

Annual Financial Statements - March 31, 2020



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INDEPENDENT AUDITOR'S REPORT

To the Unitholders of

Cambridge Canadian Dividend Fund
Cambridge Canadian Equity Fund
Cambridge Global Dividend Fund
Cambridge Global Equity Fund
Cambridge Global Smaller Companies Fund (formerly Cambridge Growth Companies Fund)
Cambridge Pure Canadian Equity Fund
Cambridge Stock Selection Fund
Cambridge U.S. Dividend Fund
Cambridge U.S. Dividend Registered Fund
Cambridge U.S. Dividend US\$ Fund
Cambridge Asset Allocation Fund
Cambridge Bond Fund
Cambridge Canadian Long-Term Bond Pool
Cambridge Canadian Short-Term Bond Pool
Cambridge Global High Income Fund
Cambridge Monthly Income Fund
Cambridge Put Write Pool
Black Creek Global Leaders Fund
Black Creek International Equity Fund
Black Creek Global Balanced Fund
Synergy American Fund
Signature Asian Opportunities Fund
Signature Emerging Markets Fund
Signature Global Dividend Fund
Signature Global Equity Fund
Signature Global Resource Fund
Signature Select Canadian Fund
Signature Canadian Balanced Fund
Signature Global Income & Growth Fund
Signature Income & Growth Fund
Signature Canadian Bond Fund
Signature Cash Management Fund
Signature Core Bond Plus Fund
Signature Corporate Bond Fund
Signature Diversified Yield Fund (formerly Signature Diversified Yield II Fund)
Signature Dividend Fund
Signature Floating Rate Income Fund (formerly Signature Floating Rate Income Pool)
Signature Global Bond Fund
Signature High Income Fund
Signature High Yield Bond Fund (formerly Signature High Yield Bond II Fund)
Signature Preferred Share Fund (formerly Signature Preferred Share Pool)
Signature Short-Term Bond Fund
Signature Systematic Yield Pool
Portfolio Series Balanced Fund
Portfolio Series Balanced Growth Fund
Portfolio Series Conservative Balanced Fund
Portfolio Series Conservative Fund
Portfolio Series Growth Fund
Portfolio Series Income Fund
Portfolio Series Maximum Growth Fund
CI American Small Companies Fund
CI American Value Fund

CI Mutual Funds

CI Canadian Investment Fund
CI Canadian Small/Mid Cap Fund
CI Global High Dividend Advantage Fund
CI Global Stock Selection Fund (formerly Harbour Global Analyst Fund)
CI Global Value Fund
CI International Value Fund
CI MSCI World ESG Impact Fund
Munro Global Growth Equity Fund
CI High Interest Savings Fund
CI Income Fund
CI Investment Grade Bond Fund
CI Money Market Fund
CI U.S. Income US\$ Pool
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Marret Short Duration High Yield Fund
Select Canadian Equity Managed Fund
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CI Global Equity Core Private Pool
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CI Global Smaller Companies Private Pool
CI International Equity Alpha Private Pool
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CI International Equity Value Private Pool
CI North American Small / Mid Cap Equity Private Pool
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CI Canadian Fixed Income Private Pool
CI Global Enhanced Government Bond Private Pool
CI Global High Yield Credit Private Pool
CI Global Investment Grade Credit Private Pool
CI Global Unconstrained Bond Private Pool

(collectively, the “Funds”)

Opinion

We have audited the financial statements of the Funds, which comprise the statement of financial position as at March 31, 2020, and the statement of comprehensive income, statement of changes in net assets attributable to holders of redeemable units and statement of cash flows for the period then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Funds as at March 31, 2020, and their financial performance and their cash flows for the period then ended in accordance with International Financial Reporting Standards (IFRSs).

Basis for Opinion

We conducted our audit in accordance with Canadian generally accepted auditing standards. Our responsibilities under those standards are further described in the *Auditor's Responsibilities for the Audit of the Financial Statements* section of our report. We are independent of the Funds in accordance with the ethical requirements that are relevant to our audit of the financial statements in Canada, and we have fulfilled our other ethical responsibilities in accordance with these requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other Matter

The financial statements of the Funds for the period ended March 31, 2019 were audited by another auditor who expressed an unmodified opinion on those statements on June 24, 2019.

Other Information

Management is responsible for the other information. The other information comprises the Management Report of Fund Performance of the Funds. Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information, and in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

We obtained the Management Report of Fund Performance of the Funds prior to the date of this auditor's report. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact in this auditor's report. We have nothing to report in this regard.

Responsibilities of Management and Those Charged with Governance for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with IFRSs, and for such internal control as management determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the Funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Funds or to cease operations, or has no realistic alternative but to do so.

Those charged with governance are responsible for overseeing the Funds' financial reporting process.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Canadian generally accepted auditing standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with Canadian generally accepted auditing standards, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

CI Mutual Funds

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management.
- ▶ Conclude on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Funds to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure, and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Toronto, Canada
June 23, 2020

The logo for Ernst & Young LLP is written in a black, cursive, handwritten-style font.

Chartered Professional Accountants
Licensed Public Accountants

Signature Asian Opportunities Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	21,419	26,546
Cash	1,198	1,191
Unrealized gain on futures and foreign currency forward contracts	2	5
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	52	86
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	1	64
Receivable for unit subscriptions	7	37
	22,679	27,929
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	117	4
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	535	111
Payable for unit redemptions	2	117
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	654	232
Net assets attributable to holders of redeemable units	22,025	27,697

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	16,950	14,999	17.17	18.50	986,955	810,861
Class A1	-	5,673	-	10.10	-	561,820
Class A2	-	412	-	10.09	-	40,820
Class A3	-	113	-	10.09	-	11,212
Class A4	-	12	-	10.08	-	1,152
Class E	308	512	10.16	10.94	30,301	46,775
Class EF	11	12	10.11	10.89	1,091	1,075
Class F	802	610	11.18	12.05	71,725	50,672
Class F1	-	306	-	10.08	-	30,395
Class I	3,288	4,294	16.83	18.13	195,390	236,874
Class O	615	706	13.20	14.22	46,566	49,650
Class P	51	48	9.34	10.06	5,478	4,803

