributable to holders of redeemable units)	419,200	889,538
Net assets attributable to holders of redeemable units (Series O)	\$ 50,650,544	\$ 44,837,158
Redeemable units outstanding (note 5)	538,826	480,644
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 94.00	\$ 93.29

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 842,330	\$ 811,242
Foreign exchange loss on cash	(6)	(5)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Net realized loss on sale of investments	(1,385,261)	(1,395,680)
Net change in unrealized gain (loss) on investments	1,655,029	(5,485,824)
Total income (loss)	1,112,092	(6,070,267)
Expenses		
Trustee fees	3,059	3,081
Audit fees	4,632	5,068
Independent review committee fees	1,844	1,114
Custodial fees	2,272	2,117
Unitholder reporting costs	14,408	15,968
Other administrative expenses	24,529	38,296
Total operating expenses	50,744	65,644
Operating profit (loss)	1,061,348	(6,135,911)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 1,061,348	\$ (6,135,911)
Weighted average number of units during the period	516,698	533,685
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 2.05	\$ (11.50)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 44,837,158	\$ 58,068,598
Increase (decrease) in net assets attributable to holders of redeemable units from operations	1,061,348	(6,135,911)
Distributions to holders of redeemable units		
Net investment income	(782,225)	(754,794)
Total distributions to holders of redeemable units	(782,225)	(754,794)
Redeemable unit transactions		
Issuance of redeemable units	8,347,103	371,441
Reinvestment of redeemable units	652,113	651,908
Redemption of redeemable units	(3,464,953)	(8,210,952)
Net increase (decrease) from redeemable unit transactions	5,534,263	(7,187,603)
Net increase (decrease) in net assets attributable to holders of redeemable units	5,813,386	(14,078,308)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 50,650,544	\$ 43,990,290

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

Genus Fossil Free Plus Corporate Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 12,150,023	13,931,963
Purchase of investments	(18,602,265)	(6,751,382)
Interest received, excluding gain on short-term notes	798,639	851,849
Operating expenses paid	(62,107)	(65,648)
Net cash from (used in) operating activities	(5,715,710)	7,966,782
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(130,112)	(102,950)
Cash received from redeemable units issued	8,349,238	380,441
Amounts paid for redeemable units redeemed	(3,464,953)	(8,222,303)
Net cash from (used in) financing activities	4,754,173	(7,944,812)
Foreign exchange loss on cash	(6)	(5)
Net increase (decrease) in cash	(961,543)	21,965
Cash at beginning of period	\$ 1,019,840	\$ 108,333
Cash at end of period	\$ 58,297	\$ 130,298

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

Genus Fossil Free Plus Corporate Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
1,450,000	407 International Inc.	2.590%	05-25-2032	1,241,236	1,245,560	2.5
700,000	407 International Inc.	3.430%	06-01-2033	643,167	636,732	1.3
400,000	407 International Inc.	3.140%	03-06-2030	378,764	368,932	0.7
1,350,000	Aéroports de Montreal	5.170%	09-17-2035	1,327,785	1,408,128	2.8
200,000	Allied Properties Real Estate Investment Trust	1.726%	02-12-2026	200,000	178,653	0.4
200,000	Allied Properties Real Estate Investment Trust	3.117%	02-21-2030	199,428	165,473	0.3
200,000	Allied Properties Real Estate Investment Trust	3.095%	02-06-2032	200,000	156,050	0.3
281,400	Arrow Lakes Power Corp.	5.516%	04-05-2041	296,598	293,584	0.6
500,000	Bank of Montreal, FRN	7.325%	11-26-2082	505,000	491,171	1.0
300,000	Bank of Montreal, FRN	5.625%	05-26-2082	300,000	277,750	0.6
3,700,000	Bell Canada	3.000%	03-17-2031	3,294,121	3,213,778	6.3
525,000	Bell Canada	5.850%	11-10-2032	544,042	552,226	1.1
1,150,000	Bell Canada	2.500%	05-14-2030	1,168,191	982,208	2.0
350,000	Canadian Imperial Bank of Commerce, FRN	7.150%	07-28-2082	349,346	340,073	0.7
300,000	Choice Properties Real Estate Investment Trust	4.178%	03-08-2028	345,264	284,850	0.6
340,000	Choice Properties Real Estate Investment Trust	3.532%	06-11-2029	343,651	309,587	0.6
650,000	Choice Properties Real Estate Investment Trust	2.981%	03-04-2030	672,653	563,029	1.1
1,500,000	Choice Properties Real Estate Investment Trust	5.400%	03-01-2033	1,496,462	1,496,183	3.0
1,000,000	CT Real Estate Investment Trust	2.371%	01-06-2031	748,620	793,812	1.6
500,000	CT Real Estate Investment Trust	3.029%	02-05-2029	449,805	438,643	0.9
775,000	Dollarama Inc.	2.443%	07-09-2029	725,406	675,176	1.3
1,000,000	Dollarama Inc.	5.165%	04-26-2030	1,027,130	1,008,131	2.0
172,169	Grand Renewable Solar LP	3.926%	01-31-2035	172,169	158,518	0.3
980,000	Granite REIT Holdings LP	3.062%	06-04-2027	1,017,338	898,764	1.8
600,000	Granite REIT Holdings LP	2.194%	08-30-2028	600,000	514,050	1.0
1,150,000	Greater Toronto Airports Authority	2.730%	04-03-2029	1,088,314	1,055,433	2.1
229,451	Greater Toronto Airports Authority	6.450%	07-30-2029	280,006	237,653	0.5
1,100,000	Great-West Lifeco Inc.	2.379%	05-14-2030	960,809	948,663	1.9
500,000	Great-West Lifeco Inc., FRN	3.600%	12-31-2081	500,000	369,589	0.7
1,750,000	Hydro One Inc.	2.160%	02-28-2030	1,777,800	1,519,733	3.0
1,700,000	Hydro One Inc.	2.230%	09-17-2031	1,405,892	1,436,630	2.9
225,000	Hydro One Inc.	3.930%	11-30-2029	224,969	218,482	0.4
475,000	iA Financial Corp Inc., FRN	3.187%	02-25-2032	475,000	435,796	0.9
300,000	iA Financial Corp Inc., FRN	6.611%	06-30-2082	300,000	289,899	0.6
1,450,000	Intact Financial Corp.	1.928%	12-16-2030	1,283,175	1,187,029	2.4
200,000	Intact Financial Corp., FRN	4.125%	03-31-2081	200,000	170,722	0.3
320,678	Kingston Solar LP	3.571%	07-31-2035	322,056	290,170	0.6
560,000	Loblaws Cos., Ltd.	6.500%	01-22-2029	699,669	595,405	1.2
1,900,000	Loblaws Cos., Ltd.	2.284%	05-07-2030	1,709,682	1,616,303	3.2
225,000	Loblaws Cos., Ltd.	5.008%	09-13-2032	226,748	226,332	0.5
1,450,000	Lower Mattagami Energy LP	2.433%	05-14-2031	1,308,040	1,251,799	2.5
500,000	Manulife Finance Delaware LP	5.059%	12-15-2041	477,100	483,092	1.0
200,000	Manulife Financial Corp., FRN	7.117%	06-19-2082	200,000	193,939	0.4
1,445,000	Metro Inc.	3.390%	12-06-2027	1,473,557	1,357,965	2.7
2,500,000	NAV Canada	2.063%	05-29-2030	2,232,025	2,153,000	4.3
1	Original Wempi Inc.	4.056%	02-13-2024	1	1	-
1,050,000	Reliance LP	2.670%	08-01-2028	915,190	914,216	1.8
500,000	Reliance LP	2.680%	12-01-2027	511,455	442,715	0.9
1,075,000	Rogers Communications Inc.	3.300%	12-10-2029	1,139,754	956,265	1.9
1,610,000	Rogers Communications Inc.	3.250%	05-01-2029	1,728,966	1,447,578	2.9
2,150,000	Royal Bank of Canada	1.833%	07-31-2028	1,805,449	1,845,226	3.6
500,000	Royal Bank of Canada, FRN	4.500%	11-24-2080	520,200	464,125	0.9
400,000	Sun Life Financial Inc., FRN	5.500%	07-04-2035	399,588	401,642	0.8
1,700,000	TELUS Corp.	2.050%	10-07-2030	1,392,490	1,384,312	2.8
500,000	TELUS Corp.	2.850%	11-13-2031	426,611	422,021	0.8
1,265,000	TELUS Corp.	3.300%	05-02-2029	1,331,791	1,155,128	2.3

Genus Fossil Free Plus Corporate Bond Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
500,000	TELUS Corp.	5.250%	11-15-2032	474,710	501,887	1.0
650,000	The Bank of Nova Scotia	1.400%	11-01-2027	613,859	556,853	1.1
500,000	The Bank of Nova Scotia, FRN	3.700%	07-27-2081	500,000	361,768	0.7
325,000	The Bank of Nova Scotia, FRN	7.023%	07-27-2082	325,000	315,232	0.6
1,000,000	The Toronto-Dominion Bank	4.680%	01-08-2029	993,908	981,181	2.0
1,425,000	The Toronto-Dominion Bank	1.888%	03-08-2028	1,210,146	1,238,536	2.5
250,000	The Toronto-Dominion Bank, FRN	3.060%	01-26-2032	257,836	228,269	0.4
250,000	The Toronto-Dominion Bank, FRN	7.283%	10-31-2082	249,438	245,547	0.5
700,000	Toronto Hydro Corp.	4.610%	06-14-2033	699,664	706,635	1.4
500,000	Toronto Hydro Corp.	2.430%	12-11-2029	499,640	445,188	0.9
1,450,000	Toronto Hydro Corp.	2.470%	10-20-2031	1,215,862	1,247,760	2.5
500,000	Vancouver Airport Authority	1.760%	09-20-2030	485,341	418,482	0.8
				53,087,917	50,169,262	100.0
Total Investments				53,087,917	50,169,262	100.0

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

Genus Global Macro Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 2,406,832	\$ 1,282,240
Investments	43,233,980	46,282,009
Margins deposited on futures contracts	354,479	156,011
Unrealized gain on futures contracts	45,229	12,606
Subscriptions receivable from unitholders	68,136	6,539
Total assets	46,108,656	47,739,405
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	9,799	13,080
Redemptions payable to unitholders	46,402	39,135
Total liabilities (excluding net assets attributable to holders of redeemable units)	56,608	52,215
Net assets attributable to holders of redeemable units (Series O)	\$ 46,052,048	\$ 47,687,190
Redeemable units outstanding (note 5)	513,108	539,955
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 89.75	\$ 88.32

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 22,237	\$ 127
Dividend income	749,388	420,934
Foreign exchange gain (loss) on cash	519	(492)
Securities lending income	12,329	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 loss on sale of investments	(2,068,533)	(771,487)
Net realized gain on futures contracts	10,889	60,295
Net change in unrealized gain (loss) on investments and futures contracts	2,980,627	(4,048,038)
Total income (loss)	1,707,456	(4,311,375)
Expenses		
Trustee fees	2,134	2,359
Audit fees	4,919	3,982
Independent review committee fees	1,095	923
Custodial fees	1,473	1,533
Unitholder reporting costs	12,343	19,317
Other administrative expenses	16,235	26,418
Transaction costs	42,197	18,245
Interest expense	-	502
Total operating expenses	80,396	73,279
Operating profit (loss)	1,627,060	(4,384,654)
Withholding taxes	(93,517)	(45,152)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	1,533,543	(4,429,806)
Weighted average number of units during the period	510,305	446,456
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 3.01	\$ (9.92)

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

	2023	2022
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)	\$ 47,687,190	\$ 47,596,242
Increase (decrease) in net assets attributable to holders of redeemable units from operations	1,533,543	(4,429,806)
Distributions to holders of redeemable units		
Net investment income	(742,864)	(399,066)
Total distributions to holders of redeemable units	(742,864)	(399,066)
Redeemable unit transactions		
Issuance of redeemable units	6,471,552	1,518,688
Reinvestment of redeemable units	735,601	397,457
Redemption of redeemable units	(9,632,974)	(4,596,284)
Net decrease from redeemable unit transactions	(2,425,821)	(2,680,139)
Net decrease in net assets attributable to holders of redeemable units	(1,635,142)	(7,509,011)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 46,052,048	\$ 40,087,231

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 39,071,535	\$ 19,883,049
Purchase of investments	(35,186,232)	(17,269,902)
Dividends received, net of withholding tax	655,871	375,782
Interest received, excluding gain on short-term notes	22,237	127
Interest paid	-	(502)
Securities lending income	12,329	28,190
Negative interest on investments	-	(904)
Operating expenses paid	(41,480)	(60,952)
Net proceeds (payments) from derivatives settlements	(187,579)	(14,672)
Net cash from operating activities	4,346,681	2,940,216
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(6,856)	(1,609)
Cash received from redeemable units issued	6,409,955	1,592,206
Amounts paid for redeemable units redeemed	(9,625,707)	(4,640,471)
Net cash used in financing activities	(3,222,608)	(3,049,874)
Foreign exchange gain (loss) on cash	519	(492)
Net increase (decrease) in cash	1,124,592	(110,150)
Cash at beginning of period	\$ 1,282,240	\$ 613,036
Cash at end of period	\$ 2,406,832	\$ 502,886

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, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Exchange-Traded Funds				
53,700	iShares Core U.S. Aggregate Bond ETF	5,994,525	5,259,915	12.2
82,100	iShares iBoxx \$ Investment Grade Corporate Bond ETF	9,398,141	8,878,294	20.5
60,100	iShares iBoxx High Yield Corporate Bond ETF	4,483,634	4,511,707	10.4
52,400	iShares JP Morgan USD Emerging Markets Bond ETF	4,478,077	4,534,696	10.5
581,400	iShares US Treasury Bond ETF	14,045,583	13,314,060	30.8
89,900	Vanguard Long-Term Bond ETF	6,901,444	6,735,308	15.6
		45,301,404	43,233,980	100.0
Transaction costs		(24,744)		
Total Investments		45,276,660	43,233,980	100.0
Futures				
Contracts			Gain (Loss)	
62	Canadian Dollar Futures Sep 23		45,229	
			45,229	

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

Genus Global Impact Bond Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 279,965	\$ 135,333
Investments	25,274,246	25,247,690
Accrued interest	155,502	158,421
Forward cost	-	12,244
Unrealized appreciation on currency forward contracts	7,677	-
Subscriptions receivable from unitholders	5,819	222,527
Total assets	25,723,209	25,776,215
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	16,587	15,268
Forward cost		
Unrealized depreciation on currency forward contracts	52,518	6,379
Distributions payable to unitholders	-	4
Redemptions payable to unitholders	1,886	13,000
Total liabilities (excluding net assets attributable to holders of redeemable units)	70,991	34,651
Net assets attributable to holders of redeemable units (Series O)	\$ 25,652,218	\$ 25,741,564
Redeemable units outstanding (note 5)	298,123	302,825
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 86.05	\$ 85.00

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	384,451	\$ 259,989
Foreign exchange gain (loss) on cash	5,724	(2,912)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	-	(304)
Net realized loss on sale of investments	(8,391)	(202,599)
Net realized loss on currency forward contracts	(31,626)	17,972
Net change in unrealized gain (loss) on investments and forwards contracts	367,188	(2,571,583)
Total income (loss)	717,346	(2,499,437)
Expenses		
Trustee fees	2,122	2,231
Audit fees	4,919	5,068
Independent review committee fees	588	477
Custodial fees	1,638	1,635
Unitholder reporting costs	12,887	9,285
Other administrative expenses	13,500	9,180
Transaction costs	4	3
Interest expense	1,047	2
Total operating expenses	36,705	27,881
Operating profit (loss)	680,641	(2,527,318)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	680,641	(2,527,318)
Weighted average number of units during the period	305,677	244,358
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 2.23	\$ (10.34)

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

	2023	2022
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)	\$ 25,741,564	\$ 24,782,295
Increase (decrease) in net assets attributable to holders of redeemable units from operations	680,641	(2,527,318)
Distributions to holders of redeemable units		
Net investment income	(348,290)	(234,821)
Total distributions to holders of redeemable units	(348,290)	(234,821)
Redeemable unit transactions		
Issuance of redeemable units	4,175,334	648,608
Reinvestment of redeemable units	348,163	234,819
Redemption of redeemable units	(4,945,194)	(1,937,021)
Net decrease from redeemable unit transactions	(421,697)	(1,053,594)
Net decrease in net assets attributable to holders of redeemable units	(89,346)	(3,815,733)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 25,652,218	\$ 20,966,562

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

Genus Global Impact Bond Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 5,326,650	\$ 2,735,563
Purchase of investments	(4,943,707)	(1,755,125)
Interest received, excluding gain on short-term notes	387,370	270,243
Interest paid	(1,047)	(2)
Negative interest on investments	-	(304)
Operating expenses paid	(34,335)	(29,106)
Net proceeds (payments) from derivatives settlements	(31,626)	17,972
Net cash from operating activities	703,305	1,239,241
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(131)	-
Cash received from redeemable units issued	4,392,042	677,680
Amounts paid for redeemable units redeemed	(4,956,308)	(1,987,670)
Net cash used in financing activities	(564,397)	(1,309,990)
Foreign exchange gain (loss) on cash	5,724	(2,912)
Net increase (decrease) in cash	144,632	(73,661)
Cash at beginning of period	\$ 135,333	\$ 174,391
Cash at end of period	\$ 279,965	\$ 100,730

