

CI SIGNATURE HIGH YIELD BOND II AS AT JUNE 30, 2016



Strategy Characteristics	Top 10 Holdings	Asset Mix																																				
<p>Inception date: January 2012¹ Asset class: High Yield</p> <p>Total Assets: \$88.8 million Manager: Signature Global Asset Management</p> <p>Benchmark: ML US HY Master II (USD)</p>	<table> <tr> <td>GMAC Capital Trust (Preferred) 8.125% Ser.2</td> <td>1.2%</td> </tr> <tr> <td>Bank of America FRN 31DEC49</td> <td>1.1%</td> </tr> <tr> <td>Innovation Ventures 9.5% 15AUG19</td> <td>1.0%</td> </tr> <tr> <td>iShares iBoxx High Yield Corporate Bond ETF</td> <td>1.0%</td> </tr> <tr> <td>Formula One 7.75% 29JUL22</td> <td>1.0%</td> </tr> <tr> <td>Lloyds Bank FRN 31DEC49</td> <td>1.0%</td> </tr> <tr> <td>Intarcia Therapeutics FRN 15APR31</td> <td>1.0%</td> </tr> <tr> <td>JPMorgan Chase & Co. FRN 29AUG49</td> <td>1.0%</td> </tr> <tr> <td>Cenovus Energy</td> <td>0.9%</td> </tr> <tr> <td>JBS Investments 7.25% 03APR24</td> <td>0.9%</td> </tr> </table>	GMAC Capital Trust (Preferred) 8.125% Ser.2	1.2%	Bank of America FRN 31DEC49	1.1%	Innovation Ventures 9.5% 15AUG19	1.0%	iShares iBoxx High Yield Corporate Bond ETF	1.0%	Formula One 7.75% 29JUL22	1.0%	Lloyds Bank FRN 31DEC49	1.0%	Intarcia Therapeutics FRN 15APR31	1.0%	JPMorgan Chase & Co. FRN 29AUG49	1.0%	Cenovus Energy	0.9%	JBS Investments 7.25% 03APR24	0.9%	<p>Cash, 4% REITs, Trusts & Equities, 5% Gov't & Inv. Grade, 6% High-yield, 85%</p>																
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<p>Portfolio Yield (approx.): 7.6</p> <p>Effective Duration: 3.8</p> <p>Average Credit Quality: BB-</p> <p>% of bonds rated under B (total fund): 9%</p>																																						
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Unless otherwise indicated and except for returns for periods less than one year, the indicated rates of return are the historical annual compounded total returns including changes in security value. All performance data assume reinvestment of all distributions or dividends. Past performance is not a reliable indicator of future performance.

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