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

Signature Asian Opportunities Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	589	1,084
Interest for distribution purposes	17	26
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	668	2,383
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(2,175)	(4,134)
Total net gain (loss) on investments and derivatives	(901)	(641)
Other income		
Foreign exchange gain (loss) on cash	42	(14)
Commitment fee income	-	-
Securities lending revenue (Note 6)	6	7
Fees rebate	4	1
Total other income	52	(6)
Total income	(849)	(647)
Expenses		
Management fees (Note 5)	408	469
Administration fees (Note 5)	47	54
Commissions and other portfolio transaction costs	132	63
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	-	-
Margin fees	-	-
Interest expense	-	1
Withholding taxes	57	147
Harmonized sales tax	44	52
Total expenses	688	786
Increase (decrease) in net assets attributable to holders of redeemable units	(1,537)	(1,433)

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(956)	(1,046)	(1.00)	(1.09)	953,327	961,407
Class A1	(288)	(48)	(0.53)	(0.12)	543,513	426,874
Class A2	(23)	(24)	(0.55)	(0.56)	41,303	43,835
Class A3	(5)	(9)	(0.51)	(0.60)	9,804	13,675
Class A4	(1)	-	(0.52)	(0.43)	1,153	1,156
Class E	(22)	(35)	(0.63)	(0.59)	34,653	59,658
Class EF	(1)	-	(0.63)	(0.35)	1,080	1,059
Class F	(46)	(22)	(0.75)	(0.41)	61,224	52,895
Class F1	(15)	(3)	(0.51)	(0.13)	29,677	24,849
Class I	(160)	(232)	(0.76)	(0.77)	210,160	301,011
Class O	(17)	(15)	(0.34)	(0.25)	50,369	55,123
Class P	(3)	1	(0.58)	1.11	4,845	1,512

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

Signature Asian Opportunities Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	14,999	21,128	5,673	3,482	412	420	113	173
Increase (decrease) in net assets attributable to holders of redeemable units	(956)	(1,046)	(288)	(48)	(23)	(24)	(5)	(9)
Distributions to holders of redeemable units								
From net investment income	(28)	(123)	-	(40)	-	(3)	-	(1)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(28)	(123)	-	(40)	-	(3)	-	(1)
Redeemable unit transactions								
Proceeds from redeemable units issued	7,158	2,382	165	3,135	56	290	3	35
Reinvestment of distributions to holders of redeemable units	27	121	-	37	-	3	-	1
Redemption of redeemable units	(4,250)	(7,463)	(5,550)	(893)	(445)	(274)	(111)	(86)
Net increase (decrease) from redeemable unit transactions	2,935	(4,960)	(5,385)	2,279	(389)	19	(108)	(50)
Net increase (decrease) in net assets attributable to holders of redeemable units	1,951	(6,129)	(5,673)	2,191	(412)	(8)	(113)	(60)
Net assets attributable to holders of redeemable units at the end of year	16,950	14,999	-	5,673	-	412	-	113

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	12	13	512	809	12	12	610	674
Increase (decrease) in net assets attributable to holders of redeemable units	(1)	-	(22)	(35)	(1)	-	(46)	(22)
Distributions to holders of redeemable units								
From net investment income	-	-	(1)	(5)	-	-	(10)	(11)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	(1)	(5)	-	-	(10)	(11)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	30	24	-	-	455	323
Reinvestment of distributions to holders of redeemable units	-	-	1	5	-	-	9	9
Redemption of redeemable units	(11)	(1)	(212)	(286)	-	-	(216)	(363)
Net increase (decrease) from redeemable unit transactions	(11)	(1)	(181)	(257)	-	-	248	(31)
Net increase (decrease) in net assets attributable to holders of redeemable units	(12)	(1)	(204)	(297)	(1)	-	192	(64)
Net assets attributable to holders of redeemable units at the end of year	-	12	308	512	11	12	802	610

	Class F1		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	306	211	4,294	7,090	706	938	48	11
Increase (decrease) in net assets attributable to holders of redeemable units	(15)	(3)	(160)	(232)	(17)	(15)	(3)	1
Distributions to holders of redeemable units								
From net investment income	-	(6)	(97)	(132)	(17)	(21)	(1)	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(6)	(97)	(132)	(17)	(21)	(1)	-
Redeemable unit transactions								
Proceeds from redeemable units issued	17	163	83	424	310	218	17	36
Reinvestment of distributions to holders of redeemable units	-	5	97	132	17	21	1	-
Redemption of redeemable units	(308)	(64)	(929)	(2,988)	(384)	(435)	(11)	-
Net increase (decrease) from redeemable unit transactions	(291)	104	(749)	(2,432)	(57)	(196)	7	36
Net increase (decrease) in net assets attributable to holders of redeemable units	(306)	95	(1,006)	(2,796)	(91)	(232)	3	37
Net assets attributable to holders of redeemable units at the end of year	-	306	3,288	4,294	615	706	51	48

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

Signature Asian Opportunities Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	27,697	34,961
Increase (decrease) in net assets attributable to holders of redeemable units	(1,537)	(1,433)
Distributions to holders of redeemable units		
From net investment income	(154)	(342)
From net realized gains	-	-
Return of capital	-	-
Total distributions to holders of redeemable units	(154)	(342)
Redeemable unit transactions		
Proceeds from redeemable units issued	8,294	7,030
Reinvestment of distributions to holders of redeemable units	152	334
Redemption of redeemable units	(12,427)	(12,853)
Net increase (decrease) from redeemable unit transactions	(3,981)	(5,489)
Net increase (decrease) in net assets attributable to holders of redeemable units	(5,672)	(7,264)
Net assets attributable to holders of redeemable units at the end of year	22,025	27,697