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

Genus Global Impact Bond Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Fixed Income						
Federal Bonds						
290,000	Government of Canada	2.250%	12-01-2029	204,739	204,868	0.8
				204,739	204,868	0.8
Municipal Bonds						
400,000	City of Ottawa	3.250%	11-10-2047	337,270	252,522	1.0
550,000	City of Toronto	2.600%	09-24-2039	430,547	329,602	1.3
				767,817	582,124	2.3
Provincial Bonds						
800,000	Province of Ontario	1.550%	11-01-2029	555,003	523,630	2.1
350,000	Province of Quebec	2.100%	05-27-2031	281,354	231,932	0.9
400,000	South Coast British Columbia Transportation Authority	2.650%	10-29-2050	298,386	221,851	0.9
				1,134,743	977,413	3.9
Corporate Bonds						
250,000	Algonquin Power Co.	4.090%	02-17-2027	225,632	179,027	0.7
600,000	Allied Properties Real Estate Investment Trust	1.726%	02-12-2026	480,503	405,036	1.6
150,000	Allied Properties Real Estate Investment Trust	3.095%	02-06-2032	119,310	88,448	0.3
450,000	BCI QuadReal Realty	1.056%	03-12-2024	367,293	329,946	1.3
900,000	Bell Canada	2.200%	05-29-2028	694,901	599,142	2.4
1,450,000	CDP Financial Inc.	1.000%	05-26-2026	1,421,509	1,300,805	5.1
250,000	CDP Financial Inc.	3.800%	06-02-2027	187,208	186,095	0.7
250,000	Choice Properties Real Estate Investment Trust	2.456%	11-30-2026	199,308	171,934	0.7
175,000	CPPIB Capital Inc.	3.000%	06-15-2028	141,265	126,208	0.5
1,000,000	Federation des Caisses Desjardins du Quebec	4.400%	08-23-2025	999,000	966,324	3.8
150,000	Granite REIT Holdings LP	2.194%	08-30-2028	118,779	97,120	0.4
100,000	Hydro One Inc.	4.160%	01-27-2033	74,841	73,383	0.3
125,000	Hydro One Inc.	3.930%	11-30-2029	93,553	91,728	0.4
1,125,000	Hydro-Quebec	5.000%	02-15-2050	1,274,696	982,908	3.9
100,000	iA Financial Corp Inc.	6.611%	06-30-2082	77,924	73,028	0.3
500,000	Ivanhoe Cambridge II Inc.	2.296%	12-12-2024	423,139	360,581	1.4
350,000	Lower Mattagami Energy LP	2.433%	05-14-2031	289,304	228,347	0.9
400,000	National Bank of Canada	5.296%	11-03-2025	295,931	301,161	1.2
1,000,000	National Bank of Canada	0.550%	11-15-2024	997,200	979,174	3.9
1,000,000	National Bank of Canada	1.534%	06-15-2026	823,798	679,871	2.7
500,000	OMERS Finance Trust	4.000%	04-19-2052	492,265	416,695	1.6
1,850,000	Royal Bank of Canada	1.150%	07-14-2026	1,849,759	1,637,488	6.5
500,000	Sun Life Financial Inc.	2.380%	08-13-2029	421,198	363,477	1.4
570,000	The Toronto-Dominion Bank	1.250%	12-13-2024	534,632	536,626	2.1
75,000	The Toronto-Dominion Bank	7.283%	10-31-2082	57,125	55,670	0.2
				12,660,073	11,230,222	44.3
Total Canadian Fixed Income				14,767,372	12,994,627	51.3
Foreign Fixed Income						
1,192,000	Apple Inc.	3.000%	06-20-2027	1,278,565	1,129,163	4.5
2,250,000	Bank of America Corp.	2.456%	10-22-2025	2,260,682	2,148,768	8.6
1,000,000	Boston Properties LP	3.400%	06-21-2029	1,076,376	837,198	3.3
1,000,000	Morgan Stanley	0.864%	10-21-2025	999,725	930,279	3.7
700,000	Owens Corning	3.950%	08-15-2029	782,046	650,921	2.6
1,055,000	Pfizer Inc.	2.625%	04-01-2030	1,106,611	938,140	3.7
250,000	Starbucks Corp.	4.450%	08-15-2049	294,935	220,771	0.9
700,000	Sysco Corp.	2.400%	02-15-2030	707,109	596,550	2.4
1,100,000	The Goldman Sachs Group Inc.	0.855%	02-12-2026	1,094,200	1,014,126	4.0
75,000	United States Treasury Note	0.375%	04-15-2024	71,922	72,091	0.3
1,675,000	United States Treasury Note	2.875%	05-15-2052	1,371,268	1,386,422	5.5
1,250,000	Verizon Communications Inc.	3.875%	02-08-2029	1,340,189	1,172,607	4.6
400,000	Verizon Communications Inc.	3.875%	03-01-2052	395,796	315,474	1.2
1,000,000	Visa Inc.	0.750%	08-15-2027	914,530	867,109	3.4
				13,693,954	12,279,619	48.7
Total Investments				28,461,326	25,274,246	100.0

Genus Global Impact Bond Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Coupon Rate	Maturity Date	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
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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	19-Sep-23	USD	2,700,000	CAD	(3,557,960)	7,677

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

Genus Canadian Alpha Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 479,686	\$ 246,976
Investments	34,555,565	31,441,071
Dividends receivable	50,234	48,119
Total assets	35,085,485	31,736,166
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	22,759	26,915
Total liabilities (excluding net assets attributable to holders of redeemable units)	22,759	26,915
Net assets attributable to holders of redeemable units (Series O)	\$ 35,062,726	\$ 31,709,251
Redeemable units outstanding (note 5)	144,936	133,916
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 241.92	\$ 236.78

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 16,258	\$ 2,681
Dividend income	507,170	448,878
Foreign exchange gain on cash	321	135
Securities lending income	1,621	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	1,550,915	(479,024)
Net change in unrealized loss on investments	(850,032)	(2,793,173)
Total income (loss)	1,226,253	(2,819,638)
Expenses		
Trustee fees	2,846	2,786
Audit fees	2,730	5,068
Independent review committee fees	1,323	628
Custodial fees	2,271	2,121
Unitholder reporting costs	20,286	19,089
Other administrative expenses	22,852	23,748
Interest expense	167	-
Transaction costs	99,633	29,396
Total operating expenses	152,108	82,836
Operating profit (loss)	1,074,145	(2,902,474)
Withholding taxes	-	(34)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 1,074,145	\$ (2,902,508)
Weighted average number of units during the period	142,719	134,943
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 7.53	\$ (21.51)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 31,709,251	\$ 32,413,829
Increase (decrease) in net assets attributable to holders of redeemable units from operations	1,074,145	(2,902,508)
Distributions to holders of redeemable units		
Net investment income	(456,369)	(354,886)
Total distributions to holders of redeemable units	(456,369)	(354,886)
Redeemable unit transactions		
Issuance of redeemable units	5,036,685	4,821,999
Reinvestment of redeemable units	252,248	198,335
Redemption of redeemable units	(2,553,234)	(2,123,753)
Net increase from redeemable unit transactions	2,735,699	2,896,581
Net increase (decrease) in net assets attributable to holders of redeemable units	3,353,475	(360,813)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 35,062,726	\$ 32,053,016

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 32,380,780	\$ 15,831,190
Purchase of investments	(34,894,024)	(18,122,389)
Dividends received, net of withholding tax	505,055	445,586
Interest received, excluding gain on short-term notes	16,258	2,681
Interest paid	(167)	-
Securities lending income	1,621	865
Operating expenses paid	(56,464)	(52,778)
Net cash used in operating activities	(2,046,941)	(1,894,845)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(204,121)	(156,551)
Cash received from redeemable units issued	5,036,685	4,821,999
Amounts paid for redeemable units redeemed	(2,553,234)	(2,123,753)
Net cash from (used in) financing activities	2,279,330	2,541,695
Foreign exchange gain on cash	321	135
Net increase in cash	232,710	646,985
Cash at beginning of period	\$ 246,976	\$ 1,346,258
Cash at end of period	\$ 479,686	\$ 1,993,243

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

Genus Canadian Alpha Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Canadian Equities				
Energy				
383,600	Athabasca Oil Corp.	1,225,611	1,100,932	3.2
33,600	Enerplus Corp.	748,044	645,120	1.9
51,800	Gibson Energy Inc.	1,193,783	1,078,994	3.1
14,500	Imperial Oil Ltd.	855,426	982,810	2.8
51,600	Parex Resources Inc.	1,426,061	1,370,496	4.0
		5,448,925	5,178,352	15.0
Materials				
8,002	Agnico Eagle Mines Ltd.	604,754	529,332	1.5
64,500	Alamos Gold Inc.	715,809	1,017,810	2.9
90,300	Centerra Gold Inc.	910,038	716,982	2.1
89,100	Dundee Precious Metals Inc.	850,593	779,625	2.3
		3,081,194	3,043,749	8.8
Industrials				
7,900	Canadian National Railway Co.	1,269,806	1,267,318	3.7
37,300	Finning International Inc.	1,331,474	1,519,975	4.4
21,400	GFL Environmental Inc.	1,063,650	1,100,816	3.2
30,900	Russel Metals Inc.	1,129,004	1,134,030	3.3
		4,793,934	5,022,139	14.6
Consumer Staples				
18,300	Alimentation Couche-Tard Inc.	1,044,131	1,243,119	3.6
5,700	Loblaw Cos., Ltd.	682,003	691,296	2.0
		1,726,134	1,934,415	5.6
Consumer Discretionary				
14,200	Dollarama Inc.	1,173,053	1,274,024	3.7
19,100	Linamar Corp.	1,240,732	1,329,742	3.8
		2,413,785	2,603,766	7.5
Financials				
10,000	Bank of Montreal	1,237,569	1,196,400	3.5
36,600	Manulife Financial Corp.	949,236	916,464	2.7
14,700	National Bank of Canada	1,386,961	1,450,890	4.2
23,200	Royal Bank of Canada	2,653,990	2,935,264	8.3
35,000	The Toronto-Dominion Bank	2,743,224	2,873,850	8.3
		8,970,980	9,372,868	27.0
Information Technology				
49,900	Celestica Inc.	775,830	959,577	2.8
400	Constellation Software Inc.	922,114	1,097,904	3.2
21,600	Open Text Corp.	1,206,654	1,190,160	3.4
15,200	Shopify Inc.	1,166,915	1,301,424	3.8
		4,071,513	4,549,065	13.2
Communication Services				
37,600	Quebecor Inc.	1,209,832	1,227,640	3.6
		1,209,832	1,227,640	3.6

Genus Canadian Alpha Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Utilities				
11,400	Fortis Inc.	699,473	650,826	1.9
25,700	Hydro One Ltd.	908,440	972,745	2.8
		1,607,913	1,623,571	4.7
Total Canadian Equities		33,324,210	34,555,565	100.0
Transaction costs		(35,543)		
Total Investments		33,288,667	34,555,565	100.0

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

Genus Global Alpha Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	1,466,226	\$ 1,281,020
Investments	50,231,330	40,407,161
Dividends receivable	16,443	39,020
Margins deposited on futures contracts	467,763	683,511
Unrealized gain on futures contracts	53,636	76,869
Subscriptions receivable from unitholders	10,171	295,100
Total assets	52,245,569	42,782,681
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	22,383	23,712
Distributions payable to unitholders	-	-
Redemptions payable to unitholders	16,855	5,169
Unrealized loss on futures contracts	185,048	100,260
Total liabilities (excluding net assets attributable to holders of redeemable units)	224,286	129,141
Net assets attributable to holders of redeemable units (Series O)	52,021,283	\$ 42,653,540
Redeemable units outstanding (note 5)	246,202	224,091
Net assets attributable to holders of redeemable units per unit (Series O)	211.30	\$ 190.34

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	23,530	\$ 128
Dividend income	516,021	512,369
Foreign exchange gain (loss) on cash	(13,897)	1,521
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(3)	(2,557)
Net realized gain (loss) on sale of investments	1,622,114	(2,700,579)
Net realized loss on futures contracts	(370,546)	(380,633)
Net change in unrealized gain (loss) on investments and futures contracts	3,438,969	(11,028,617)
Total income (loss)	5,216,188	(13,598,368)
Expenses		
Trustee fees	2,175	2,535
Audit fees	4,919	3,982
Independent review committee fees	962	1,224
Custodial fees	2,352	2,064
Unitholder reporting costs	15,832	15,488
Other administrative expenses	26,003	26,230
Transaction costs	77,235	86,593
Interest expense	2,307	240
Total operating expenses	131,785	138,356
Operating profit (loss)	5,084,403	(13,736,724)
Withholding taxes	(90,228)	(64,941)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	4,994,175	(13,801,665)
Weighted average number of units during the period	239,443	282,004
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	20.86	\$ (48.94)

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

	2023	2022
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)	42,653,540	\$ 69,713,859
Increase (decrease) in net assets attributable to holders of redeemable units from operations	4,994,175	(13,801,665)
Redeemable unit transactions		
Issuance of redeemable units	6,288,196	4,995,217
Reinvestment of redeemable units	-	717
Redemption of redeemable units	(1,914,628)	(11,728,578)
Net increase (decrease) from redeemable unit transactions	4,373,568	(6,732,644)
Net increase (decrease) in net assets attributable to holders of redeemable units	9,367,743	(20,534,309)
Net assets attributable to holders of redeemable units at end of period (Series O)	52,021,283	\$ 49,179,550

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 55,603,381	\$ 69,727,557
Purchase of investments	(60,335,681)	(63,565,575)
Dividends received, net of withholding tax	448,370	440,348
Interest received, excluding gain on short-term notes	23,530	128
Interest paid	(2,307)	(240)
Negative interest on investments	(3)	(2,557)
Operating expenses paid	(53,572)	(54,901)
Net payments from derivatives settlements	(154,798)	(610,662)
Net cash from (used in) operating activities	(4,471,080)	5,934,098
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	(717)
Cash received from redeemable units issued	6,573,125	5,140,935
Amounts paid for redeemable units redeemed	(1,902,942)	(11,703,336)
Net cash from (used in) financing activities	4,670,183	(6,563,118)
Foreign exchange gain (loss) on cash	(13,897)	1,521
Net increase (decrease) in cash	185,206	(627,499)
Cash at beginning of period	\$ 1,281,020	\$ 1,179,135
Cash at end of period	\$ 1,466,226	\$ 551,636

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, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
30,400	Marathon Oil Corp.	803,584	699,808	1.4
26,200	Shell PLC	761,429	780,277	1.6
		1,565,013	1,480,085	3.0
Materials				
16,300	Agnico Eagle Mines Ltd.	966,671	814,852	1.6
12,000	Rio Tinto Ltd.	856,402	916,121	1.8
		1,823,073	1,730,973	3.4
Industrials				
6,900	Builders FirstSource Inc.	861,975	938,400	1.9
2,800	Caterpillar Inc.	657,674	688,940	1.4
26,600	CSX Corp.	859,484	907,060	1.8
12,400	Expeditors International of Washington Inc.	1,388,628	1,502,013	3.0
1,600	Lockheed Martin Corp.	706,958	736,608	1.5
4,300	Vinci SA	448,527	499,055	1.0
1,300	WW Grainger Inc.	623,758	1,025,167	2.0
		5,547,004	6,297,243	12.6
Consumer Discretionary				
9,900	Amazon.com Inc.	1,281,196	1,290,564	2.6
10,400	Bayerische Motoren Werke AG	1,275,830	1,276,683	2.5
500	Chipotle Mexican Grill Inc.	1,018,546	1,069,500	2.1
1,300	LVMH Moet Hennessy Louis Vuitton SE	1,124,006	1,223,980	2.4
2,800	Marriott International Inc., Class A	500,797	514,332	1.0
10,300	MGM Resorts International	463,695	452,376	0.9
23,100	PulteGroup Inc.	1,817,326	1,794,408	3.6
		7,481,396	7,621,843	15.1
Consumer Staples				
4,100	PepsiCo Inc.	736,568	759,402	1.5
5,000	Kimberly-Clark Corp.	721,331	690,300	1.4
6,700	Lamb Weston Holdings Inc.	734,549	770,165	1.5
6,800	Procter & Gamble Co.	1,032,190	1,031,832	2.1
15,700	Koninklijke Ahold Delhaize NV	467,432	535,437	1.1
		3,692,070	3,787,136	7.6
Utilities				
11,300	WEC Energy Group Inc.	1,027,282	997,112	2.0
		1,027,282	997,112	2.0
Communication Services				
6,400	Meta Platforms Inc.	1,545,728	1,836,672	3.7
4,700	Netflix Inc.	1,585,017	2,070,303	4.1
		3,130,745	3,906,975	7.8
Health Care				
10,300	Bruker Corp.	762,047	761,376	1.5
2,000	Genmab A/S	859,163	756,059	1.5
1,800	Humana Inc.	963,732	804,834	1.6
3,500	Intuitive Surgical Inc.	855,263	1,196,790	2.4
5,500	Ipsen SA	586,674	661,248	1.3
13,400	Merck & Co Inc.	1,202,377	1,546,226	3.1

Genus Global Alpha Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
9,000	Novo Nordisk A/S	1,352,494	1,449,788	2.9
		6,581,750	7,176,321	14.3
Financials				
24,200	Citigroup Inc.	1,188,280	1,114,168	2.2
20,800	JPMorgan Chase & Co.	2,787,895	3,025,153	6.0
		3,976,175	4,139,321	8.2
Information Technology				
11,100	Apple Inc.	1,617,787	2,153,067	4.3
800	Broadcom Inc.	645,169	693,944	1.4
2,200	Cadence Design Systems Inc.	505,336	515,944	1.0
7,000	Fortinet Inc.	410,124	529,130	1.1
1,200	Lam Research Corp.	723,178	771,432	1.5
5,600	Lattice Semiconductor Corp.	419,756	537,992	1.1
2,700	Mastercard Inc.	951,479	1,061,910	2.1
11,000	Microsoft Corp.	3,315,636	3,745,941	7.3
5,300	NVIDIA Corp.	1,448,092	2,242,006	4.5
1,500	ServiceNow Inc.	761,800	842,955	1.7
		10,798,357	13,094,321	26.0
Total Equities		45,622,865	50,231,330	100.0
Transaction costs		(28,853)		
Total Investments		45,594,012	50,231,330	100.0
Futures				
Number of Contracts		Unrealized Gain (Loss) (\$)		
2	Australian Dollar Futures Sep 23	(2,390)		
23	British Pound Futures Sep 23	26,091		
1	Canadian Dollar Futures Sep 23	(40)		
13	Swiss Franc Futures Sep 23	26,325		
(9)	Euro Fx Futures Sep 23	(16,549)		
51	Japanese Yen Futures Sep 23	(166,069)		
1	New Zealand Futures Sep 23	260		
3	Swedish Krona Futures Sep 23	960		
		(131,412)		