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

Signature Asian Opportunities Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(1,537)	(1,433)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(668)	(2,383)
Unrealized foreign exchange (gain) loss on cash	-	27
Commissions and other portfolio transaction costs	132	63
Change in unrealized (appreciation) depreciation in value of investments and derivatives	2,175	4,134
Proceeds from sale and maturity of investments and derivatives	27,880	34,093
Purchase of investments and derivatives	(23,789)	(28,632)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	34	94
(Increase) decrease in interest receivable	-	-
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	4,227	5,963
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2)	(8)
Proceeds from issuance of redeemable units	1,771	2,252
Amounts paid on redemption of redeemable units	(5,989)	(8,048)
Net cash from (used in) financing activities	(4,220)	(5,804)
Unrealized foreign exchange gain (loss) on cash	-	(27)
Net increase (decrease) in cash	7	159
Cash (bank overdraft), beginning of year	1,191	1,059
Cash (bank overdraft), end of year	1,198	1,191
Supplementary Information:		
Dividends received, net of withholding tax*	566	1,023
Interest received, net of withholding tax*	17	26
Dividends paid*	-	-
Interest paid*	-	1
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Asian Opportunities Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CAYMAN ISLANDS (29.3%)				TAIWAN (5.8%)			
19,130	Alibaba Group Holding Ltd.	581,845	636,903	17,147	MediaTek Inc.	275,853	261,055
3,668	Alibaba Group Holding Ltd., ADR	807,786	1,003,973	23,606	Taiwan Semiconductor Manufacturing Co., Ltd.	236,561	300,681
49,320	Anta Sports Products Ltd.	359,437	509,889	7,240	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	552,257	486,960
56,978	Budweiser Brewing Co. APAC Ltd.	265,801	206,869	64,120	Visual Photonics Epitaxy Co., Ltd.	264,650	233,990
96,720	ESR Cayman Ltd.	274,226	294,272			1,329,321	1,282,686
12,106	GDS Holdings Ltd., ADR	497,668	987,692	EXCHANGE-TRADED FUND(S) (4.7%)			
51,800	Haidilao International Holding Ltd.	272,018	283,985	1,340	iShares MSCI All Country Asia ex Japan ETF	133,226	112,627
291,510	HKBN Ltd.	602,311	647,729	11,980	iShares MSCI Indonesia ETF	227,255	248,357
5,510	JD.com Inc., ADR	320,625	314,068	3,520	iShares MSCI Japan ETF	273,706	244,680
11,480	Meituan Dianping	195,778	195,168	6,660	iShares MSCI South Korea ETF	421,287	439,795
66,375	Sunac China Holdings Ltd.	482,718	432,571			1,055,474	1,045,459
3,200	TAL Education Group, ADR	153,388	239,866	HONG KONG (3.7%)			
9,821	Tencent Holdings Ltd.	530,186	677,839	42,500	AIA Group Ltd.	384,912	541,222
		5,343,787	6,430,824	201,250	HK Electric Investments Ltd.	266,082	272,542
CHINA (18.9%)						650,994	813,764
42,020	Aier Eye Hospital Group Co., Ltd.	208,765	328,837	INDONESIA (3.1%)			
221,990	Air China Ltd.	250,463	201,494	886,629	Bank Mandiri Persero Tbk PT	520,758	358,056
9,600	BYD Co., Ltd., Shares H	68,235	70,581	1,250,329	PT Bank Rakyat Indonesia Persero Tbk PT	421,418	325,833
60,590	China Merchants Bank Co., Ltd., Shares H	385,727	384,971			942,176	683,889
56,499	Chongqing Changan Automobile Co. Ltd.	113,615	118,789	THAILAND (0.8%)			
26,000	CITIC Securities Co., Ltd.	120,494	114,496	35,080	CP ALL PCL	98,108	91,847
72,700	Haier Smart Home Co., Ltd.	250,910	208,040	32,070	Siam Commercial Bank PCL	133,969	95,322
45,900	Hangzhou Robam Appliances Co., Ltd.	282,463	259,413			232,077	187,169
71,200	Han's Laser Technology Industry Group Co., Ltd.	446,832	398,863	SINGAPORE (0.7%)			
18,320	Jiangsu Hengrui Medicine Co., Ltd.	221,064	335,046	8,890	Great Eastern Holdings Ltd.	212,462	156,447
860	Kweichow Moutai Co., Ltd.	135,531	189,872	Commissions and other portfolio transaction costs			
49,010	Ping An Insurance (Group) Co. of China Ltd., Shares H	660,863	677,506			(35,235)	
36,400	Shanghai International Airport Co., Ltd.	464,954	439,871	Total Investment Portfolio before Derivative Instruments (97.2%)			
53,449	Yonyou Network Technology Co., Ltd.	309,499	429,749			20,097,240	21,418,611
		3,919,415	4,157,528	Foreign Currency Forward Contract(s) (-0.5%) (see Schedule A)			
JAPAN (9.3%)							(114,826)
1,360	Keyence Corp.	503,605	619,580	Total Investment Portfolio (96.7%)			
10,150	Mitsubishi Electric Corp.	191,397	177,236			20,097,240	21,303,785
7,130	Sony Corp.	298,003	598,822	Other Net Assets (Liabilities) (3.3%)			
19,130	Sumitomo Mitsui Financial Group Inc.	908,314	656,324				721,456
		1,901,319	2,051,962	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
AUSTRALIA (8.3%)							22,025,241
58,731	Atlas Arteria Ltd.	384,167	280,054				
3,520	Commonwealth Bank of Australia	245,886	188,319				
4,306	CSL Ltd.	405,260	1,105,566				
77,190	IOOF Holdings Ltd.	468,009	244,492				
		1,503,322	1,818,431				
SOUTH KOREA (6.3%)							
21,123	Samsung Electronics Co., Ltd.	1,017,919	1,163,869				
2,410	SK Hynix Inc.	275,900	231,653				
		1,293,819	1,395,522				
INDIA (6.3%)							
33,200	Embassy Office Parks REIT	210,170	217,548				
11,570	Housing Development Finance Corp., Ltd.	424,004	353,003				
67,080	ICICI Bank Ltd.	469,294	405,728				
9,410	Larsen & Toubro Ltd.	242,441	142,135				
89,710	NTPC Ltd.	185,450	141,119				
10,970	Shriram Transport Finance Co., Ltd.	216,950	135,397				
		1,748,309	1,394,930				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Asian Opportunities Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(13,954) US \$	18,594 Canadian \$	(1,033)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(18,110) US \$	24,093 Canadian \$	(1,385)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(38,638) US \$	51,240 Canadian \$	(3,104)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(45,766) US \$	62,477 Canadian \$	(1,895)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(7,237) US \$	9,641 Canadian \$	(538)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(6,364) Canadian \$	4,500 US \$	(33)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(19,453) US \$	25,337 Canadian \$	(2,030)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(31,117) US \$	41,437 Canadian \$	(2,340)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(32,481) US \$	43,075 Canadian \$	(2,609)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(4,980) US \$	6,847 Canadian \$	