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

Genus CanGlobe Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 2,275,230	\$ 1,612,861
Investments	139,802,653	102,257,246
Dividends receivable	182,886	129,168
Unrealized gain on futures contracts	73,734	121,218
Margins deposited on futures contracts	936,310	890,781
Subscriptions receivable from unitholders	77,130	87,938
Total assets	143,347,943	105,099,212
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	30,793	30,914
Distributions payable to unitholders	-	55
Redemptions payable to unitholders	65,850	67,949
Unrealized loss on futures contracts	222,428	82,260
Total liabilities (excluding net assets attributable to holders of redeemable units)	319,071	181,178
Net assets attributable to holders of redeemable units (Series O)	\$ 143,028,872	\$ 104,918,034
Redeemable units outstanding (note 5)	1,104,576	915,775
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 129.49	\$ 114.57

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 88,256	\$ 7,711
Dividend income	1,594,665	1,727,928
Foreign exchange gain (loss) on cash	(25,880)	46,769
Securities lending income	8,118	2,013
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(3)	(6,330)
Net realized gain on sale of investments	978,025	599,735
Net realized gain (loss) on futures contracts	52,533	(105,116)
Net change in unrealized gain (loss) on investments and futures contracts	12,953,544	(31,843,807)
Total income (loss)	15,649,258	(29,571,097)
Expenses		
Trustee fees	2,330	3,330
Audit fees	4,919	3,982
Independent review committee fees	2,357	3,093
Custodial fees	6,722	5,316
Unitholder reporting costs	21,508	19,894
Other administrative expenses	30,222	33,933
Transaction costs	165,651	187,595
Interest expense	201	944
Total operating expenses	233,910	258,087
Operating profit (loss)	15,415,348	(29,829,184)
Withholding taxes	(202,151)	(188,715)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 15,213,197	\$ (30,017,899)
Weighted average number of units during the period	1,051,069	1,206,682
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 14.47	\$ (24.88)

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

	2023	2022
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)	\$ 104,918,034	\$ 178,582,637
Increase (decrease) in net assets attributable to holders of redeemable units from operations	15,213,197	(30,017,899)
Redeemable unit transactions		
Issuance of redeemable units	32,792,314	8,236,114
Reinvestment of redeemable units	55	559
Redemption of redeemable units	(9,894,728)	(26,629,032)
Net increase (decrease) from redeemable unit transactions	22,897,641	(18,392,359)
Net increase (decrease) in net assets attributable to holders of redeemable units	38,110,838	(48,410,258)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 143,028,872	\$ 130,172,379

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 102,466,720	\$ 137,179,013
Purchase of investments	(126,058,557)	(121,799,805)
Dividends received, net of withholding tax	1,338,796	1,632,231
Interest received, excluding gain on short-term notes	88,256	7,711
Interest paid	(201)	(944)
Securities lending income	8,118	2,013
Negative interest on investments	(3)	(6,330)
Operating expenses paid	(68,179)	(73,673)
Net payments from derivatives settlements	7,004	4,813
Net cash from (used in) operating activities	(22,218,046)	16,945,029
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	1
Cash received from redeemable units issued	32,803,122	8,336,568
Amounts paid for redeemable units redeemed	(9,896,827)	(26,676,925)
Net cash from (used in) financing activities	22,906,295	(18,340,356)
Foreign exchange gain (loss) on cash	(25,880)	46,769
Net increase (decrease) in cash	662,369	(1,348,558)
Cash at beginning of period	\$ 1,612,861	\$ 5,548,308
Cash at end of period	\$ 2,275,230	\$ 4,199,750

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, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
154,800	ARC Resources Ltd.	1,947,610	2,067,135	1.5
26,400	ConocoPhillips	2,727,417	2,735,304	2.0
91,000	Enerplus Corp.	1,338,367	1,320,395	0.9
35,700	Imperial Oil Ltd.	1,592,980	1,828,652	1.3
9,400	Valero Energy Corp.	1,240,918	1,102,620	0.8
		8,847,292	9,054,106	6.5
Materials				
32,600	BHP Group Ltd.	903,471	976,292	0.7
6,500	Nucor Corp.	1,015,908	1,065,870	0.8
34,700	Shin-Etsu Chemical Co Ltd.	820,395	1,144,703	0.8
12,100	West Fraser Timber Co Ltd.	982,296	1,040,704	0.7
		3,722,070	4,227,569	3.0
Industrials				
22,622	Agnico Eagle Mines Ltd.	1,256,783	1,130,895	0.8
10,000	Airbus SE	1,380,382	1,444,032	1.0
19,000	Builders FirstSource Inc.	1,491,860	2,584,000	1.8
41,500	CSX Corp.	1,330,536	1,415,150	1.0
79,800	Finning International Inc.	2,073,194	2,457,491	1.8
10,900	Franco-Nevada Corp.	1,569,623	1,555,295	1.1
7,100	Lincoln Electric Holdings Inc.	1,349,043	1,410,273	1.0
20,100	Nitto Denko Corp.	1,286,168	1,478,279	1.1
17,900	PACCAR Inc.	1,358,617	1,497,335	1.1
38,600	Prysmian SpA	1,163,315	1,612,053	1.2
8,200	Vinci SA	873,209	951,687	0.7
65,600	Volvo AB	1,318,798	1,354,355	1.0
1,600	WW Grainger Inc.	902,839	1,261,744	0.9
		17,354,367	20,152,589	14.5
Consumer Discretionary				
600	Chipotle Mexican Grill Inc.	975,520	1,283,400	0.9
9,929	Christian Dior SA, Rights	-	-	-
6,400	Cie Financiere Richemont SA	806,552	1,084,861	0.8
11,400	Marriott International Inc., Class A	1,956,798	2,094,066	1.5
33,800	PulteGroup Inc.	1,496,968	2,625,584	1.9
105,700	Stellantis NV	1,705,812	1,855,458	1.3
		6,941,650	8,943,369	6.4
Consumer Staples				
53,300	Alimentation Couche-Tard Inc.	1,975,403	2,736,215	2.0
37,500	Industria de Diseno Textil SA	1,350,732	1,450,742	1.0
42,800	Koninklijke Ahold Delhaize NV	1,326,319	1,459,664	1.0
27,200	Linamar Corp.	1,386,578	1,431,081	1.0
14,800	Loblaw Cos Ltd.	1,297,500	1,356,477	1.0
1,600	LVMH Moet Hennessy Louis Vuitton SE	1,357,819	1,506,437	1.1
29,300	MGM Resorts International	1,212,240	1,286,856	0.9
7,100	PepsiCo Inc.	1,253,081	1,315,062	0.9
8,500	Procter & Gamble Co.	1,286,799	1,289,790	0.9
		12,446,471	13,832,324	9.8

Genus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Utilities				
111,400	E.ON SE	1,078,323	1,419,542	1.0
109,100	Engie SA	1,608,406	1,812,541	1.3
36,000	New Jersey Resources Corp.	1,854,412	1,699,200	1.2
		4,541,141	4,931,283	3.5
Health Care				
15,500	AmerisourceBergen Corp.	2,254,002	2,982,665	2.1
4,600	Eli Lilly & Co.	2,053,468	2,157,308	1.5
71,700	GSK PLC	1,316,130	1,265,980	0.9
4,100	Humana Inc.	2,045,035	1,833,233	1.3
8,700	Intuitive Surgical Inc.	2,201,943	2,974,878	2.1
15,500	Merck & Co., Inc.	1,710,594	1,788,545	1.3
4,400	Molina Healthcare Inc.	1,332,199	1,325,456	0.9
8,600	Novo Nordisk A/S	1,038,470	1,385,353	1.0
		13,951,841	15,713,418	11.1
Financials				
82,000	3i Group PLC	1,606,839	2,031,339	1.5
4,300	Allianz SE	1,002,305	1,000,175	0.7
18,300	Bank of Montreal	1,411,060	1,654,584	1.2
4,000	Berkshire Hathaway Inc., Class B	1,243,158	1,364,000	1.0
49,200	Citigroup Inc.	2,325,944	2,265,168	1.6
17,600	JPMorgan Chase & Co.	2,375,320	2,559,744	1.8
37,500	MS&AD Insurance Group Holdings Inc.	1,388,613	1,322,171	0.9
28,000	National Bank of Canada	2,097,460	2,088,510	1.5
10,300	Progressive Corp.	1,202,643	1,363,411	1.0
38,800	Royal Bank of Canada	3,260,537	3,709,815	2.7
21,200	The Toronto-Dominion Bank	1,337,342	1,315,507	0.9
5,600	Visa Inc., Class A	1,296,552	1,329,888	1.0
		20,547,773	22,004,312	15.8
Real Estate				
97,600	RioCan Real Estate Investment Trust	1,530,328	1,422,061	1.0
		1,530,328	1,422,061	1.0
Information Technology				
30,500	Apple Inc.	4,641,622	5,916,085	4.3
2,100	Broadcom Inc.	1,310,740	1,821,603	1.3
6,400	Cadence Design Systems Inc.	1,184,344	1,500,928	1.1
27,300	CGI Inc.	2,593,945	2,882,176	2.1
20,800	Edenred	1,131,729	1,391,962	1.0
33,200	Infineon Technologies AG	1,098,859	1,368,604	1.0
13,700	Jabil Inc.	1,009,061	1,478,641	1.1
2,500	Lam Research Corp.	1,265,009	1,607,150	1.1
11,600	Lattice Semiconductor Corp.	826,726	1,114,412	0.8
15,320	Microsoft Corp.	4,019,718	5,217,073	3.7
4,700	NVIDIA Corp.	1,258,884	1,988,194	1.4
32,100	Open Text Corp.	1,336,666	1,336,651	1.0
4,200	ServiceNow Inc.	2,133,041	2,360,274	1.7
		23,810,344	29,983,753	21.6
Communication Services				
28,900	Alphabet Inc., Class C	2,986,692	3,496,033	2.5

Genus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
282,900	Koninklijke KPN NV	922,934	1,008,946	0.7
7,100	Meta Platforms Inc.	1,664,430	2,037,558	1.5
6,800	Netflix Inc.	2,866,163	2,995,332	2.1
		8,440,219	9,537,869	6.8
Total Equities		122,133,496	139,802,653	100.0
Transaction costs		(96,308)		
Total Investments		122,037,188	139,802,653	100.0
Futures				
Number of Contracts		Unrealized Gain (Loss) (\$)		
14	Australian Dollar Futures Sept 23	(12,320)		
14	British Pound Futures Sept 23	15,881		
70	Canadian Dollar Futures Sept 23	53,130		
38	Canadian Dollar Futures Sept 23	(1,520)		
14	Swiss Franc Futures Sept 23	4,463		
(55)	Euro Fx Futures Sept 23	(101,131)		
33	Japanese Yen Futures Sept 23	(107,456)		
1	New Zealand Futures Sept 23	260		
		(148,694)		

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

Genus Fossil Free Plus CanGlobe Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 1,314,128	\$ 844,599
Investments	100,916,650	68,840,173
Dividends receivable	170,358	69,997
Margins deposited on futures contracts	506,240	486,371
Unrealized gain on futures contracts	-	5,310
Subscriptions receivable from unitholders	34,807	52,806
Total assets	102,942,183	70,299,256
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	23,961	21,760
Distributions payable to unitholders	-	162
Redemptions payable to unitholders	-	10,106
Unrealized loss on futures contracts	66,028	112,932
Total liabilities (excluding net assets attributable to holders of redeemable units)	89,989	144,960
Net assets attributable to holders of redeemable units (Series O)	\$ 102,852,194	\$ 70,154,296
Redeemable units outstanding (note 5)	1,232,158	943,171
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 83.47	\$ 74.38

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 68,529	\$ 43,073
Dividend income	1,018,983	1,228,761
Foreign exchange loss on cash	(20,102)	(19,335)
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(35)	(4,132)
Net realized loss on sale of investments	(93,026)	(3,120,248)
Net realized loss on futures contracts	(49,240)	(67,436)
Net change in unrealized gain (loss) on investments and futures contracts	9,261,530	(23,221,346)
Total income (loss)	10,186,639	(25,160,663)
Expenses		
Trustee fees	2,249	2,477
Custodial fees	5,114	3,941
Audit fees	4,919	3,982
Independent review committee fees	1,576	2,070
Unitholder reporting costs	17,795	14,016
Other administrative expenses	50,243	58,314
Transaction costs	162,917	145,818
Interest expense	2,640	1,712
Total operating expenses	247,453	232,330
Operating profit (loss)	9,939,186	(25,392,993)
Withholding taxes	(114,976)	(156,607)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 9,824,210	\$ (25,549,600)
Weighted average number of units during the period	1,140,782	1,178,041
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 8.61	\$ (21.69)

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

	2023	2022
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)	\$ 70,154,296	\$ 115,019,042
Increase (decrease) in net assets attributable to holders of redeemable units from operations	9,824,210	(25,549,600)
Redeemable unit transactions		
Issuance of redeemable units	24,926,572	7,857,560
Reinvestment of redeemable units	162	2,221
Redemption of redeemable units	(2,053,046)	(14,094,636)
Net increase (decrease) from redeemable unit transactions	22,873,688	(6,234,855)
Net increase (decrease) in net assets attributable to holders of redeemable units	32,697,898	(31,784,455)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 102,852,194	\$ 83,234,587

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

Genus Fossil Free Plus CanGlobe Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 65,561,875	\$ 81,905,448
Purchase of investments	(88,674,359)	(78,488,820)
Dividends received, net of withholding tax	803,646	986,180
Interest received, excluding gain on short-term notes	68,529	43,073
Interest paid	(2,640)	(1,712)
Negative interest on investments	(35)	(4,132)
Operating expenses paid	(79,695)	(96,368)
Net payments from derivatives settlements	(69,109)	(12,929)
Net cash from (used in) operating activities	(22,391,788)	4,330,740
Cash flows from financing activities		
Cash received from redeemable units issued	24,944,571	7,993,752
Amounts paid for redeemable units redeemed	(2,063,152)	(14,200,652)
Net cash from (used in) financing activities	22,881,419	(6,206,900)
Foreign exchange loss on cash	(20,102)	(19,335)
Net increase (decrease) in cash	469,529	(1,895,495)
Cash at beginning of period	\$ 844,599	\$ 3,150,221
Cash at end of period	\$ 1,314,128	\$ 1,254,726

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

Genus Fossil Free Plus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Materials				
32,900	Agnico Eagle Mines Ltd.	1,713,232	1,644,703	1.6
21,600	Commercial Metals Co.	860,998	1,137,456	1.1
10,500	Nitto Denko Corp.	684,245	772,235	0.8
3,600	Reliance Steel & Aluminum Co.	651,986	977,724	1.0
7,700	Steel Dynamics Inc.	551,855	838,761	0.8
20,500	Stella-Jones Inc.	1,000,187	1,056,883	1.0
		5,462,503	6,427,762	6.3
Industrials				
6,100	Acuity Brands Inc.	1,067,970	994,788	1.0
9,100	Atkore Inc.	1,288,434	1,419,054	1.4
66,300	Atlas Copco AB	979,440	953,869	0.9
10,300	EMCOR Group Inc.	1,613,866	1,903,235	1.9
12,600	Expeditors International of Washington Inc.	1,420,445	1,526,238	1.5
4,300	Lincoln Electric Holdings Inc.	607,396	854,109	0.8
166,500	Metso Oyj	1,957,515	2,006,320	2.0
17,700	PACCAR Inc.	1,322,136	1,480,605	1.5
2,400	United Rentals Inc.	925,988	1,068,888	1.1
18,000	Vinci SA	1,966,547	2,089,068	2.1
		13,149,737	14,296,174	14.2
Consumer Discretionary				
23,600	Bridgestone Corp.	994,618	962,059	1.0
27,600	Dollarama Inc.	1,693,940	1,871,370	1.9
4,200	Fast Retailing Co., Ltd.	835,082	1,067,036	1.1
34,700	Industria de Diseno Textil SA	1,192,539	1,342,420	1.3
34,500	Linamar Corp.	1,681,751	1,815,158	1.8
14,000	Moncler SpA	711,129	967,445	1.0
25,400	PulteGroup Inc.	1,455,343	1,973,072	2.0
17,400	The TJX Cos Inc.	1,340,132	1,475,346	1.5
10,600	Williams-Sonoma Inc.	1,517,317	1,326,484	1.3
		11,421,851	12,800,390	12.9
Consumer Staples				
26,500	Archer-Daniels-Midland Co.	1,949,966	2,002,340	2.0
41,800	Kroger Co.	1,935,333	1,964,600	1.9
31,700	Metro Inc.	1,738,463	1,792,414	1.8
14,900	Sysco Corp.	1,112,951	1,105,580	1.1
		6,736,713	6,864,934	6.8
Health Care				
38,000	Chugai Pharmaceutical Co., Ltd.	1,483,933	1,074,259	1.1
3,600	Genmab A/S	1,491,410	1,360,907	1.3
16,000	Gilead Sciences Inc.	1,335,823	1,233,120	1.2
3,500	Humana Inc.	1,712,683	1,564,955	1.6
6,900	Intuitive Surgical Inc.	1,889,504	2,359,386	2.3
7,900	Merck & Co., Inc.	726,753	911,581	0.9
14,400	Novartis AG	1,409,141	1,448,627	1.4
13,230	Novo Nordisk A/S	1,499,764	2,131,188	2.1
		11,549,011	12,084,023	11.9
Financials				
3,000	Ameriprise Financial Inc.	942,064	996,480	1.0
25,100	Bank of Montreal	2,167,980	2,269,402	2.2
4,700	Moody's Corp.	1,438,420	1,634,284	1.6
38,000	National Bank of Canada	2,713,265	2,834,406	2.8