(158)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(7,237) US \$	9,645 Canadian \$	(534)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(74,242) US \$	102,041 Canadian \$	(2,384)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(7,820) US \$	10,403 Canadian \$	(599)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(15,649) US \$	20,830 Canadian \$	(1,181)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(16,709) US \$	22,237 Canadian \$	(1,271)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(17,752) US \$	23,656 Canadian \$	(1,313)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(22,967) US \$	30,565 Canadian \$	(1,747)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(26,196) US \$	33,976 Canadian \$	(2,877)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(27,530) US \$	36,685 Canadian \$	(2,036)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(28,364) US \$	38,733 Canadian \$	(1,162)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(32,941) US \$	43,839 Canadian \$	(2,493)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(33,307) US \$	44,309 Canadian \$	(2,538)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(35,096) US \$	47,919 Canadian \$	(1,444)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(62,597) US \$	83,258 Canadian \$	(4,785)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(140,695) US \$	1,092,600 Hong Kong \$	299
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(183,660) US \$	1,427,000 Hong Kong \$	526
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(244,149) US \$	1,896,000 Hong Kong \$	520
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(23,981) US \$	32,949 Canadian \$	(781)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(34,361) US \$	45,701 Canadian \$	(2,628)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(36,931) US \$	48,084 Canadian \$	(3,872)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(38,779) US \$	51,520 Canadian \$	(3,023)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(54,703) US \$	72,789 Canadian \$	(4,170)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(93,797) US \$	728,400 Hong Kong \$	198
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(23,849) Canadian \$	16,875 US \$	(108)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(24,102) Canadian \$	17,049 US \$	(116)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(38,664) Canadian \$	27,368 US \$	(160)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(17,300) US \$	23,022 Canadian \$	(1,316)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(19,633) US \$	26,126 Canadian \$	(1,495)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(22,988) US \$	30,622 Canadian \$	(1,711)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(24,391) US \$	32,447 Canadian \$	(1,858)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(24,819) US \$	33,050 Canadian \$	(1,868)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(26,196) US \$	34,041 Canadian \$	(2,812)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(31,897) US \$	43,404 Canadian \$	(1,460)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(33,719) US \$	45,905 Canadian \$	(1,521)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(39,123) US \$	51,879 Canadian \$	(3,148)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(37,150) Canadian \$	26,250 US \$	(219)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(40,134) Canadian \$	28,459 US \$	(95)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Asian Opportunities Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(15,649) US \$	20,802 Canadian \$	(1,209)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(18,152) US \$	24,174 Canadian \$	(1,362)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(18,522) US \$	24,664 Canadian \$	(1,394)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(18,696) US \$	24,277 Canadian \$	(2,026)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(19,940) US \$	26,554 Canadian \$	(1,492)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(22,222) US \$	29,600 Canadian \$	(1,655)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(25,713) US \$	35,130 Canadian \$	(1,037)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(30,555) US \$	41,718 Canadian \$	(1,258)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(262,469) Canadian \$	186,000 US \$	(949)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(28,056,000) Hong Kong \$	3,610,486 US \$	(10,924)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(10,130) US \$	13,499 Canadian \$	(753)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(11,006) US \$	14,272 Canadian \$	(1,211)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(183,659) US \$	1,427,000 Hong Kong \$	527
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(14,350) US \$	19,093 Canadian \$	(1,095)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(2,716) US \$	3,619 Canadian \$	(201)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(4,688) US \$	6,246 Canadian \$	(348)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(62,798) US \$	86,339 Canadian \$	(1,990)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(7,237) US \$	9,642 Canadian \$	(536)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(77,724) US \$	106,218 Canadian \$	(3,105)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(109,263) US \$	148,702 Canadian \$	(4,981)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(18,603) US \$	24,151 Canadian \$	(2,021)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(38,779) US \$	51,523 Canadian \$	(3,020)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(6,297) US \$	8,382 Canadian \$	(479)
Total Foreign Currency Forward Contract(s) Value							(114,826)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Asian Opportunities Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	2	(2)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	2	(2)	-	-
Derivative liabilities - Foreign currency forward contracts	(117)	2	-	(115)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(117)	2	-	(115)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	5	(3)	-	2
Derivative assets - Swaps and swaptions	-	-	-	-
Total	5	(3)	-	2
Derivative liabilities - Foreign currency forward contracts	(4)	3	-	(1)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(4)	3	-	(1)

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares MSCI Indonesia ETF	367,795	248	0.1
iShares MSCI All Country Asia ex Japan ETF	4,659,862	113	-
iShares MSCI Japan ETF	12,833,246	245	-
iShares MSCI South Korea ETF	5,212,071	439	-

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

Signature Asian Opportunities Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	111	57
Soft dollar commissions [†]	19	9

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	810,861	1,084,209	561,820	327,297	40,820	39,480	11,212	16,251
Redeemable units issued for cash	404,042	130,484	17,046	319,527	5,599	28,589	309	3,551
Redeemable units issued for reinvested distributions	1,423	7,094	-	4,042	-	344	-	109
Redeemable units redeemed	(229,371)	(410,926)	(578,866)	(89,046)	(46,419)	(27,593)	(11,521)	(8,699)
Number of redeemable units at the end of year	986,955	810,861	-	561,820	-	40,820	-	11,212

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,152	1,260	46,775	70,151	1,075	1,052	50,672	53,111
Redeemable units issued for cash	-	27	2,780	2,219	-	-	38,136	26,497
Redeemable units issued for reinvested distributions	-	12	85	486	16	23	728	836
Redeemable units redeemed	(1,152)	(147)	(19,339)	(26,081)	-	-	(17,811)	(29,772)
Number of redeemable units at the end of year	-	1,152	30,301	46,775	1,091	1,075	71,725	50,672

	Class F1		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	30,395	19,900	236,874	370,954	49,650	62,561	4,803	1,024
Redeemable units issued for cash	1,620	16,354	4,907	22,639	22,120	16,278	1,638	3,747
Redeemable units issued for reinvested distributions	-	548	5,182	7,976	1,131	1,596	120	32
Redeemable units redeemed	(32,015)	(6,407)	(51,573)	(164,695)	(26,335)	(30,785)	(1,083)	-
Number of redeemable units at the end of year	-	30,395	195,390	236,874	46,566	49,650	5,478	4,803

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Asian Opportunities Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.22
Class A1 [^]	1.925	0.22
Class A2 [^]	1.900	0.21
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class E	1.950	0.15
Class EF	0.950	0.15
Class F	1.000	0.22
Class F1 [^]	0.925	0.22
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.22

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	2,483	2,740
Collateral (non-cash)	2,533	2,794

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	7	8
Charges	(1)	(1)
Securities lending revenue	6	7
% of gross securities lending revenue	14.3	12.5

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	118,702
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Asian Opportunities Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Cayman Islands	16.4
Australia	12.4
Japan	12.1
China	11.8
Hong Kong	10.6
India	9.5
Taiwan	6.3
South Korea	5.7
Other Net Assets (Liabilities)	4.2
Singapore	3.2
Thailand	3.1
Indonesia	2.4
Malaysia	0.9
Bermuda	0.7
U.K.	0.7
Foreign Currency Forward Contract(s)	0.0

Credit Risk

As at March 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in Asia-Pacific equities and therefore was sensitive to changes in general economic conditions across the Asia-Pacific region.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$2,142,000 (March 31, 2019 - \$2,655,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	5,184	1,851	7,035	31.9
Chinese Renminbi	2,823	-	2,823	12.8
Japanese Yen	2,012	-	2,012	9.1
Hong Kong Dollar	5,762	(3,900)	1,862	8.5
Australian Dollar	1,763	-	1,763	8.0
Indian Rupee	1,395	-	1,395	6.3
Korean Won	1,351	-	1,351	6.1
Taiwan Dollar	800	-	800	3.6
Indonesian Rupiah	682	-	682	3.1
Thai Baht	180	-	180	0.8
Singapore Dollar	151	-	151	0.7
New Zealand Dollar	10	-	10	0.0
Total	22,113	(2,049)	20,064	90.9

as at March 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Hong Kong Dollar	7,743	-	7,743	28.0
Australian Dollar	3,447	-	3,447	12.4
Japanese Yen	3,398	-	3,398	12.3
U.S. Dollar	3,226	(154)	3,072	11.1
Indian Rupee	2,631	-	2,631	9.5
Taiwan Dollar	1,762	-	1,762	6.4
Korean Won	1,595	-	1,595	5.8
Chinese Renminbi	1,090	-	1,090	3.9
Singapore Dollar	888	-	888	3.2
Thai Baht	872	-	872	3.1
Indonesian Rupiah	675	-	675	2.4
Malaysian Ringgit	259	-	259	0.9
British Pound	160	-	160	0.6
New Zealand Dollar	11	-	11	0.0
Total	27,757	(154)	27,603	99.6

~Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$2,006,000 (March 31, 2019 - \$2,760,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

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

Signature Asian Opportunities Fund

Fund Specific Notes to Financial Statements

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	17,341	3,033	-	20,374
Exchange-Traded Fund(s)	1,045	-	-	1,045
Foreign currency forward contract(s), net	-	(115)	-	(115)
Total	18,386	2,918	-	21,304

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	26,546	-	-	26,546
Foreign currency forward contract(s), net	-	1	-	1
Total	26,546	1	-	26,547

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Emerging Markets Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	122,079	122,851
Cash	2,219	5,136
Unrealized gain on futures and foreign currency forward contracts	126	10
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	37	40
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	317
Receivable for unit subscriptions	186	173
	124,647	128,527
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	783	29
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	361	635
Payable for unit redemptions	78	384
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	1,222	1,048
Net assets attributable to holders of redeemable units	123,425	127,479

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	63,051	50,599	19.49	21.95	3,235,830	2,304,827
Class A1	-	27,368	-	10.97	-	2,495,894
Class A2	-	3,056	-	10.96	-	278,738
Class A3	-	902	-	10.97	-	82,180
Class A4	-	164	-	10.99	-	14,911
Class A5	-	115	-	11.01	-	10,459
Class E	2,380	3,390	10.60	11.94	224,640	283,964
Class EF	822	986	10.91	12.29	75,356	80,224
Class F	7,217	4,742	19.27	21.71	374,541	218,454
Class F1	-	2,900	-	11.07	-	262,074
Class F2	-	621	-	11.07	-	56,065
Class F3	-	387	-	11.09	-	34,880
Class F4	-	37	-	11.09	-	3,303
Class F5	-	11	-	11.10	-	1,023
Class I	44,602	25,956	27.26	30.72	1,635,916	844,860
Class O	4,612	5,511	13.86	15.62	332,690	352,924
Class P	741	734	9.91	11.17	74,769	65,707