Genus Fossil Free Plus CanGlobe Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
7,900	Progressive Corp.	1,116,464	1,045,723	1.0
44,500	SBI Holdings Inc.	911,863	852,377	0.8
39,700	Societe Generale SA	1,007,111	1,030,831	1.0
62,300	The Toronto-Dominion Bank	4,184,750	3,865,854	3.9
25,600	Unum Group	1,034,741	1,221,120	1.2
		15,516,658	15,750,477	15.5
Real Estate				
80,100	Dream Industrial Real Estate Investment Trust	874,676	854,124	0.8
15,800	Granite Real Estate Investment Trust	975,878	935,888	0.9
		1,850,554	1,790,012	1.7
Information Technology				
8,700	Cadence Design Systems Inc.	1,047,216	2,040,324	2.0
20,700	CGI Inc.	1,933,045	2,185,386	2.2
30,800	Cisco Systems Inc.	1,536,705	1,593,592	1.6
47,000	Flex Ltd.	1,100,410	1,299,080	1.3
22,090	Fortinet Inc.	1,259,775	1,669,783	1.7
3,300	HubSpot Inc.	1,475,360	1,755,897	1.7
25,300	Infineon Technologies AG	851,053	1,042,942	1.0
17,700	Jabil Inc.	1,450,864	1,910,361	1.9
18,000	Lattice Semiconductor Corp.	1,289,883	1,729,260	1.7
11,810	Microsoft Corp.	3,325,534	4,021,777	4.1
7,200	NVIDIA Corp.	1,819,238	3,045,744	3.0
40,900	Open Text Corp.	1,708,962	1,703,085	1.7
6,500	Visa Inc., Class A	1,336,643	1,543,620	1.5
		20,134,688	25,540,851	25.4
Communication Services				
75,900	Deutsche Telekom AG	1,572,973	1,654,133	1.6
109,000	Informa PLC	974,071	1,006,077	1.0
57,600	Liberty Global PLC	1,226,327	1,023,552	1.0
1,400	Swisscom AG	940,823	872,887	0.9
856,400	Vodafone Group PLC	968,872	805,378	0.8
		5,683,066	5,362,027	5.3
Total Equities		91,504,781	100,916,650	100.0
Transaction costs		(73,601)		
Total Investments		91,431,180	100,916,650	100.0
Futures				
Contracts			(Loss) (\$)	
20	Australian Dollar Futures Sept 23		(17,600)	
18	British Pound Futures Sept 23		(7,538)	
62	Canadian Dollar Futures Sept 23		47,058	
21	Canadian Dollar Futures Sept 23		(840)	
(40)	Euro Fx Futures Sept 23		(73,550)	
3	Japanese Yen Futures Sept 23		(9,769)	
1	New Zealand Futures Sept 23		260	
(2)	Swiss Franc Futures Sept 23		(4,050)	
			(66,029)	

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

Genus Emerging Markets Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited) (Expressed in U.S. Dollars)		
Assets		
Current assets		
Cash	\$ 2,162,729	\$ 1,479,766
Investments	18,784,136	9,697,469
Dividends receivable	81,900	7,930
Subscriptions receivable from unitholders	15,363	-
Total assets	21,044,128	11,185,165
Liabilities		
Current liabilities		
Accrued sub-advisor fees	66,945	26,800
Accounts payable and accrued liabilities	29,373	25,472
Due to broker	630,787	-
Redemptions payable to unitholders	2,071	-
Total liabilities (excluding net assets attributable to holders of redeemable units)	729,176	52,272
Net assets attributable to holders of redeemable units (Series O)	\$ 20,314,952	\$ 11,132,893
Redeemable units outstanding (note 5)	185,328	106,824
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 109.62	\$ 104.22

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income for distribution purposes	\$ 51,384	\$ 340
Dividend income	236,560	154,360
Foreign exchange loss on cash	(1,467)	(960)
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 (loss) on sale of investments	(534,764)	70,276
Net change in unrealized gain (loss) on investments	1,046,577	(2,919,395)
Total income (loss)	798,290	(2,697,935)
Expenses		
Sub-advisor fees	65,675	61,172
Audit fees	4,919	3,982
Independent review committee fees	249	293
Trustee fees	2,091	2,168
Custodial fees	6,475	6,413
Unitholder reporting costs	15,235	12,397
Other administrative expenses	43,392	29,640
Transaction costs	10,684	1,529
Interest expense	145	39
Total operating expenses	148,865	117,633
Operating profit (loss)	649,425	(2,815,568)
Withholding taxes	(32,755)	(26,364)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 616,670	\$ (2,841,932)
Weighted average number of units during the period	161,181	120,051
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 3.83	\$ (23.67)

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

	2023	2022
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)	\$ 11,132,893	\$ 15,777,865
Increase (decrease) in net assets attributable to holders of redeemable units from operations	616,670	(2,841,932)
Redeemable unit transactions		
Issuance of redeemable units	9,911,916	667,207
Redemption of redeemable units	(1,346,527)	(1,220,656)
Net increase (decrease) from redeemable unit transactions	8,565,389	(553,449)
Net increase (decrease) in net assets attributable to holders of redeemable units	9,182,059	(3,395,381)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 20,314,952	\$ 12,382,484

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 140,148	\$ 764,019
Purchase of investments	(8,094,899)	(399,093)
Dividends received, net of withholding tax	129,835	113,501
Interest received, excluding gain on short-term notes	51,384	340
Interest paid	(145)	(39)
Negative interest on investments	-	(2,556)
Operating expenses paid	(93,990)	(136,974)
Net cash from (used in) operating activities	(7,867,667)	339,198
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	-
Cash received from redeemable units issued	9,896,553	667,061
Amounts paid for redeemable units redeemed	(1,344,456)	(1,203,878)
Net cash from (used in) financing activities	8,552,097	(536,817)
Foreign exchange loss on cash	(1,467)	(960)
Net increase (decrease) in cash	682,963	(198,579)
Cash at beginning of period	\$ 1,479,766	\$ 1,611,144
Cash at end of period	\$ 2,162,729	\$ 1,412,565

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, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Exchange-Traded Funds				
9,000	iShares MSCI Emerging Markets ETF	345,407	356,040	1.9
		345,407	356,040	1.9
Global Equities				
Energy				
1,028	Lukoil PJSC, ADR	70,515	740	-
184,000	PTT PCL	204,376	173,854	0.9
700	Reliance Industries Ltd., GDR (OTC)	39,680	43,610	0.2
11,305	Reliance Industries Ltd., GDR	468,639	704,302	3.7
		783,210	922,506	4.8
Materials				
18,572	Cemex SAB de CV, ADR	109,785	131,490	0.7
24,400	Cia Brasileira de Aluminio	54,159	25,493	0.1
359	LG Chem Ltd.	200,260	181,727	1.0
1,285	Southern Copper Corp.	77,064	92,186	0.5
3,100	Suzano SA	28,611	28,417	0.2
1,000	UltraTech Cement Ltd.	88,517	101,111	0.5
		558,396	560,424	3.0
Industrials				
420,000	Astra International Tbk PT	205,858	189,795	1.0
9,500	Ayala Corp.	128,715	107,564	0.6
13,986	InPost SA	136,021	151,609	0.8
9,325	SM Investments Corp.	144,974	156,263	0.8
		615,568	605,231	3.2
Consumer Discretionary				
6,580	Alibaba Group Holding Ltd., ADR	834,443	548,443	2.9
68,000	China Meidong Auto Holdings Ltd., ADR	76,569	78,529	0.4
94,113	Falabella S.A.	356,571	225,852	1.2
15,616	GreenTree Hospitality Group Ltd., ADR	123,837	80,891	0.4
48,875	Li Ning Co., Ltd.	213,930	262,879	1.4
42,045	Lojas Renner S.A.	238,611	174,314	0.9
112,900	Magazine Luiza SA	136,777	78,871	0.4
22,560	Meituan Dianping	320,083	352,077	1.9
140	MercadoLibre Inc., NPV	139,862	165,844	0.9
5,139	Trip.com Group Ltd., ADR	180,688	179,865	1.0
15,018	Vipshop Holdings Ltd., ADR	227,949	247,797	1.3
		2,849,320	2,395,362	12.7
Consumer Staples				
45,400	Atacadao S.A.	147,431	105,406	0.6
67,102	Becle SAB de CV	131,832	163,935	0.9
22,042	BRF S.A., ADR	168,735	41,880	0.2
6,126	Fomento Economico Mexicano SAB de CV, ADR	517,879	679,006	3.6
777	Magnit PJSC	109,013	44,766	0.2
14,000	President Chain Store Corp.	119,490	126,989	0.7
57,809	San Miguel Food and Beverage Inc.	92,049	47,127	0.3
20,200	Shoprite Holdings Ltd.	271,020	241,229	1.3
232,500	Sun Art Retail Group Ltd.	218,411	59,930	0.3
460,000	Thai Beverage PCL	239,436	197,140	1.0
5,100	Tiger Brands Ltd.	148,062	45,146	0.2
26,000	Tsingtao Brewery Co., Ltd.	195,184	236,225	1.3
169,278	Uni-President Enterprises Corp.	372,447	414,709	2.2
22,000	Wal-Mart de Mexico SAB de CV	71,807	86,869	0.5
334,000	Want Want China Holdings Ltd.	246,730	221,626	1.2
609,684	WH Group Ltd.	493,725	322,868	1.7
70,000	Zhou Hei Ya International Holdings Co., Ltd.	47,753	27,423	0.1
		3,591,004	3,062,274	16.3
Health Care				
16,256	Diagnosticos da America SA	63,263	39,865	0.2
1,150	Diagnosticos da America SA, Warrants	-	539	-
29,816	Fortis Healthcare Ltd.	76,672	114,505	0.6

Genus Emerging Markets Equity Fund

Schedule of Investment Portfolio

(Expressed in U.S. Dollars)

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
189,973	Hapvida Participacoes e Investimentos S.A.	204,213	172,488	0.9
162,800	Shandong Weigao Group Medical Polymer Co., Ltd.	214,859	212,729	1.1
17,000	Wuxi Biologics Cayman Inc.	96,505	81,457	0.4
		655,512	621,583	3.2
Financials				
41,400	AIA Group Ltd.	387,954	417,878	2.2
-	AvivaSA Emeklilik ve Hayat AS	1	-	-
16,500	Axis Bank Ltd.	170,116	198,606	1.1
97,350	B3 SA - Brasil Bolsa Balcao	239,008	294,835	1.6
848	Bajaj Finance Ltd.	22,450	74,018	0.4
27,655	Banco Bradesco S.A., ADR	150,171	95,687	0.5
8,200	Banco Santander Chile	161,012	154,570	0.8
6,500	Bancolombia SA, ADR	168,393	173,420	0.9
250,000	Bank Central Asia Tbk PT	81,246	152,576	0.8
22,859	FinVolution Group, ADR	123,664	105,151	0.6
11,000	Grupo Financiero Banorte SAB de CV	73,120	90,569	0.5
6,952	HDFC Bank Ltd., ADR	335,228	484,554	2.6
5,314	Kotak Mahindra Bank Ltd.	96,080	119,613	0.6
3,440	Samsung Life Insurance Co., Ltd.	244,821	175,701	0.9
23,388	Sberbank of Russia PJSC	77,297	62,625	0.3
6,248	SBI Life Insurance Co., Ltd.	74,410	99,535	0.5
48,000	SCB X PCL	183,159	144,183	0.8
9,000	Standard Bank Group Ltd.	125,022	84,587	0.5
		2,713,152	2,928,108	15.6
Real Estate				
266,740	Fibra Uno Administracion SA de CV	390,576	388,822	2.1
7,000	Multiplan Empreendimentos Imobiliarios SA	27,441	40,151	0.2
		418,017	428,973	2.3
Information Technology				
12,837	Agora Inc., ADR	95,926	40,180	0.2
12,000	Infosys Ltd., ADR	201,041	192,840	1.0
65,000	Kingdee International Software Group Co., Ltd.	99,639	86,925	0.5
7,000	MediaTek Inc.	86,497	154,634	0.8
18,350	Samsung Electronics Co., Ltd.	774,650	1,005,479	5.4
2,400	SK Hynix Inc.	152,087	209,828	1.1
15,750	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	921,649	1,589,490	8.7
81,800	Xiaomi Corp.	173,944	111,897	0.6
		2,505,433	3,391,273	18.3
Communication Services				
15,674	America Movil SAB de CV, ADR	274,455	339,185	1.8
30,448	Bharti Airtel Ltd.	219,416	326,151	1.7
9,609	Bilibili Inc., ADR	165,416	145,096	0.8
28,000	China Literature Ltd.	153,892	117,729	0.6
29,826	KT Corp., ADR	362,232	337,034	1.8
28,200	MTN Group Ltd.	263,033	206,224	1.1
1,210	Naver Corp.	177,704	167,866	0.9
11,574	Sitios Latinoamerica SAB de CV	7,827	4,656	-
7,800	SK Telecom Co., Ltd.	290,990	275,855	1.5
5,000	SK Telecom Co., Ltd., ADR	96,745	97,550	0.5
14,000	Telekomunikasi Indonesia Persero Tbk PT, ADR	365,608	373,380	2.0
19,800	Tencent Holdings Ltd.	824,486	837,821	4.5
23,839	Tencent Music Entertainment Group, ADR	225,032	175,932	0.9
8,095	Weibo Corp., ADR	377,922	106,125	0.6
		3,804,758	3,510,604	18.7
Utilities				
18,000	AC Energy Corp.	2,794	1,758	-
		2,794	1,758	-
Total Global Equities				
		18,497,164	18,428,096	98.1
Transaction costs		(25,470)		
Total Investments				
		18,817,101	18,784,136	100.0

Genus Emerging Markets Equity Fund

Schedule of Investment Portfolio

(Expressed in U.S. Dollars)

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
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The accompanying notes are an integral part of these financial statements.

Genus High Impact Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 925,468	\$ 251,403
Investments	68,422,437	60,261,114
Dividends receivable	97,567	77,373
Margins deposited on futures contracts	2,568,128	2,597,936
Unrealized gain on futures contracts	-	68,021
Subscriptions receivable from unitholders	14,101	6,191
Total assets	72,027,701	63,262,038
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	28,350	23,848
Distributions payable to unitholders	-	100
Redemptions payable to unitholders	2,791	9,734
Unrealized loss on futures contracts	150,347	96,209
Total liabilities (excluding net assets attributable to holders of redeemable units)	181,488	129,891
Net assets attributable to holders of redeemable units (Series O)	\$ 71,846,213	\$ 63,132,147
Redeemable units outstanding (note 5)	552,061	540,676
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 130.14	\$ 116.77

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)		
Income		
Interest income (loss) for distribution purposes	\$ 51,900	\$ 9,555
Dividend income	731,647	746,205
Foreign exchange gain (loss) on cash	(6,489)	227
Securities lending income	16,825	1,875
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative Interest Charges	(12)	(1,443)
Net realized gain (loss) on sale of investments	1,201,120	(1,807,845)
Net realized (loss) gain on futures contracts	(25,692)	873,536
Net change in unrealized gain (loss) on investments and derivatives	5,605,523	(10,950,454)
Total income (loss)	7,574,822	(11,128,344)
Expenses		
Trustee fees	2,221	2,308
Audit fees	5,104	3,982
Independent review committee fees	1,431	1,261
Custodial fees	5,724	4,154
Unitholder reporting costs	17,870	14,005
Other administrative expenses	45,949	44,666
Transaction costs	76,641	91,906
Interest expense	292	982
Total operating expenses	155,232	163,264
Operating profit (loss)	7,419,590	(11,291,608)
Withholding taxes	(101,653)	(114,630)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 7,317,937	\$ (11,406,238)
Weighted average number of units during the period	549,022	554,049
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 13.33	\$ (20.59)

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

	2023	2022
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)	\$ 63,132,147	\$ 71,546,065
Increase (decrease) in net assets attributable to holders of redeemable units from operations	7,317,937	(11,406,238)
Redeemable unit transactions		
Issuance of redeemable units	3,740,068	3,320,031
Reinvestment of redeemable units	-	10
Redemption of redeemable units	(2,343,939)	(3,354,991)
Net increase (decrease) from redeemable unit transactions	1,396,129	(34,950)
Net increase (decrease) in net assets attributable to holders of redeemable units	8,714,066	(11,441,188)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 71,846,213	\$ 60,104,877

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

Genus High Impact Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited) (Expressed in U.S. Dollars)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 37,674,461	\$ 37,626,806
Proceeds from sale/maturity of short-term notes	-	-
Purchase of investments	(38,983,623)	(38,208,460)
Purchase of short-term notes	-	-
Dividends received, net of withholding tax	609,800	641,044
Interest received, excluding gain on short-term notes	51,900	9,555
Interest paid	(292)	(982)
Securities lending income	16,825	1,875
Negative interest on investments	(12)	(1,443)
Operating expenses paid	(73,797)	(79,730)
Net proceeds from derivatives settlements	4,116	5,145
Net cash used in operating activities	(700,622)	(6,190)
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(100)	1
Cash received from redeemable units issued	3,732,158	3,355,790
Amounts paid for redeemable units redeemed	(2,350,882)	(3,332,718)
Net cash from financing activities	1,381,176	23,073
Foreign exchange gain (loss) on cash	(6,489)	227
Net increase in cash	674,065	17,110
Cash at beginning of period	\$ 251,403	\$ 868,272
Cash at end of period	\$ 925,468	\$ 885,382