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

Signature Emerging Markets Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	4,264	3,164
Interest for distribution purposes	148	116
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	3,144	7,513
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(19,691)	(11,337)
Total net gain (loss) on investments and derivatives	(12,135)	(544)
Other income		
Foreign exchange gain (loss) on cash	260	(106)
Commitment fee income	-	-
Securities lending revenue (Note 6)	63	108
Fees rebate	12	3
Total other income	335	5
Total income	(11,800)	(539)
Expenses		
Management fees (Note 5)	1,625	1,848
Administration fees (Note 5)	207	219
Commissions and other portfolio transaction costs	646	598
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	8	8
Service fees	9	16
Margin fees	-	-
Interest expense	1	-
Withholding taxes	343	343
Harmonized sales tax	179	200
Total expenses	3,018	3,232
Increase (decrease) in net assets attributable to holders of redeemable units	(14,818)	(3,771)

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(6,824)	(3,695)	(2.26)	(1.29)	3,023,708	2,859,909
Class A1	(886)	577	(0.36)	0.32	2,453,915	1,803,879
Class A2	(99)	(70)	(0.36)	(0.26)	273,055	273,243
Class A3	(30)	(16)	(0.37)	(0.21)	81,435	78,089
Class A4	(5)	(8)	(0.35)	(0.50)	15,341	15,622
Class A5	(4)	(2)	(0.33)	(0.19)	10,515	8,183
Class E	(287)	(107)	(1.13)	(0.38)	253,833	282,504
Class EF	(97)	(17)	(1.20)	(0.22)	81,311	79,951
Class F	(693)	(303)	(2.10)	(1.17)	331,179	259,027
Class F1	(85)	70	(0.31)	0.34	271,264	201,458
Class F2	(16)	2	(0.31)	0.03	50,747	41,968
Class F3	(12)	(29)	(0.32)	(0.63)	37,034	46,498
Class F4	(1)	-	(0.26)	(0.03)	2,787	2,991
Class F5	-	(1)	(0.31)	(0.17)	1,023	1,007
Class I	(5,245)	(156)	(4.56)	(0.20)	1,150,437	806,688
Class O	(459)	(83)	(1.35)	(0.22)	341,890	385,243
Class P	(75)	67	(1.05)	2.64	70,767	25,464

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

Signature Emerging Markets Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	50,599	77,268	27,368	13,754	3,056	3,106	902	983
Increase (decrease) in net assets attributable to holders of redeemable units	(6,824)	(3,695)	(886)	577	(99)	(70)	(30)	(16)
Distributions to holders of redeemable units								
From net investment income	(49)	(97)	-	(44)	-	(5)	-	(2)
From net realized gains	(28)	(318)	-	(143)	-	(18)	-	(5)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(77)	(415)	-	(187)	-	(23)	-	(7)
Redeemable unit transactions								
Proceeds from redeemable units issued	36,191	11,523	1,296	17,853	289	1,276	82	473
Reinvestment of distributions to holders of redeemable units	75	407	-	180	-	23	-	7
Redemption of redeemable units	(16,913)	(34,489)	(27,778)	(4,809)	(3,246)	(1,256)	(954)	(538)
Net increase (decrease) from redeemable unit transactions	19,353	(22,559)	(26,482)	13,224	(2,957)	43	(872)	(58)
Net increase (decrease) in net assets attributable to holders of redeemable units	12,452	(26,669)	(27,368)	13,614	(3,056)	(50)	(902)	(81)
Net assets attributable to holders of redeemable units at the end of year	63,051	50,599	-	27,368	-	3,056	-	902

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	164	194	115	80	3,390	3,505	986	967
Increase (decrease) in net assets attributable to holders of redeemable units	(5)	(8)	(4)	(2)	(287)	(107)	(97)	(17)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(4)	(6)	(9)	(4)
From net realized gains	-	(1)	-	(1)	(2)	(21)	(5)	(14)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(1)	-	(1)	(6)	(27)	(14)	(18)
Redeemable unit transactions								
Proceeds from redeemable units issued	9	37	3	60	255	504	54	156
Reinvestment of distributions to holders of redeemable units	-	1	-	1	6	27	7	9
Redemption of redeemable units	(168)	(59)	(114)	(23)	(978)	(512)	(114)	(111)
Net increase (decrease) from redeemable unit transactions	(159)	(21)	(111)	38	(717)	19	(53)	54
Net increase (decrease) in net assets attributable to holders of redeemable units	(164)	(30)	(115)	35	(1,010)	(115)	(164)	19
Net assets attributable to holders of redeemable units at the end of year	-	164	-	115	2,380	3,390	822	986

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	4,742	6,519	2,900	1,307	621	405	387	582
Increase (decrease) in net assets attributable to holders of redeemable units	(693)	(303)	(85)	70	(16)	2	(12)	(29)
Distributions to holders of redeemable units								
From net investment income	(66)	(20)	-	(13)	-	(2)	-	(2)
From net realized gains	(37)	(65)	-	(44)	-	(7)	-	(6)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(103)	(85)	-	(57)	-	(9)	-	(8)
Redeemable unit transactions								
Proceeds from redeemable units issued	5,430	2,427	440	2,446	131	275	100	126
Reinvestment of distributions to holders of redeemable units	95	73	-	55	-	9	-	7
Redemption of redeemable units	(2,254)	(3,889)	(3,255)	(921)	(736)	(61)	(475)	(291)
Net increase (decrease) from redeemable unit transactions	3,271	(1,389)	(2,815)	1,580	(605)	223	(375)	(158)
Net increase (decrease) in net assets attributable to holders of redeemable units	2,475	(1,777)	(2,900)	1,593	(621)	216	(387)	(195)
Net assets attributable to holders of redeemable units at the end of year	7,217	4,742	-	2,900	-	621	-	387

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

Signature Emerging Markets Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	37	26	11	12	25,956	22,278	5,511	6,845
Increase (decrease) in net assets attributable to holders of redeemable units	(1)	-	-	(1)	(5,245)	(156)	(459)	(83)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(621)	(166)	(78)	(37)
From net realized gains	-	-	-	-	(354)	(544)	(45)	(120)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	(975)	(710)	(123)	(157)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	11	-	-	33,662	12,734	625	798
Reinvestment of distributions to holders of redeemable units	-	-	-	-	958	710	123	157
Redemption of redeemable units	(36)	-	(11)	-	(9,754)	(8,900)	(1,065)	(2,049)
Net increase (decrease) from redeemable unit transactions	(36)	11	(11)	-	24,866	4,544	(317)	(1,094)
Net increase (decrease) in net assets attributable to holders of redeemable units	(37)	11	(11)	(1)	18,646	3,678	(899)	(1,334)
Net assets attributable to holders of redeemable units at the end of year	-	37	-	11	44,602	25,956	4,612	5,511