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

Genus High Impact Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Materials				
11,470	Boise Cascade Co.	588,198	1,036,315	1.5
20,900	Steel Dynamics Inc.	1,679,408	2,276,637	3.3
133,200	Svenska Cellulosa AB SCA	1,884,718	1,695,013	2.5
		4,152,324	5,007,965	7.3
Industrials				
16,600	Acuity Brands Inc.	2,797,579	2,707,128	4.1
30,400	Andritz AG	1,570,316	1,693,127	2.5
299,500	Balfour Beatty PLC	1,306,830	1,297,671	1.9
23,700	Ebara Corp.	1,079,527	1,125,354	1.6
10,700	Schneider Electric SE	1,437,968	1,943,184	2.8
		8,192,220	8,766,464	12.9
Consumer Discretionary				
59,600	BorgWarner Inc.	2,360,087	2,915,036	4.3
		2,360,087	2,915,036	4.3
Consumer Staples				
39,500	Colgate-Palmolive Co.	3,147,775	3,043,080	4.4
23,000	Kimberly-Clark Corp.	2,944,147	3,175,380	4.6
401,400	PZ Cussons PLC	1,103,882	826,724	1.2
13,900	Sysco Corp.	1,015,102	1,031,380	1.5
		8,210,906	8,076,564	11.7
Health Care				
5,500	Eli Lilly & Co.	1,682,014	2,579,390	3.8
1,700	Genmab A/S	715,145	642,651	0.9
27,400	Gilead Sciences Inc.	2,339,009	2,111,718	3.1
38,900	GSK PLC	685,884	686,843	1.0
29,300	Merck & Co., Inc.	2,236,229	3,380,927	4.9
10,100	Novartis AG	989,254	1,016,051	1.5
17,900	Novo Nordisk A/S	2,279,750	2,883,467	4.2
2,200	Vertex Pharmaceuticals Inc.	529,328	774,202	1.1
		11,456,613	14,075,249	20.5
Financials				
40,200	Juroku Financial Group Inc.	958,819	863,604	1.3
		958,819	863,604	1.3
Real Estate				
44,100	First Capital Real Estate Investment Trust	495,988	487,245	0.7
138,200	RioCan Real Estate Investment Trust	2,239,121	2,013,615	2.9
424,100	Vicinity Centres	539,178	520,848	0.8
		3,274,287	3,021,708	4.4
Communication Services				
302,200	Pearson PLC	3,273,245	3,158,162	4.6
146,700	Sanoma OYJ	1,287,491	1,062,719	1.6
		4,560,736	4,220,881	6.2
Information Technology				
31,800	Cisco Systems Inc.	1,614,111	1,645,332	2.4
4,200	Enphase Energy Inc.	673,777	703,416	1.0

Genus High Impact Equity Fund

Schedule of Investment Portfolio

[Expressed in U.S. Dollars]

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
7,600	First Solar Inc.	1,188,790	1,444,684	2.1
10,880	Microsoft Corp.	3,060,448	3,705,075	5.4
9,600	NVIDIA Corp.	2,333,340	4,060,991	5.9
7,900	Rohm Co., Ltd.	709,779	738,977	1.1
27,000	SMA Solar Technology AG	1,355,170	3,296,203	4.8
19,700	Splunk Inc.	1,837,124	2,089,973	3.1
14,430	Texas Instruments Inc.	2,448,649	2,597,689	3.9
8,300	VMware Inc.	969,803	1,192,626	1.7
		16,190,991	21,474,966	31.4
Total Equities		59,356,983	68,422,437	100.0
Transaction costs		(76,096)		
Total Investments		59,280,887	68,422,437	100.0
Futures				
Number of Contracts		Unrealized Gain (Loss) (\$)		
15	Australian Dollar Futures Sep 23	(13,200)		
(17)	British Pound Futures Sep 23	7,119		
(33)	British Pound Futures Sep 23	(37,538)		
2	Canadian Dollar Futures Sep 23	(80)		
(33)	Euro Fx Futures Sep 23	(60,679)		
10	Japanese Yen Futures Sep 23	(19,688)		
14	Japanese Yen Futures Sep 23	(45,586)		
(9)	Swedish Krona Futures Sep 23	(2,970)		
11	Swiss Franc Futures Mar 23	22,275		
		(150,347)		

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

Genus Dividend Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	9,257,906	7,711,404
Investments	316,185,049	313,074,470
Dividends receivable	478,982	454,589
Margins deposited on futures contracts	10,336,909	10,559,214
Unrealized gain on futures contracts	177,714	41,557
Total assets	336,436,560	331,841,234
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	31,809	34,447
Redemptions payable to unitholders	48,389	53,673
Unrealized loss on futures contracts	-	105,721
Total liabilities (excluding net assets attributable to holders of redeemable units)	80,198	193,841
Net assets attributable to holders of redeemable units (Series O)	\$ 336,356,362	\$ 331,647,393
Redeemable units outstanding (note 5)	2,183,875	2,177,333
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 154.02	\$ 152.32

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

Leslie G. Cliff
Director

Wayne W. Wachell
Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 257,278	\$ 54,392
Dividend income	7,081,575	6,894,876
Foreign exchange gain (loss) on cash	(280,207)	86,480
Securities lending income	20,308	10,214
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(138)	(8,082)
Net realized gain on sale of investments	15,282,781	9,414,856
Net realized gain (loss) on futures contracts	(208,637)	2,686,953
Net change in unrealized loss on investments and futures contracts	(11,316,810)	(41,312,508)
Total income (loss)	10,836,150	(22,172,819)
Expenses		
Trustee fees	4,410	5,483
Audit fees	4,632	5,548
Independent review committee fees	13,826	6,914
Custodial fees	15,440	17,534
Unitholder reporting costs	28,831	29,147
Other administrative expenses	55,907	53,589
Interest expense	1,640	5,887
Transaction costs	509,631	517,542
Total operating expenses	634,317	641,644
Operating profit (loss)	10,201,833	(22,814,463)
Withholding taxes	(976,761)	(741,460)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 9,225,072	\$ (23,555,923)
Weighted average number of units during the period	2,180,445	2,351,403
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 4.23	\$ (10.02)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 331,647,393	\$ 369,194,406
Increase (decrease) in net assets attributable to holders of redeemable units from operations	9,225,072	(23,555,923)
Distributions to holders of redeemable units		
Net investment income	(5,534,861)	(5,668,049)
Total distributions to holders of redeemable units	(5,534,861)	(5,668,049)
Redeemable unit transactions		
Issuance of redeemable units	20,107,806	19,325,875
Reinvestment of redeemable units	3,414,463	3,416,521
Redemption of redeemable units	(22,503,511)	(29,065,008)
Net increase (decrease) from redeemable unit transactions	1,018,758	(6,322,612)
Net increase (decrease) in net assets attributable to holders of redeemable units	4,708,969	(35,546,584)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 336,356,362	\$ 333,647,822

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)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 291,031,054	\$ 256,304,559
Purchase of investments	(290,927,171)	(242,632,090)
Dividends received, net of withholding taxes	6,080,421	6,343,634
Interest received, excluding gain on short-term notes	257,278	54,392
Interest paid	(1,640)	(5,887)
Securities lending income	20,308	10,214
Negative interest on investments	(138)	(8,082)
Operating expenses paid	(125,684)	(117,927)
Net proceeds from derivatives settlements	13,668	18,946
Net cash from operating activities	6,348,096	19,967,759
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,120,398)	(2,252,945)
Cash received from redeemable units issued	20,107,806	19,305,746
Amounts paid for redeemable units redeemed	(22,508,795)	(29,090,008)
Net cash used in financing activities	(4,521,387)	(12,037,207)
Foreign exchange gain (loss) on cash	(280,207)	86,480
Net increase in cash	1,546,502	8,017,032
Cash at beginning of period	\$ 7,711,404	\$ 1,865,215
Cash at end of period	\$ 9,257,906	\$ 9,882,247

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

Genus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Energy				
59,500	Imperial Oil Ltd.	4,239,545	4,032,910	1.3
212,300	Inpex Corp.	3,230,729	3,105,938	1.0
21,600	Marathon Petroleum Corp.	3,251,859	3,332,663	1.1
36,800	ONEOK Inc.	3,506,311	3,005,473	1.0
234,900	Parex Resources Inc.	6,505,645	6,238,944	2.0
26,000	Phillips 66	3,276,806	3,281,480	1.0
		24,010,895	22,997,408	7.4
Materials				
70,600	Agnico Eagle Mines Ltd.	4,639,782	4,670,190	1.5
1,013,900	B2Gold Corp.	5,246,322	4,785,608	1.5
90,300	Dow Inc.	6,846,184	6,363,968	2.0
54,300	LyondellBasell Industries NV, Class A	6,282,047	6,598,170	2.1
		23,014,335	22,417,936	7.1
Industrials				
44,300	ABB Ltd.	1,993,336	2,305,094	0.7
10,300	Caterpillar Inc.	3,221,651	3,353,511	1.1
34,600	Cie de Saint-Gobain	2,777,724	2,783,724	0.9
17,400	Ferguson PLC	3,369,805	3,621,968	1.1
164,500	Finning International Inc.	5,975,506	6,703,375	2.1
145,200	Komatsu Ltd.	5,089,157	5,159,128	1.6
5,300	Lockheed Martin Corp.	2,364,245	3,228,728	1.0
21,000	Vinci SA	3,101,078	3,225,079	1.0
14,900	Waste Management Inc.	3,327,250	3,419,200	1.1
12,000	Watsco Inc.	5,729,757	6,057,323	1.9
		36,949,509	39,857,130	12.5
Consumer Discretionary				
31,300	Bayerische Motoren Werke AG	4,938,181	5,084,347	1.6
24,800	Darden Restaurants Inc.	4,967,485	5,482,962	1.7
18,000	Dick's Sporting Goods Inc.	3,254,293	3,148,547	1.0
131,600	Sekisui House Ltd.	3,359,320	3,500,603	1.1
185,300	Stellantis NV	3,978,944	4,304,201	1.4
7,500	Vail Resorts Inc.	2,405,480	2,498,544	0.8
		22,903,703	24,019,204	7.6
Consumer Staples				
50,000	General Mills Inc.	3,851,958	5,074,631	1.6
48,400	Kimberly-Clark Corp.	8,657,585	8,842,037	2.8
41,500	Kroger Co.	2,692,986	2,580,982	0.8
26,500	PepsiCo Inc.	6,372,497	6,494,906	2.1
		21,575,026	22,992,556	7.3
Health Care				
15,000	Eli Lilly & Co.	7,693,172	9,308,605	2.9
66,800	Gilead Sciences Inc.	6,209,474	6,812,412	2.2
265,800	GSK PLC	6,420,093	6,210,138	2.0
45,100	Merck & Co., Inc.	5,013,266	6,886,266	2.1
44,600	Novartis AG	5,650,298	5,936,992	1.9
		30,986,303	35,154,413	11.1

Genus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Financials				
98,200	3i Group PLC	2,216,248	3,218,982	1.0
58,300	AXA SA	2,168,174	2,274,549	0.7
53,000	Bank of Montreal	5,856,262	6,340,920	2.0
126,000	Citigroup Inc.	7,903,616	7,676,175	2.3
20,900	Evercore Inc.	3,369,420	3,417,974	1.1
105,300	IGM Financial Inc.	4,418,800	4,246,749	1.3
26,700	JPMorgan Chase & Co.	4,675,862	5,138,475	1.6
99,600	MS&AD Insurance Group Holdings Inc.	4,941,701	4,646,809	1.5
67,600	National Bank of Canada	6,743,033	6,672,120	2.1
347,500	Poste Italiane SpA	4,926,681	4,974,534	1.6
52,500	Royal Bank of Canada	5,488,901	6,642,300	2.1
41,200	The Toronto-Dominion Bank	3,188,652	3,382,932	1.1
		55,897,350	58,632,519	18.4
Real Estate				
289,000	Dream Industrial Real Estate Investment Trust	4,129,709	4,077,790	1.3
156,100	RioCan Real Estate Investment Trust	3,931,247	3,009,608	1.0
		8,060,956	7,087,398	2.3
Information Technology				
19,600	Analog Devices Inc.	4,981,528	5,052,501	1.6
8,800	Broadcom Inc.	6,269,639	10,100,809	3.2
59,900	Cisco Systems Inc.	3,981,276	4,101,024	1.3
60,500	Juniper Networks Inc.	2,188,461	2,508,158	0.8
5,100	KLA Corp.	3,162,564	3,273,173	1.0
3,900	Lam Research Corp.	2,744,629	3,317,570	1.0
28,500	Microchip Technology Inc.	3,140,884	3,378,652	1.1
94,200	National Instruments Corp.	5,056,017	7,154,872	2.3
108,900	Nomura Research Institute Ltd.	3,847,314	3,949,106	1.2
158,900	Open Text Corp.	8,051,152	8,755,390	2.8
30,000	Oracle Corp.	5,022,895	4,727,545	1.5
		48,446,359	56,318,800	17.8
Communication Services				
91,200	Interpublic Group of Cos Inc.	4,815,887	4,655,820	1.5
134,900	Quebecor Inc.	4,174,632	4,404,485	1.4
202,300	SoftBank Corp.	3,241,546	2,852,218	0.9
		12,232,065	11,912,523	3.8
Utilities				
26,500	Consolidated Edison Inc.	3,321,587	3,169,957	1.0
244,900	E.ON SE	3,226,112	4,129,455	1.3
40,300	Edison International	3,081,972	3,703,534	1.2
172,500	Engie SA	3,367,916	3,792,216	1.2
		12,997,587	14,795,162	4.7
Total Equities		297,074,088	316,185,049	100.0
Transaction costs		(301,869)		
Total Investments		296,772,219	316,185,049	100.0

Genus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Futures				
Number of			Unrealized	
53	Australian Dollar Futures Sep 23		(61,716)	
31	British Pound Futures Sep 23		46,533	
26	Canadian Dollar Futures Sep 23		26,113	
101	Canadian Dollar Futures Sep 23		(5,346)	
27	Euro Fx Futures Sep 23		(4,019)	
(71)	Japanese Yen Futures Sep 23		184,964	
(2)	Japanese Yen Futures Sep 23		8,618	
2	New Zealand Futures Sep 23		688	
1	Norwegian Krone Futures Sep 23		1,509	
(2)	Swedish Krona Futures Sep 23		(873)	
(7)	Swiss Franc Futures Sep 23		(18,757)	
			177,714	

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

Genus Fossil Free Plus Dividend Equity Fund

Statement of Financial Position

	June 30 2023	December 31 2022
As at June 30, 2023 (unaudited) and December 31, 2022 (audited)		
Assets		
Current assets		
Cash	\$ 1,926,240	\$ 1,149,812
Investments	100,593,676	90,612,464
Dividends receivable	202,288	204,214
Margins deposited on futures contracts	3,830,155	3,634,748
Unrealized gain on futures contracts	176,585	19,647
Subscriptions receivable from unitholders	-	12,305
Total assets	106,976,256	95,633,190
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	25,715	23,712
Distributions payable to unitholders	-	1
Redemptions payable to unitholders	2,300	-
Unrealized loss on futures contracts	-	219,963
Total liabilities (excluding net assets attributable to holders of redeemable units)	783,575	243,676
Net assets attributable to holders of redeemable units (Series O)	\$ 106,192,681	\$ 95,389,514
Redeemable units outstanding (note 5)	953,091	915,572
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 111.42	\$ 104.19

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

Leslie G. Cliff

Director

Wayne W. Wachell

Director

Statement of Comprehensive Income

	2023	2022
For the period ended June 30 (unaudited)		
Income		
Interest income for distribution purposes	\$ 79,990	\$ 22,408
Dividend income	1,755,279	1,706,116
Foreign exchange loss on cash	(102,457)	(8,479)
Securities lending income	2,205	4,160
Other changes in fair value on financial assets and liabilities at fair value through profit or loss		
Negative interest on investments	(54)	(1,500)
Net realized gain (loss) on sale of investments	2,633,324	(1,153,699)
Net realized gain on futures contracts	201,034	540,602
Net change in unrealized gain (loss) on investments and futures contracts	4,036,872	(13,103,129)
Total income (loss)	8,606,193	(11,993,521)
Expenses		
Trustee fees	3,294	3,101
Custodial fees	5,195	4,541
Audit fees	4,632	5,068
Independent review committee fees	3,977	2,262
Unitholder reporting costs	22,217	16,223
Other administrative expenses	61,610	69,729
Transaction costs	165,364	136,370
Interest expense	404	4,519
Total operating expenses	266,693	241,813
Operating profit (loss)	8,339,500	(12,235,334)
Withholding taxes	(194,634)	(159,837)
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 8,144,866	\$ (12,395,171)
Weighted average number of units during the period	948,377	1,061,764
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 8.59	\$ (11.67)

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

	2023	2022
For the period ended June 30 (unaudited)		
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 95,389,514	\$ 118,553,156
Increase (decrease) in net assets attributable to holders of redeemable units from operations	8,144,866	(12,395,171)
Distributions to holders of redeemable units		
Net investment income	(1,423,069)	(1,365,746)
Total distributions to holders of redeemable units	(1,423,069)	(1,365,746)
Redeemable unit transactions		
Issuance of redeemable units	9,194,511	6,814,586
Reinvestment of redeemable units	1,145,240	1,088,804
Redemption of redeemable units	(6,258,381)	(13,188,817)
Net increase (decrease) from redeemable unit transactions	4,081,370	(5,285,427)
Net increase (decrease) in net assets attributable to holders of redeemable units	10,803,167	(19,046,344)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 106,192,681	\$ 99,506,812

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

Genus Fossil Free Plus Dividend Equity Fund

Statement of Cash Flows

For the period ended June 30 (unaudited)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 77,923,509	\$ 84,683,096
Purchase of investments	(81,268,542)	(82,266,182)
Dividends received, net of withholding tax	1,562,571	1,472,291
Interest received, excluding gain on short-term notes	79,990	22,408
Interest paid	(404)	(4,519)
Securities lending income	2,205	4,160
Negative interest on investments	(54)	(1,500)
Operating expenses paid	(98,922)	(108,900)
Net proceeds from derivatives settlements	5,627	5,514
Net cash from (used in) operating activities	(1,794,020)	3,806,368
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(277,830)	(276,942)
Cash received from redeemable units issued	9,206,816	6,814,586
Amounts paid for redeemable units redeemed	(6,256,081)	(13,203,817)
Net cash from (used in) financing activities	2,672,905	(6,666,173)
Foreign exchange loss on cash	(102,457)	(8,479)
Net increase (decrease) in cash	776,428	(2,868,284)
Cash at beginning of period	\$ 1,149,812	\$ 6,371,408
Cash at end of period	1,926,240	3,503,124

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

Genus Fossil Free Plus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Equities				
Industrials				
15,400	CH Robinson Worldwide Inc.	2,049,724	1,922,657	1.9
10,600	Ferguson PLC	2,061,000	2,206,487	2.2
5,800	Illinois Tool Works Inc.	1,554,259	1,919,928	1.9
7,900	Snap-on Inc.	2,280,287	3,012,625	3.0
11,700	The Timken Co.	1,103,421	1,417,061	1.4
7,100	United Parcel Service Inc., Class B	1,778,055	1,684,056	1.7
16,100	Vinci SA	2,051,676	2,472,561	2.5
		12,878,422	14,635,375	14.6
Consumer Discretionary				
62,000	Bridgestone Corp.	3,245,291	3,344,417	3.3
23,500	H&R Block Inc.	1,187,744	991,035	1.0
58,500	Industria de Diseno Textil SA	2,745,982	2,994,716	3.0
105,100	Panasonic Holdings Corp.	1,244,836	1,687,231	1.7
		8,423,853	9,017,399	9.0
Consumer Staples				
12,400	Colgate-Palmolive Co.	1,253,277	1,264,087	1.3
15,200	Kimberly-Clark Corp.	2,810,658	2,776,838	2.8
39,200	Koninklijke Ahold Delhaize NV	1,635,673	1,769,034	1.8
37,700	Kroger Co.	2,354,257	2,344,651	2.3
23,400	Metro Inc.	1,687,356	1,750,788	1.7
		9,741,221	9,905,398	9.9
Communication Services				
107,700	Deutsche Telekom AG	3,073,622	3,105,885	3.1
111,100	Quebecor Inc.	3,314,118	3,627,415	3.6
		6,387,740	6,733,300	6.7
Health Care				
2,300	Elevance Health Inc.	1,492,529	1,352,177	1.3
19,500	Gilead Sciences Inc.	2,218,875	1,988,653	2.0
73,000	GSK PLC	1,703,635	1,705,568	1.7
24,600	Merck & Co., Inc.	2,496,807	3,756,145	3.7
7,800	Novartis AG	1,025,294	1,038,308	1.0
6,270	Novo Nordisk A/S	1,128,751	1,336,500	1.3
		10,065,891	11,177,351	11.0
Financials				
29,900	Bank of Montreal	3,568,636	3,577,236	3.6
15,000	Bank of Nova Scotia	990,645	994,200	1.0
31,700	National Bank of Canada	3,096,053	3,128,790	3.1
100,400	Poste Italiane SpA	1,448,174	1,437,247	1.4
108,700	SBI Holdings Inc.	3,043,741	2,755,118	2.7
13,100	The Allstate Corp.	2,041,185	1,890,150	1.9
42,800	The Toronto-Dominion Bank	3,508,207	3,514,308	3.5
		17,696,641	17,297,049	17.2

Genus Fossil Free Plus Dividend Equity Fund

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Real Estate				
143,500	Dream Industrial Real Estate Investment Trust	1,988,128	2,024,785	2.0
		1,988,128	2,024,785	2.0
Information Technology				
4,000	Accenture PLC, Class A	1,490,911	1,633,303	1.6
3,700	Broadcom Inc.	2,733,793	4,246,932	4.2
54,400	Cisco Systems Inc.	3,655,377	3,724,469	3.7
10,200	Microchip Technology Inc.	1,010,992	1,209,202	1.2
51,400	National Instruments Corp.	2,992,704	3,904,039	3.9
59,900	Open Text Corp.	3,280,551	3,300,490	3.3
24,700	Oracle Corp.	2,913,674	3,892,345	3.8
		18,078,002	21,910,780	21.7
Materials				
29,748	Agnico Eagle Mines Ltd.	2,007,421	1,967,830	2.0
44,500	Huntsman Corp.	1,533,500	1,591,052	1.6
12,400	Nitto Denko Corp.	1,128,097	1,206,760	1.2
8,700	Reliance Steel & Aluminum Co.	2,055,154	3,126,597	3.1
		6,724,172	7,892,239	7.9
Total Equities		91,984,070	100,593,676	100.0
Transaction costs		(81,384)		
Total Investments		91,902,686	100,593,676	100.0
Futures				
Number of Contracts		Unrealized Gain (Loss) (\$)		
18	Australian Dollar Futures Sept 23	(20,960)		
25	British Pound Futures Sept 23	37,527		
28	Canadian Dollar Futures Sept 23	28,122		
26	Canadian Dollar Futures Sept 23	(1,376)		
(22)	Euro Fx Futures Sept 23	(53,529)		
(39)	Japanese Yen Futures Sept 23	168,044		
7	Swiss Franc Futures Sept 23	18,757		
		176,585		

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

Genus Global Balanced Fund (formerly Genus Balanced Fund)

Statement of Financial Position

As at June 30, 2023 (unaudited) and December 31, 2022 (audited)	June 30 2023	December 31 2022
Assets		
Current assets		
Cash	\$ 8,351	\$ 217,622
Investments	49,031,014	47,204,041
Income receivable from underlying components	150,550	412,327
Dividends receivable	12,942	-
Total assets	49,202,857	47,833,990
Liabilities		
Current liabilities		
Accounts payable and accrued liabilities	13,149	18,238
Due to Broker	150,550	412,327
Distributions payable to unitholders	129	40
Redemptions payable to unitholders	10,000	-
Total liabilities (excluding net assets attributable to holders of redeemable units)	173,828	430,605
Net assets attributable to holders of redeemable units (Series O)	\$ 49,029,029	\$ 47,403,385
Redeemable units outstanding (note 5)	368,347	369,373
Net assets attributable to holders of redeemable units per unit (Series O)	\$ 133.11	\$ 128.33

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)	2023	2022
Income		
Interest income for distribution purposes	\$ 10,242	\$ 49
Dividend income	198,756	-
Distributions from underlying components	307,973	449,133
Foreign exchange gain (loss) on cash	(1,150)	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	302,536	(100,966)
Net change in unrealized gain (loss) on investments	1,493,182	(5,385,773)
Total income (loss)	2,311,539	(5,010,952)
Expenses		
Trustee fees	3,074	3,265
Audit fees	4,632	5,068
Independent review committee fees	1,968	720
Custodial fees	2,277	2,119
Unitholder reporting costs	8,601	11,577
Other administrative expenses	16,677	18,068
Transaction costs	13,890	2,393
Interest expense	4,871	2,228
Total operating expenses	55,990	45,438
Operating profit (loss)	2,255,549	(5,056,390)
Withholding taxes	18,477	-
Increase (decrease) in net assets attributable to holders of redeemable units from operations (Series O)	\$ 2,237,072	\$ (5,056,390)
Weighted average number of units during the period	369,384	368,102
Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit (Series O)	\$ 6.06	\$ (13.74)

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

For the period ended June 30 (unaudited)	2023	2022
Net assets attributable to holders of redeemable units at beginning of period (Series O)	\$ 47,403,385	\$ 52,248,773
Increase (decrease) in net assets attributable to holders of redeemable units from operations	2,237,072	(5,056,390)
Distributions to holders of redeemable units		
Net investment income	(477,703)	(407,342)
Total distributions to holders of redeemable units	(477,703)	(407,342)
Redeemable unit transactions		
Issuance of redeemable units	1,707,310	2,068,777
Reinvestment of redeemable units	420,087	354,588
Redemption of redeemable units	(2,261,122)	(3,604,344)
Net decrease from redeemable unit transactions	(133,725)	(1,180,979)
Net increase (decrease) in net assets attributable to holders of redeemable units	1,625,644	(6,644,711)
Net assets attributable to holders of redeemable units at end of period (Series O)	\$ 49,029,029	\$ 45,604,062

Genus Global Balanced Fund (formerly Genus Balanced Fund)

Statement of Cash Flows

For the period ended June 30 (unaudited)	2023	2022
Cash flows from operating activities		
Proceeds from sale of investments	\$ 16,161,788	\$ 8,259,053
Purchase of investments	(16,468,710)	(10,324,822)
Income received from underlying components, net of withholding tax	747,329	3,655,934
Interest paid	(4,871)	(2,228)
Negative interest on investments	-	(101)
Operating expenses paid	(42,318)	(41,225)
Net cash from operating activities	393,218	1,546,611
Cash flows from financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(57,527)	(52,956)
Cash received from redeemable units issued	1,707,310	2,058,312
Amounts paid for redeemable units redeemed	(2,251,122)	(3,579,594)
Net cash used in financing activities	(601,339)	(1,574,238)
Foreign exchange gain (loss) on cash	(1,150)	26,706
Net decrease in cash	(209,271)	(921)
Cash at beginning of period	\$ 217,622	\$ 277,603
Cash at end of period	\$ 8,351	\$ 276,682

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

Genus Global Balanced Fund (formerly Genus Balanced Fund)

Schedule of Investment Portfolio

As at June 30, 2023 (unaudited)

Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Total Portfolio
Exchange-Traded Funds				
11,300	iShares Core U.S. Aggregate Bond ETF	1,439,679	1,464,610	3.0
73,700	iShares Gold Trust	3,471,035	3,548,858	7.2
14,600	iShares iBoxx \$ Investment Grade Corporate Bond ETF	2,124,587	2,089,192	4.3
9,800	iShares iBoxx High Yield Corporate Bond ETF	990,066	973,490	2.0
8,500	iShares JP Morgan USD Emerging Markets Bond ETF	984,309	973,363	2.0
33,300	iShares MSCI EAFE ETF	3,114,700	3,194,636	6.5
68,800	iShares US Treasury Bond ETF	2,162,335	2,084,793	4.3
7,300	Vanguard S&P 500 ETF	3,667,403	3,934,187	8.0
		17,954,114	18,263,129	37.3
Equity Fund				
4,204	Genus Canadian Alpha Fund	949,466	1,017,105	2.1
50,809	Genus CanGlobe Equity Fund	7,892,188	8,705,749	17.8
13,690	Genus Global Alpha Fund	3,913,055	3,827,678	7.8
		12,754,709	13,550,532	27.7
Emerging Markets Fund				
6,154	Genus Emerging Markets Equity Fund	939,569	892,604	1.8
Government Bond Fund				
4,827	Genus Government Bond Fund	565,367	490,701	1.0
Strategic Bond Fund				
17,462	Genus Strategic Bond Fund	1,841,016	1,688,589	3.4
Commercial Mortgage Fund				
25,195	Genus Commercial Mortgage Fund	2,559,325	2,464,850	5.0
Dividend Equity Fund				
69,628	Genus Dividend Equity Fund	9,702,225	10,723,793	21.9
Canadian T-Bill Fund				
4,492	Genus Canadian T-Bill Fund	449,162	449,162	0.9
Fixed Income				
Short-Term Bond Fund				
6,662	Genus Short-Term Bond Fund	557,253	507,654	1.0
	Transaction costs	(8,403)		
Total Investments		47,314,337	49,031,014	100.0

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, 2023 (unaudited)

1. OPERATIONS

The Funds of the Genus Capital Management Strategic Diversified Portfolio Service (“Genus” or the “Funds”) 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 High Impact Equity Fund (formerly Genus Fossil Free High Impact Equity Fund)
Genus Fossil Free Plus Dividend Equity Fund (formerly Genus Fossil Free Dividend Equity Fund)
Genus Fossil Free Plus CanGlobe Equity Fund (formerly Genus Fossil Free CanGlobe Equity Fund)
Genus Fossil Free Plus Corporate Bond Fund (formerly 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 Global Impact Bond Fund (formerly 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 31, 2023.

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

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

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 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 year 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 Plus CanGlobe Equity Fund	U.S. \$	U.S. \$
Genus High Impact Equity Fund	U.S. \$	U.S. \$
Genus Global Macro Bond Fund	U.S. \$	U.S. \$
Genus 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 year 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 year by the weighted average number of units outstanding of the respective series during the year.

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

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

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 9.

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

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

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.

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, 2023 and December 31, 2022.

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

As at June 30, 2023

	Financial Assets at Fair Value as at June 30, 2023			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus Canadian T-Bill Fund				
Short-Term Notes	-	80,712,103	-	80,712,103
	-	80,712,103	-	80,712,103
Genus Short-Term Bond Fund				
Bonds	-	24,953,913	-	24,953,913
Mortgage-Backed Securities	-	304,333	-	304,333
	-	25,258,246	-	25,258,246
Genus Government Bond Fund				
Bonds	-	94,006,035	-	94,006,035
Mortgage-Backed Securities	-	2,788,876	-	2,788,876
	-	96,794,911	-	96,794,911
Genus Strategic Bond Fund				
Bonds	-	67,694,460	-	67,694,460
	-	67,694,460	-	67,694,460
Genus Canadian Alpha Fund				
Equities	34,555,565	-	-	34,555,565
	34,555,565	-	-	34,555,565
Genus Dividend Equity Fund				
Equities	316,185,049	-	-	316,185,049
Derivative Assets - Futures	-	268,425	-	268,425
Derivative Liabilities - Futures	-	(90,711)	-	(90,711)
	316,185,049	177,714	-	316,362,763
Genus Global Alpha Fund (in U.S.\$)				
Equities	50,231,330	-	-	50,231,330
Derivative Assets - Futures	-	53,636	-	53,636
Derivative Liabilities - Futures	-	(185,048)	-	(185,048)
	50,231,330	(131,412)	-	50,099,918
Genus Commercial Mortgage Fund				
Mortgage-Backed Securities	-	-	104,941,943	104,941,943
Mutual Funds	-	11,712,614	-	11,712,614
	-	11,712,614	104,941,943	116,654,557

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

As at June 30, 2023 (continued)

	Financial Assets at Fair Value as at June 30, 2023			Total
	Level 1	Level 2	Level 3	
	\$	\$	\$	\$
Genus CanGlobe Equity Fund (in U.S.\$)				
Equities	139,802,653	-	-	139,802,653
Derivative Assets - Futures	-	73,734	-	73,734
Derivative Liabilities - Futures	-	(222,428)	-	(222,428)
	139,802,653	(148,694)	-	139,653,959
Genus Global Balanced Fund				
Exchange-Traded Funds	18,263,129	-	-	18,263,129
Mutual Funds	-	30,767,885	-	30,767,885
	18,263,129	30,767,885	-	49,031,014
Genus Fossil Free Plus Corporate Bond Fund				
Bonds	-	50,169,262	-	50,169,262
	-	50,169,262	-	50,169,262
Genus Fossil Free Plus Dividend Equity Fund				
Equities	100,593,676	-	-	100,593,676
Derivative Assets - Futures	-	252,450	-	252,450
Derivative Liabilities - Futures	-	(75,865)	-	(75,865)
	100,593,676	176,585	-	100,770,261
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)				
Equities	100,916,650	-	-	100,916,650
Derivative Assets - Futures	-	47,318	-	47,318
Derivative Liabilities - Futures	-	(113,347)	-	(113,347)
	100,916,650	(66,029)	-	100,850,621
Genus Emerging Markets Equity Fund (in U.S.\$)				
Equities	18,694,482	43,610	45,506	18,783,598
Warrants	-	-	538	538
	18,694,482	43,610	46,044	18,784,136
Genus High Impact Equity Fund (in U.S.\$)				
Equities	68,422,439	-	-	68,422,439
Derivative Assets - Futures	-	29,394	-	29,394
Derivative Liabilities - Futures	-	(179,743)	-	(179,743)
	68,422,439	(150,349)	-	68,272,090
Genus Global Macro Bond Fund (in U.S.\$)				
Exchange-Traded Funds	43,233,980	-	-	43,233,980
Derivative Assets - Futures	-	45,229	-	45,229
	43,233,980	-	-	43,279,209
Genus Global Impact Bond Fund (in U.S.\$)				
Bonds	-	25,274,246	-	25,274,246
Derivative Liabilities - Forwards	-	7,677	-	7,677
	-	25,281,923	-	25,281,923

Genus Capital Management Strategic Diversified Portfolio Service
Notes to the Financial Statements
June 30, 2023 (unaudited)

As at December 31, 2022

	Financial Assets at Fair Value as at December 31, 2022			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus Canadian T-Bill Fund				
Short-Term Notes	-	158,627,725	-	158,627,725
	-	158,627,725	-	158,627,725
Genus Short-Term Bond Fund				
Bonds	-	34,800,914	-	34,800,914
Mortgage-Backed Securities	-	316,096	-	316,096
	-	35,117,010	-	35,117,010
Genus Government Bond Fund				
Bonds	-	122,512,956	-	122,512,956
Mortgage-Backed Securities	-	2,912,365	-	2,912,365
	-	125,425,321	-	125,425,321
Genus Strategic Bond Fund				
Bonds	-	66,866,822	-	66,866,822
	-	66,866,822	-	66,866,822
Genus Canadian Alpha Fund				
Equities	31,441,071	-	-	31,441,071
	31,441,071	-	-	31,441,071
Genus Dividend Equity Fund				
Equities	313,074,470	-	-	313,074,470
Derivative Assets - Futures	-	41,557	-	41,557
Derivative Liabilities - Futures	-	(105,721)	-	(105,721)
	313,074,470	(64,164)	-	313,010,306
Genus Global Alpha Fund (in U.S.\$)				
Equities	40,407,161	-	-	40,407,161
Derivative Assets - Futures	-	76,869	-	76,869
Derivative Liabilities - Futures	-	(100,260)	-	(100,260)
	40,407,161	(23,391)	-	40,383,770
Genus Commercial Mortgage Fund				
Mortgage-Backed Securities	-	-	118,787,457	118,787,457
Mutual Funds	-	1,548,166	-	1,548,166
	-	1,548,166	118,787,457	120,335,623