	Class P		Total Fund	
	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	734	94	127,479	137,925
Increase (decrease) in net assets attributable to holders of redeemable units	(75)	67	(14,818)	(3,771)
Distributions to holders of redeemable units				
From net investment income	(12)	(1)	(839)	(399)
From net realized gains	(7)	(4)	(478)	(1,311)
Return of capital	-	-	-	-
Total distributions to holders of redeemable units	(19)	(5)	(1,317)	(1,710)
Redeemable unit transactions				
Proceeds from redeemable units issued	150	621	78,717	51,320
Reinvestment of distributions to holders of redeemable units	19	5	1,283	1,671
Redemption of redeemable units	(68)	(48)	(67,919)	(57,956)
Net increase (decrease) from redeemable unit transactions	101	578	12,081	(4,965)
Net increase (decrease) in net assets attributable to holders of redeemable units	7	640	(4,054)	(10,446)
Net assets attributable to holders of redeemable units at the end of year	741	734	123,425	127,479

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

Signature Emerging Markets Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(14,818)	(3,771)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,144)	(7,513)
Unrealized foreign exchange (gain) loss on cash	11	8
Commissions and other portfolio transaction costs	646	598
Change in unrealized (appreciation) depreciation in value of investments and derivatives	19,691	11,337
Proceeds from sale and maturity of investments and derivatives	147,437	168,144
Purchase of investments and derivatives	(163,177)	(162,065)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	3	129
(Increase) decrease in interest receivable	-	-
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(13,351)	6,867
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(34)	(39)
Proceeds from issuance of redeemable units	39,665	22,241
Amounts paid on redemption of redeemable units	(29,186)	(28,576)
Net cash from (used in) financing activities	10,445	(6,374)
Unrealized foreign exchange gain (loss) on cash	(11)	(8)
Net increase (decrease) in cash	(2,906)	493
Cash (bank overdraft), beginning of year	5,136	4,651
Cash (bank overdraft), end of year	2,219	5,136
Supplementary Information:		
Dividends received, net of withholding tax*	2,615	2,947
Interest received, net of withholding tax*	148	116
Dividends paid*	-	-
Interest paid*	1	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Emerging Markets Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CAYMAN ISLANDS (29.9%)				INDIA (4.8%)			
139,200	Alibaba Group Holding Ltd.	4,244,752	4,634,441	181,600	Embassy Office Parks REIT	1,104,888	1,189,963
15,100	Alibaba Group Holding Ltd., ADR	2,601,687	4,133,039	36,747	Housing Development Finance Corp., Ltd.	1,153,095	1,121,158
247,900	Anta Sports Products Ltd.	1,789,199	2,562,884	211,023	ICICI Bank Ltd.	1,172,418	1,276,356
9,000	Baidu Inc., ADR	1,422,723	1,276,667	39,550	Larsen & Toubro Ltd.	908,979	597,391
233,395	Budweiser Brewing Co. APAC Ltd.	1,081,044	847,384	458,800	NTPC Ltd.	950,475	721,718
839,800	China Overseas Property Holdings Ltd.	572,541	1,112,903	85,216	Shriram Transport Finance Co., Ltd.	1,724,031	1,051,780
83,700	Endeavour Mining Corp.	1,828,785	1,674,837			7,013,886	5,958,366
523,600	ESR Cayman Ltd.	1,495,479	1,593,061	EXCHANGE-TRADED FUND(S) (2.9%)			
46,980	GDS Holdings Ltd., ADR	1,831,785	3,832,957	11,000	iShares MSCI Emerging Markets ETF	516,510	528,380
289,800	Haidilao International Holding Ltd.	1,527,819	1,588,781	29,300	iShares MSCI Indonesia ETF	554,573	607,418
911,762	HKBN Ltd.	1,911,952	2,025,917	36,150	iShares MSCI South Korea ETF	2,286,960	2,387,173
30,820	JD.com Inc., ADR	1,794,976	1,756,731			3,358,043	3,522,971
85,600	Meituan Dianping	1,464,689	1,455,259	MEXICO (2.8%)			
372,073	Sunac China Holdings Ltd.	2,730,268	2,424,830	71,100	Fomento Económico Mexicano, S.A.B. de C.V.	827,300	604,308
16,000	TAL Education Group, ADR	777,118	1,199,330	201,619	Grupo Financiero Banorte S.A.B. de C.V.	1,488,435	777,732
70,400	Tencent Holdings Ltd.	3,593,217	4,858,962	136,229	Infraestructura Energetica Nova S.A.B. de C.V.	586,504	587,503
		30,668,034	36,977,983	460,900	Walmart de Mexico S.A.B. de C.V.	1,728,027	1,524,885
CHINA (17.3%)						4,630,266	3,494,428
222,259	Aier Eye Hospital Group Co., Ltd.	1,085,598	1,739,338	RUSSIA (2.6%)			
1,199,400	Air China Ltd.	1,369,948	1,088,661	135,348	Sberbank of Russia (RUB)	602,808	454,578
130,900	BYD Co., Ltd., Shares H	944,639	962,395	205,690	Sberbank of Russia, ADR (London)	3,666,113	2,758,822
336,500	China Merchants Bank Co., Ltd., Shares H	2,137,515	2,138,021			4,268,921	3,213,400
349,894	Chongqing Changan Automobile Co. Ltd.	704,593	735,650	INDONESIA (2.5%)			
155,200	CITIC Securities Co., Ltd.	720,584	683,456	3,958,994	Bank Mandiri Persero Tbk PT	2,208,048	1,598,801
351,048	Haier Smart Home Co., Ltd.	1,233,646	1,004,565	5,598,158	PT Bank Rakyat Indonesia Persero Tbk PT	1,716,665	1,458,867
249,800	Hangzhou Robam Appliances Co., Ltd.	1,544,526	1,411,793			3,924,713	3,057,668
395,500	Han's Laser Technology Industry Group Co., Ltd.	2,492,757	2,215,596	CANADA (1.8%)			
96,020	Jiangsu Hengrui Medicine Co., Ltd.	1,108,758	1,756,063	310,800	First Quantum Minerals Ltd.	3,561,511	2,234,652
6,480	Kweichow Moutai Co., Ltd.	1,021,669	1,430,665	SOUTH AFRICA (1.8%)			
281,141	Ping An Insurance (Group) Co. of China Ltd., Shares H	3,243,064	3,886,448	59,400	Absa Group Ltd.	741,684	351,092
287,604	Yonyou Network Technology Co., Ltd.	1,728,220	2,312,436	9,200	Naspers Ltd.	2,581,204	1,851,535
		19,335,517	21,365,087			3,322,888	2,202,627
BRAZIL (7.9%)				GERMANY (1.8%)			
389,540	Banco Bradesco S.A., Preferred	3,833,174	2,188,172	20,800	Delivery Hero AG	964,043	2,192,394
260,200	Banco do Brasil S.A.	3,340,356	1,962,677	HONG KONG (1.7%)			
69,300	CPFL Energia S.A.	676,330	503,609	168,613	AIA Group Ltd.	1,723,625	2,147,225
139,830	Petroleo Brasileiro S.A.	1,292,338	534,740	CZECH REPUBLIC (1.5%)			
85,150	Petroleo Brasileiro S.A., ADR	1,582,742	659,121	16,000	Komerční Banka AS	723,406	427,783
130,000	Rumo S.A.	895,722	690,874	482,292	Moneta Money Bank AS	2,116,583	1,403,624
336,700	Suzano Papel e Celulose S.A.	3,461,159	3,259,101			2,839,989	1,831,407
		15,081,821	9,798,294	PANAMA (1.4%)			
SOUTH KOREA (7.8%)				45,519	Intercorp Financial Services Inc.	2,164,454	1,775,839
150,700	Samsung Electronics Co., Ltd.	7,564,825	8,303,513	U.S.A. (1.4%)			
13,390	SK Hynix Inc.	1,534,069	1,287,066	2,440	MercadoLibre Inc.	1,682,099	1,677,811
		9,098,894	9,590,579	THAILAND (1.3%)			
TAIWAN (6.3%)				417,800	CP ALL PCL	1,125,158	1,089,409
90,637	MediaTek Inc.	1,450,398	1,379,908	179,000	Siam Commercial Bank PCL	750,545	532,046
75,550	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	4,367,290	5,081,467			1,875,703	1,621,455
343,300	Visual Photonics Epitaxy Co., Ltd.	1,437,052	1,252,786				
		7,254,740	7,714,161				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Emerging Markets Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
HUNGARY (0.7%)			
21,900	OTP Bank PLC	1,195,734	893,802
SINGAPORE (0.7%)			
45,966	Great Eastern Holdings Ltd.	870,104	808,913
BERMUDA (0.0%)			
460,000	Euro-Asia Agricultural Holdings Co., Ltd.	31,055	1
ISRAEL (0.0%)			
100	GeoAlert Inc., Private Placement	-	-
Commissions and other portfolio transaction costs		(266,656)	
Total Investment Portfolio before Derivative Instruments (98.9%)			
		124,599,384	122,079,063
Foreign Currency Forward Contract(s) (-0.5%) (see Schedule A)			(657,280)
Total Investment Portfolio (98.4%)		124,599,384	121,421,783
Other Net Assets (Liabilities) (1.6%)			2,002,772
Net Assets Attributable to Holders of Redeemable Units (100.0%)			123,424,555