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

As at December 31, 2022 (continued)

	Financial Assets at Fair Value as at December 31, 2022			
	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Genus CanGlobe Equity Fund (in U.S.\$)				
Equities	102,257,246	-	-	102,257,246
Derivative Assets - Futures	-	121,218	-	121,218
Derivative Liabilities - Futures	-	(82,260)	-	(82,260)
	102,257,246	38,958	-	102,296,204
Genus Global Balanced Fund				
Exchange-Traded Funds	13,938,211	-	-	13,938,211
Mutual Funds	-	33,265,830	-	33,265,830
	13,938,211	33,265,830	-	47,204,041
Genus Fossil Free Plus Corporate Bond Fund				
Bonds	-	44,354,792	-	44,354,792
	-	44,354,792	-	44,354,792
Genus Fossil Free Plus Dividend Equity Fund				
Equities	90,612,464	-	-	90,612,464
Derivative Assets - Futures	-	19,647	-	19,647
Derivative Liabilities - Futures	-	(219,963)	-	(219,963)
	90,612,464	(200,316)	-	90,412,148
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)				
Equities	68,840,173	-	-	68,840,173
Derivative Assets - Futures	-	5,310	-	5,310
Derivative Liabilities - Futures	-	(112,932)	-	(112,932)
	68,840,173	(107,622)	-	68,732,551
Genus Emerging Markets Equity Fund (in U.S.\$)				
Equities	9,558,040	45,950	63,479	9,667,469
	9,558,040	45,950	63,479	9,667,469
Genus High Impact Equity Fund (in U.S.\$)				
Equities	60,261,114	-	-	60,261,114
Derivative Assets - Futures	-	68,021	-	68,021
Derivative Liabilities - Futures	-	(96,209)	-	(96,209)
	60,261,114	(28,188)	-	60,232,926
Genus Global Macro Bond Fund (in U.S.\$)				
Exchange-Traded Funds	46,282,009	-	-	46,282,009
Derivative Assets - Futures	-	12,606	-	12,606
	46,282,009	-	-	46,294,615
Genus Global Impact Bond Fund (in U.S.\$)				
Bonds	-	25,247,690	-	25,247,690
Derivative Liabilities - Forwards	-	(6,379)	-	(6,379)
	-	25,241,311	-	25,241,311

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

During the period, for Genus Emerging Markets Equity Fund, there were \$0 of transfers between Level 1 and Level 3 investments (December 31, 2022 - \$63,479).

During the period, for Genus Emerging Markets Equity Fund, there were \$0 of transfers between Level 1 and Level 2 investments (December 31, 2022 - \$0).

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

Genus Commercial Mortgage Fund	Period ended June 30, 2023	Year ended December 31, 2022
	(\$)	(\$)
Fair value, beginning of period	118,787,457	114,293,755
Investments purchased	1,191,184	29,887,525
Sale of investments	(15,524,067)	(19,667,304)
Net change in unrealized gain (loss)	487,370	(5,726,519)
Transfer in to Level 3	11,712,614	-
Transfer out from Level 3	-	-
Fair value, end of period	116,654,558	118,787,457

Genus Emerging Markets Equity Fund	Period ended June 30, 2023	Year ended December 31, 2022
	(\$)	(\$)
Fair value, beginning of year	63,479	-
Investments purchased	-	-
Sale of investments	-	-
Net realized gain (loss)	(63,479)	-
Net change in unrealized gain (loss)	740	-
Transfer in to Level 3	44,766	63,479
Fair value, end of year	45,506	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 year ended June 30, 2023 and December 31, 2022, no Series F units were issued, redeemed or outstanding.

Changes in outstanding redeemable units of Series O of the Funds for the years ended June 30, 2023 and December 31, 2022 were as follows:

Genus Capital Management Strategic Diversified Portfolio Service
Notes to the Financial Statements
June 30, 2023 (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, 2023</i>					
Units outstanding, beginning of year	1,635,483	468,680	1,257,739	702,532	133,916
Issuance of units	1,323,991	34,598	95,815	140,914	20,496
Redemption of units	(2,117,047)	(170,624)	(406,667)	(142,690)	(10,514)
Reinvested units	16,164	3,811	10,636	8,151	1,038
Units outstanding, end of year	858,591	336,465	957,523	708,907	144,936

<i>Year Ended December 31, 2022</i>					
Units outstanding, beginning of year	1,139,405	394,895	422,495	695,856	130,412
Issuance of units	3,082,080	184,582	914,557	132,729	32,801
Redemption of units	(2,608,821)	(117,363)	(90,063)	(140,529)	(31,054)
Reinvested units	22,819	6,566	10,750	14,476	1,757
Units outstanding, end of year	1,635,483	468,680	1,257,739	702,532	133,916

	Genus Dividend Equity Fund (units)	Genus Global Alpha Fund (units)	Genus Fossil Free Plus Corporate Bond Fund (units)	Genus Fossil Free Plus Dividend Equity Fund (units)
<i>Period Ended June 30, 2023</i>				
Units outstanding, beginning of year	2,177,333	224,091	480,644	915,572
Issuance of units	128,852	31,685	87,561	84,431
Redemption of units	(144,410)	(9,574)	(36,264)	(57,266)
Reinvested units	22,100	-	6,885	10,354
Units outstanding, end of year	2,183,875	246,202	538,826	953,091

<i>Year Ended December 31, 2022</i>				
Units outstanding, beginning of year	2,359,289	287,638	546,905	1,068,239
Issuance of units	243,764	35,535	58,758	133,882
Redemption of units	(479,208)	(102,610)	(138,004)	(308,465)
Reinvested units	53,488	3,528	12,985	21,916
Units outstanding, end of year	2,177,333	224,091	480,644	915,572

	Genus Fossil Free Plus 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, 2023</i>				
Units outstanding, beginning of year	943,171	106,824	915,775	369,373
Issuance of units	314,839	91,188	272,130	12,882
Redemption of units	(25,854)	(12,684)	(83,329)	(17,066)
Reinvested units	2	-	-	3,158
Units outstanding, end of year	1,232,158	185,328	1,104,576	368,347

<i>Year Ended December 31, 2022</i>				
Units outstanding, beginning of year	1,177,801	120,165	1,247,689	372,744
Issuance of units	142,301	8,851	86,867	36,260
Redemption of units	(399,940)	(25,168)	(441,264)	(47,460)
Reinvested units	23,009	2,976	22,483	7,829
Units outstanding, end of year	943,171	106,824	915,775	369,373

	Genus Commercial Mortgage Fund (units)	Genus High Impact Equity Fund (units)	Genus Global Macro Bond Fund (units)	Genus Global Impact Bond Fund (units)
<i>Period Ended June 30, 2023</i>				
Units outstanding, beginning of year	1,230,797	540,676	539,955	302,825
Issuance of units	-	30,302	71,741	48,300
Redemption of units	-	(18,918)	(106,752)	(57,035)
Reinvested units	-	1	8,164	4,033
Units outstanding, end of year	1,230,797	552,061	513,108	298,123

<i>Year Ended December 31, 2022</i>				
Units outstanding, beginning of year	1,176,136	550,326	460,840	250,944
Issuance of units	161,972	48,849	181,227	83,598
Redemption of units	(136,981)	(67,232)	(110,892)	(36,111)
Reinvested units	29,670	8,733	8,780	4,394
Units outstanding, end of year	1,230,797	540,676	539,955	302,825

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

6. INCOME TAXES

As of December 31, 2022 and 2021, 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, 2022:

	Trust Type	Capital Losses Carried Forward	
		2022	2021
Genus Canadian T-Bill Fund	Mutual Fund Trust	\$4	\$696
Genus Global Impact Bond Fund	Mutual Fund Trust	US\$55,774	US\$-
Genus High Impact Equity Fund	Mutual Fund Trust	US\$1,137,216	US\$-
Genus Fossil Free Plus Dividend Equity Fund	Mutual Fund Trust	\$3,234,595	\$-
Genus Fossil Free Plus CanGlobe Equity Fund	Mutual Fund Trust	US\$7,112,678	US\$-
Genus Fossil Free Plus Corporate Bond Fund	Mutual Fund Trust	\$2,678,420	-
Genus Commercial Mortgage Fund	Mutual Fund Trust	\$84,617	\$84,562
Genus Emerging Markets Equity Fund	Mutual Fund Trust	US\$-	US\$-
Genus Government Bond Fund	Mutual Fund Trust	\$694,523	\$350,512
Genus Strategic Bond Fund	Mutual Fund Trust	\$1,866,863	-
Genus Canadian Alpha Fund	Mutual Fund Trust	\$438,365	\$-
Genus Dividend Equity Fund	Mutual Fund Trust	\$-	\$-
Genus Global Balanced Fund	Mutual Fund Trust	\$299,465	-
Genus Global Alpha Fund	Mutual Fund Trust	US\$3,015,805	US\$-
Genus CanGlobe Equity Fund	Mutual Fund Trust	US\$3,784,525	US\$-
Genus Global Macro Bond Fund	Mutual Fund Trust	US\$4,548,425	US\$2,901,752
Genus Short-Term Bond Fund	Mutual Fund Trust	\$7,230,087	\$6,604,026

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 year ended:

Genus Dividend Equity Fund

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	495,964	100	972,630	100
Commission arrangements†	234,359	47	446,811	46

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

Genus Fossil Free Plus Dividend Equity Fund

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	159,737	100	249,750	100
Commission arrangements†	84,188	53	138,694	56

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	159,026	100	251,607	100
Commission arrangements†	73,082	46	125,885	50

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	72,525	100	156,832	100
Commission arrangements†	34,605	48	69,724	44

Genus Canadian Alpha Fund

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	99,633	100	80,498	100
Commission arrangements†	60,610	61	50,448	63

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	158,647	100	324,494	100
Commission arrangements†	80,962	51	164,830	51

Genus Global Balanced Fund

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	13,890	100	14,239	100
Commission arrangements†	9,583	69	8,935	63

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	10,684	100	4,035	100
Commission arrangements†	3,055	29	1,246	31

Genus Capital Management Strategic Diversified Portfolio Service**Notes to the Financial Statements**June 30, 2023 (unaudited)

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	72,033	100	143,053	100
Commission arrangements†	34,069	47	72,299	51

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

	June 30, 2023		December 31, 2022	
	\$	%	\$	%
Total transaction costs	39,776	100	38,145	100
Commission arrangements†	25,439	64	23,321	61

† 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, 2023 (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, 2023	Less than 1 year \$	1 - 3 years \$	3 - 5 years \$	> 5 years \$	Total \$
Genus Canadian T-Bill Fund	80,712,103	-	-	-	80,712,103
Genus Short-Term Bond Fund	3,535,700	7,867,077	10,421,517	3,433,953	25,258,247
Genus Government Bond Fund	476,511	19,358,572	4,005,029	72,954,799	96,794,911
Genus Strategic Bond Fund	1	626,744	4,629,771	62,437,944	67,694,460
Genus Fossil Free Plus Corporate Bond Fund	-	178,654	4,779,683	45,210,925	50,169,262
Genus Commercial Mortgage Fund	32,241,428	37,707,590	31,336,528	3,656,397	104,941,943
Genus Global Impact Bond Fund	402,037	9,622,752	4,896,167	10,353,290	25,274,246

As at December 31, 2022	Less than 1 year \$	1 - 3 years \$	3 - 5 years \$	> 5 years \$	Total \$
Genus Canadian T-Bill Fund	158,627,725	-	-	-	158,627,725
Genus Short-Term Bond Fund	847,588	21,592,804	7,442,080	5,234,538	35,117,010
Genus Government Bond Fund	-	27,003,143	12,763,754	85,658,424	125,425,321
Genus Strategic Bond Fund	806,080	192,946	8,202,944	57,664,852	66,866,822
Genus Fossil Free Plus Corporate Bond Fund	-	672,761	8,367,595	35,314,436	44,354,792
Genus Commercial Mortgage Fund	34,879,279	46,324,080	33,271,304	4,312,794	118,787,457
Genus Global Impact Bond Fund	287,720	6,454,079	7,479,148	11,026,743	25,247,690

As at June 30, 2023 and December 31, 2022, 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, 2023	Interest Rate Increase (-) or Decrease (+)	
	\$	% of NAV
Genus Canadian T-Bill Fund	+ or - 247,964	+ or - 0.3%
Genus Short-Term Bond Fund	+ or - 651,800	+ or - 2.6%
Genus Government Bond Fund	+ or - 7,524,039	+ or - 7.7%
Genus Strategic Bond Fund	+ or - 3,981,249	+ or - 5.8%
Genus Fossil Free Plus Corporate Bond Fund	+ or - 2,941,854	+ or - 5.8%
Genus Commercial Mortgage Fund	+ or - 2,006,845	+ or - 1.8%
Genus Global Impact Bond Fund	+ or - 1,371,087	+ or - 5.4%

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

December 31, 2022

Interest Rate Increase (-) or Decrease (+)

		\$	% of NAV
Genus Canadian T-Bill Fund	+ or -	641,787	0.4%
Genus Short-Term Bond Fund	+ or -	866,419	2.5%
Genus Government Bond Fund	+ or -	9,645,754	7.7%
Genus Strategic Bond Fund	+ or -	3,704,123	5.5%
Genus Fossil Free Plus Corporate Bond Fund	+ or -	2,461,495	5.5%
Genus Commercial Mortgage Fund	+ or -	2,240,171	1.9%
Genus Global Impact Bond Fund	+ or -	1,470,634	5.8%

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, 2023 and December 31, 2022.

June 30, 2023

	U.S. Dollar	Canadian Dollar	British Pound	European Union Euro	Australian Dollar	Japanese Yen	Others	Total
Genus Canadian Alpha Fund	6,969	-	-	-	-	-	-	6,969
Genus Dividend Equity Fund	185,692,939	-	9,517,891	30,568,603	319	23,648,871	8,244,587	257,673,210
Genus Global Alpha Fund (in U.S.\$)	-	2,011,379	780,768	4,208,464	916,399	138	2,215,914	10,133,062
Genus CanGlobe Equity Fund (in U.S.\$)	-	31,749,928	3,341,493	18,303,995	976,324	3,975,324	3,825,949	62,173,013
Genus Global Balanced Fund	31,776,027	-	-	-	-	-	-	31,776,027
Genus Fossil Free Plus Dividend Equity Fund	58,013,881	-	1,246,806	11,780,067	398	8,947,622	2,642,170	82,630,944
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	-	22,985,555	1,862,389	10,146,300	10	4,804,184	6,774,672	46,573,110
Genus Emerging Markets Equity Fund (in U.S.\$)	-	59,623	-	151,614	-	-	10,812,902	11,024,139
Genus Canadian T-Bill Fund	219	-	-	231	-	-	-	450
Genus High Impact Equity Fund (in U.S.\$)	-	2,746,103	5,993,296	8,000,360	521,110	2,783,612	6,240,291	26,284,772
Genus Global Marco Bond Fund (in U.S.\$)	-	19,630	-	-	-	-	-	19,630
Genus Global Impact Bond Fund (in U.S.\$)	-	3,790,346	-	-	-	-	-	3,790,346

December 31, 2022

	U.S. Dollar	Canadian Dollar	British Pound	European Union Euro	Australian Dollar	Japanese Yen	Others	Total
Genus Canadian Alpha Fund	9,625	-	-	-	-	-	-	9,625
Genus Dividend Equity Fund	192,965,456	-	4,762,767	28,429,089	3,647,523	14,511,627	9,573,759	253,890,221
Genus Global Alpha Fund (in U.S.\$)	-	2,254,307	729,420	5,544,927	3,754,371	1,213,949	1,706,654	15,203,628
Genus CanGlobe Equity Fund (in U.S.\$)	-	24,328,530	2,047,010	12,164,401	1,680,487	2,681,974	7,885,976	50,788,378
Genus Global Balanced Fund	26,299,175	-	-	-	-	-	-	26,299,175
Genus Fossil Free Plus Dividend Equity Fund	50,498,979	-	648	7,962,817	1,187,452	9,302,413	3,583,232	72,535,541
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	-	17,862,418	491	8,755,576	574,241	4,728,897	3,146,439	35,068,062
Genus Emerging Markets Equity Fund (in U.S.\$)	-	58,843	-	50,330	-	-	6,104,784	6,213,957
Genus Canadian T-Bill Fund	224	-	-	-	-	-	-	224
Genus High Impact Equity Fund (in U.S.\$)	-	2,977,881	3,883,602	8,141,805	575,414	4,926,559	4,152,297	24,657,558
Genus Global Marco Bond Fund (in U.S.\$)	-	25,715	-	-	-	-	-	25,715
Genus Global Impact Bond Fund (in U.S.\$)	-	4,889,948	-	-	-	-	-	4,889,948

As at June 30, 2023 and December 31, 2022, 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, 2023 (unaudited)

	June 30, 2023 5% Appreciation (-) or Depreciation (+) \$	December 31, 2022 5% Appreciation (-) or Depreciation (+) \$
Genus Canadian Alpha Fund	+ or - 348	+ or - 481
Genus Dividend Equity Fund	+ or - 12,883,660	+ or - 12,694,511
Genus Global Alpha Fund (in U.S.\$)	+ or - 2,503,330	+ or - 751,181
Genus CanGlobe Equity Fund (in U.S.\$)	+ or - 5,571,520	+ or - 2,539,419
Genus Global Balanced Fund	+ or - 1,588,801	+ or - 1,314,959
Genus Fossil Free Plus Dividend Equity Fund	+ or - 4,131,547	+ or - 3,626,777
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	+ or - 3,990,757	+ or - 1,753,403
Genus Emerging Markets Equity Fund (in U.S.\$)	+ or - 1,020,385	+ or - 310,698
Genus Canadian T-Bill Fund	+ or - 22	+ or - 11
Genus High Impact Equity Fund (in U.S.\$)	+ or - 3,452,875	+ or - 1,232,878
Genus Global Marco Bond Fund (in U.S.\$)	+ or - 2,301,949	+ or - 1,286
Genus Global Impact Bond Fund (in U.S.\$)	+ or - 1,156,317	+ or - 244,497

c) Other Price Risk

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, 2023 and December 31, 2022. Additionally, the table also discloses the impact on the Fund's NAV of a 5% increase or decrease in the securities market.

June 30, 2023	Other Price Risk Exposure \$	% of NAV	Impact of 5% Increase (+) or Decrease (-) \$
Genus Canadian Alpha Fund	34,555,565	98.6	+ or - 1,727,778
Genus Dividend Equity Fund	316,185,049	94.0	+ or - 15,809,252
Genus Global Alpha Fund (in U.S.\$)	50,231,330	96.6	+ or - 2,511,567
Genus CanGlobe Equity Fund (in U.S.\$)	139,802,653	97.7	+ or - 6,990,133
Genus Global Balanced Fund	49,031,014	100.0	+ or - 2,451,551
Genus Fossil Free Plus Dividend Equity Fund	100,593,676	94.7	+ or - 5,029,684
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	100,916,650	98.1	+ or - 5,045,833
Genus Emerging Markets Equity Fund (in U.S.\$)	18,784,136	92.5	+ or - 939,207
Genus High impact Equity Fund (in U.S.\$)	68,422,437	95.2	+ or - 3,421,122
Genus Global Macro Bond Fund (in U.S.\$)	43,233,980	93.9	+ or - 2,161,699

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December 31, 2022	Other Price Risk Exposure \$	% of NAV		Impact of 5% Increase (+) or Decrease (-) \$
Genus Canadian Alpha Fund	31,441,071	99.2	+ or -	1,572,054
Genus Dividend Equity Fund	313,074,470	94.4	+ or -	15,653,724
Genus Global Alpha Fund (in U.S.\$)	40,407,161	94.7	+ or -	2,020,358
Genus CanGlobe Equity Fund (in U.S.\$)	102,257,246	97.5	+ or -	5,112,862
Genus Global Balanced Fund	47,204,041	99.6	+ or -	2,360,202
Genus Fossil Free Plus Dividend Equity Fund	90,612,464	95.0	+ or -	4,530,623
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	68,840,173	98.1	+ or -	3,442,009
Genus Emerging Markets Equity Fund (in U.S.\$)	9,697,469	87.1	+ or -	484,873
Genus High Impact Equity Fund (in U.S.\$)	60,261,114	95.5	+ or -	3,013,056
Genus Global Macro Bond Fund (in U.S.\$)	46,282,009	97.1	+ or -	2,314,100

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, 2023 and December 31, 2022, the Funds invested in debt securities with the following credit ratings:

	AAA \$	AA \$	A \$	BBB \$	NR \$	Total \$
June 30, 2023						
Genus Canadian T-Bill Fund	26,731,645	53,980,458	-	-	-	80,712,103
Genus Short-Term Bond Fund	1,321,040	1,185,799	14,183,229	8,568,179	-	25,258,247
Genus Government Bond Fund	32,530,849	27,391,571	36,872,491	-	-	96,794,911
Genus Strategic Bond Fund	-	2,367,291	18,449,788	46,877,381	-	67,694,460
Genus Dividend Equity Fund	-	10,336,909	-	-	-	10,336,909
Genus Fossil Free Plus Corporate Bond Fund	-	418,483	21,714,097	28,036,683	-	50,169,263
Genus Commercial Mortgage Fund	-	-	-	-	104,941,943	104,941,943
Genus Global Impact Bond Fund (in U.S.\$)	3,276,490	7,273,863	8,438,191	8,437,255	-	27,425,799
December 31, 2022						
Genus Canadian T-Bill Fund	57,736,550	100,891,175	-	-	-	158,627,725
Genus Short-Term Bond Fund	1,448,844	810,676	23,313,252	9,544,238	-	35,117,010
Genus Government Bond Fund	42,731,931	29,604,493	53,088,897	-	-	125,425,321
Genus Strategic Bond Fund	179,565	768,032	20,419,688	45,067,921	431,616	66,866,822
Genus Dividend Equity Fund	-	10,559,214	-	-	-	10,559,214
Genus Fossil Free Plus Corporate Bond Fund	-	413,796	19,421,171	24,519,825	-	44,354,792
Genus Commercial Mortgage Fund	-	-	-	-	118,787,457	118,787,457
Genus Global Impact Bond Fund (in U.S.\$)	4,483,424	4,871,604	8,059,244	7,833,418	-	25,247,690

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (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, 2023	December 31, 2022
Sector	(%)	(%)
Short-term Investments	100.0	100.0
Total	100.0	100.0

Genus Short-Term Bond Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	-	0.3
Provincial Bonds	19.3	30.0
Corporate Bonds	78.7	68.3
Mortgage-backed Securities	1.2	0.9
Foreign Bonds	0.8	0.5
Total	100.0	100.0

Genus Government Bond Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	26.9	28.9
Provincial Bonds	52.8	55.5
Municipal Bonds	1.6	1.2
Corporate Bonds	15.8	12.1
Mortgage-backed Securities	2.9	2.3
Total	100.0	100.0

Genus Strategic Bond Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	-	0.3
Corporate Bonds	100.0	99.4
Foreign Bonds	-	0.3
Total	100.0	100.0

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June 30, 2023 (unaudited)

Genus Canadian Alpha Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Equities		
Energy	15.0	17.5
Materials	8.8	12.8
Industrials	14.6	15.6
Consumer Discretionary	7.5	1.8
Consumer Staples	5.6	9.9
Financials	27.0	34.0
Information Technology	13.2	3.7
Communication Services	3.6	1.5
Utilities	4.7	3.2
Total	100.0	100.0

Genus Dividend Equity Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Energy	7.4	9.0
Materials	7.1	9.1
Industrials	12.5	10.0
Consumer Discretionary	7.6	9.1
Consumer Staples	7.3	7.3
Health Care	11.1	12.1
Financials	18.4	17.7
Real Estate	2.3	3.1
Information Technology	17.8	15.3
Communication Services	3.8	3.2
Utilities	4.7	4.1
Total	100.0	100.0

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Energy	3.0	5.0
Materials	3.4	10.0
Industrials	12.6	12.3
Consumer Discretionary	15.1	11.5
Consumer Staples	7.6	9.4
Health Care	14.3	15.0
Financials	8.2	10.9
Information Technology	26.0	23.0
Communication Services	7.8	1.6
Utilities	2.0	1.3
Total	100.0	100.0

Genus Commercial Mortgage Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Mortgage-backed Securities	90.0	98.7
Investment Funds - Short-term Investments	10.0	1.3
Total	100.0	100.0

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Energy	6.5	10.1
Materials	3.0	8.9
Industrials	14.5	11.2
Consumer Discretionary	6.4	9.8
Consumer Staples	9.8	7.3
Health Care	11.1	12.6
Financials	15.8	19.3
Real Estate	1.0	1.1
Information Technology	21.6	15.7
Communication Services	6.8	2.1
Utilities	3.5	1.9
Total	100.0	100.0

Genus Global Balanced Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Investment Funds - Equity	51.4	55.9
Investment Funds - Bonds	4.4	5.0
Investment Funds - Mortgage-backed Securities	5.0	7.9
Investment Funds - Short-term Investments	1.9	1.7
Investment Funds - Exchange-Traded Funds	37.3	29.5
Total	100.0	100.0

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Corporate Bonds	100.0	100.0
Total	100.0	100.0

Genus Fossil Free Plus Dividend Equity Fund

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Materials	7.9	10.2
Industrials	14.6	15.2
Consumer Discretionary	9.0	6.8
Consumer Staples	9.9	10.8
Health Care	11.0	14.0
Financials	17.2	19.7
Real Estate	2.0	2.5
Information Technology	21.7	13.6
Communication Services	6.7	7.2
Total	100.0	100.0

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Materials	6.3	6.6
Industrials	14.2	9.3
Consumer Discretionary	12.9	13.1
Consumer Staples	6.8	3.7
Health Care	11.9	8.6
Financials	15.5	22.6
Real Estate	1.7	7.1
Information Technology	25.4	24.8
Communication Services	5.3	4.2
Total	100.0	100.0

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June 30, 2023 (unaudited)

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Energy	4.8	5.0
Materials	3.0	2.0
Industrials	3.2	2.0
Consumer Discretionary	12.7	16.2
Consumer Staples	16.3	18.7
Health Care	3.2	3.1
Financials	15.6	16.2
Information Technology	18.3	15.9
Real Estate	2.3	2.2
Communication Services	18.7	18.7
Telecommunication Services	-	-
Utilities	-	-
Exchange-Traded Funds	1.9	-
Total	100.0	100.0

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Equities		
Materials	7.3	13.2
Industrials	12.9	11.8
Communication Services	6.2	3.9
Consumer Discretionary	4.3	3.0
Consumer Staples	11.7	15.1
Health Care	20.5	22.1
Financials	1.3	-
Real Estate	4.4	5.6
Information Technology	31.4	25.3
Total	100.0	100.0

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Exchange-Traded Funds	100.0	100.0
Total	100.0	100.0

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

	June 30, 2023	December 31, 2022
Sector	(%)	(%)
Canadian Bonds		
Federal Bonds	0.8	0.9
Provincial Bonds	3.9	3.0
Municipal Bonds	2.3	2.1
Corporate Bonds	44.3	40.9
Foreign Bonds	48.7	53.1
Total	100.0	100.0

Genus Capital Management Strategic Diversified Portfolio Service
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9. RELATED PARTIES

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

	June 30, 2023		December 31, 2022	
	Units	Market value \$	Units	Market value \$
Genus Canadian T-Bill Fund	7,592	759,157	21,149	2,114,892
Genus Short-Term Bond Fund	2,422	184,561	3,639	277,857
Genus Government Bond Fund	7,777	790,475	12,757	1,283,865
Genus Strategic Bond Fund	6,197	599,205	7,070	680,390
Genus Canadian Alpha Fund	2,177	526,767	1,676	396,967
Genus Dividend Equity Fund	38,486	5,927,606	48,126	7,330,483
Genus Global Alpha Fund (in U.S.\$)	2,426	512,556	2,236	425,595
Genus CanGlobe Equity Fund (in U.S.\$)	20,276	2,625,483	19,994	2,290,639
Genus Global Balanced Fund	11,498	1,530,418	10,907	1,399,787
Genus Emerging Markets Equity Fund (in U.S.\$)	2,556	280,154	2,138	222,812
Genus Commercial Mortgage Fund	5,429	531,124	6,777	660,353
Genus Fossil Free Plus Corporate Bond Fund	479	45,071	315	29,420
Genus Fossil Free Plus Dividend Equity Fund	1,478	164,663	1,392	145,046
Genus Fossil Free Plus CanGlobe Equity Fund (in U.S.\$)	5,612	468,435	4,058	301,874
Genus High Impact Equity Fund (in U.S.\$)	4,937	642,528	4,327	505,208
Genus Global Macro Bond Fund (in U.S.\$)	6,720	603,097	8,827	779,587
Genus Global Impact Bond (in U.S.\$)	739	63,575	619	52,658

The following tables summarize the Funds' investments in related party funds at June 30, 2023 and December 31, 2022:

Genus Global Balanced Fund	Carrying Cost (\$)	Fair Value (\$)	% of NAV
June 30, 2023			
Investments in related parties			
Genus Canadian Alpha Fund	949,466	1,017,105	3%
Genus CanGlobe Equity Fund	7,892,188	8,705,749	6%
Genus Global Alpha Fund	3,913,055	3,827,678	7%
Genus Emerging Markets Equity Fund	939,569	892,604	4%
Genus Government Bond Fund	565,367	490,701	1%
Genus Strategic Bond Fund	1,841,016	1,688,589	2%
Genus Commercial Mortgage Fund	2,559,325	2,464,850	2%
Genus Dividend Equity Fund	9,702,225	10,723,793	3%
Genus Canadian T-Bill Fund	449,162	449,162	1%
Genus Short-Term Bond Fund	557,251	507,654	2%

Genus Global Balanced Fund	Carrying Cost (\$)	Fair Value (\$)	% of NAV
December 31, 2022			
Investments in related parties			
Genus Canadian Alpha Fund	936,166	982,554	3%
Genus CanGlobe Equity Fund	7,892,188	7,887,262	8%
Genus Global Alpha Fund	3,913,055	3,530,726	8%
Genus Emerging Markets Equity Fund	939,569	868,983	8%
Genus Government Bond Fund	1,051,782	902,052	1%
Genus Strategic Bond Fund	1,680,922	1,451,781	2%
Genus Commercial Mortgage Fund	3,902,369	3,740,072	3%
Genus Dividend Equity Fund	11,980,657	13,119,576	4%
Genus Canadian T-Bill Fund	282,058	282,058	0%
Genus Short-Term Bond Fund	549,362	500,766	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, 2023 and December 31, 2022, securities lending income was as follows:

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Genus Fossil Free Plus CanGlobe Equity Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	12,489	4,544
Securities lending charges	(4,371)	(1,590)
Net securities lending income	8,118	2,954
Withholding taxes on securities lending income	-	(762)
Net securities lending income received by the Fund	8,118	2,192

Genus Fossil Free Plus Dividend Equity Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	3,392	11,010
Securities lending charges	(1,187)	(3,853)
Net securities lending income	2,205	7,157
Withholding taxes on securities lending income	-	(1,124)
Net securities lending income received by the Fund	2,205	6,032

Genus Dividend Equity Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	31,347	29,544
Securities lending charges	(10,971)	(10,340)
Net securities lending income	20,376	19,204
Withholding taxes on securities lending income	(68)	(3,256)
Net securities lending income received by the Fund	20,308	15,948

Genus Global Macro Bond Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	23,904	78,753
Securities lending charges	(8,366)	(27,564)
Net securities lending income	15,538	51,189
Withholding taxes on securities lending income	(3,208)	(13,188)
Net securities lending income received by the Fund	12,330	38,001

Genus High Impact Equity Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	25,989	7,331
Securities lending charges	(9,096)	(2,565)
Net securities lending income	16,893	4,766
Withholding taxes on securities lending income	(68)	(849)
Net securities lending income received by the Fund	16,825	3,917

Genus Canadian Alpha Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	2,494	3,219
Securities lending charges	(873)	(1,127)
Net securities lending income	1,621	2,092
Withholding taxes on securities lending income	-	(42)
Net securities lending income received by the Fund	1,621	2,050

Genus Capital Management Strategic Diversified Portfolio Service
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Genus CanGlobe Equity Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	12,489	8,773
Securities lending charges	(4,371)	(3,070)
Net securities lending income	8,118	5,703
Withholding taxes on securities lending income	-	(419)
Net securities lending income received by the Fund	8,118	5,284

Genus Global Alpha Fund

	2023	2022
	(\$)	(\$)
Gross securities lending income	2,152	511
Securities lending charges	(753)	(179)
Net securities lending income	1,399	332
Withholding taxes on securities lending income	-	(14)
Net securities lending income received by the Fund	1,399	318

Securities lending charges represented 35% (2022 – 35%) 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, 2023 and December 31, 2022:

Genus Fossil Free Plus CanGlobe Equity Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

Securities loaned	8,881,633	1,009,704
Collateral received	9,059,272	1,029,901
Collateral percentage of the securities loaned	102	102

Genus Fossil Free Plus Dividend Equity Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

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	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

Securities loaned	12,272,605	1,096,756
Collateral received	12,518,061	1,118,692
Collateral percentage of the securities loaned	102	102

Genus Global Macro Bond Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

Securities loaned	15,293,060	12,892,975
Collateral received	15,598,926	13,150,838
Collateral percentage of the securities loaned	102	102

Genus High Impact Equity Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

Securities loaned	1,500,692	5,342,197
Collateral received	1,530,711	5,449,043
Collateral percentage of the securities loaned	102	102

Genus Canadian Alpha Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)

Securities loaned	2,802,477	1,011,752
Collateral received	2,853,528	1,031,988
Collateral percentage of the securities loaned	102	102

Genus Capital Management Strategic Diversified Portfolio Service

Notes to the Financial Statements

June 30, 2023 (unaudited)

Genus CanGlobe Equity Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)
Securities loaned	6,346,594	160,598
Collateral received	6,473,528	163,812
Collateral percentage of the securities loaned	102	102

Genus Global Alpha Fund	Period ended	Year ended
	June 30, 2023	December 31, 2022
	(\$)	(\$)
Securities loaned	1,159,301	564,644
Collateral received	1,182,487	575,938
Collateral percentage of the securities loaned	102	102

11. UKRAINE AND RUSSIAN CONFLICT

Geopolitical, environmental and other events may disrupt securities markets and adversely affect global economies and markets. These disruptions could prevent the Funds from implementing its investment strategies and achieving its investment objectives. Given the increasing interdependence among global economies and markets, conditions in one country, market, or region might adversely affect markets, issuers, and/or foreign exchange rates in other countries, including Canada.

War, terrorism, public health crises, and other geopolitical events, such as sanctions, tariffs, trade disputes, the imposition of exchange controls or other cross-border trade barriers, have led, and in the future, may lead, to increased short-term market volatility and may have adverse long-term effects on North American and world economies and markets generally. For instance, the 2022 Russian invasion of Ukraine and the sanctions that followed had immediate negative effects on global financial markets, sovereign debt and the markets for certain securities and commodities, such as oil and natural gas, and reduced the liquidity and value of Russian securities to zero or near zero.