Schedule A

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(196,207) US \$	267,852 Canadian \$	(8,123)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(29,301) US \$	39,036 Canadian \$	(2,177)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(56,499) US \$	75,285 Canadian \$	(4,182)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(89,480) US \$	119,042 Canadian \$	(6,844)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(97,515) US \$	129,322 Canadian \$	(7,834)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(38,081) Canadian \$	26,925 US \$	(200)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(1,008,222) Canadian \$	734,000 US \$	23,737
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(153,744) US \$	204,736 Canadian \$	(11,561)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(20,730) US \$	28,500 Canadian \$	(658)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(274,650) US \$	357,733 Canadian \$	(28,659)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(29,301) US \$	39,050 Canadian \$	(2,163)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(309,041) US \$	424,762 Canadian \$	(9,922)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Emerging Markets Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(38,637) US \$	51,399 Canadian \$	(2,959)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(81,975) US \$	108,714 Canadian \$	(6,585)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(111,465) US \$	148,533 Canadian \$	(8,245)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(113,478) US \$	151,016 Canadian \$	(8,631)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(121,603) US \$	166,058 Canadian \$	(4,982)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(150,462) US \$	205,440 Canadian \$	(6,192)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(157,983) US \$	210,128 Canadian \$	(12,078)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(282,503) US \$	375,965 Canadian \$	(21,380)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(285,642) US \$	379,997 Canadian \$	(21,762)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(369,858) US \$	479,708 Canadian \$	(40,627)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(39,496) US \$	52,571 Canadian \$	(2,980)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(71,874) US \$	95,778 Canadian \$	(5,314)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(82,558) US \$	109,869 Canadian \$	(6,280)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(4,595,040) Hong Kong \$	592,252 US \$	(494)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(4,977,960) Hong Kong \$	641,609 US \$	(531)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(1,415,575) US \$	10,993,000 Hong Kong \$	3,015
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(270,279) US \$	359,641 Canadian \$	(20,605)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(294,682) US \$	391,933 Canadian \$	(22,541)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(503,086) US \$	3,906,800 Hong Kong \$	1,065
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(521,422) US \$	678,891 Canadian \$	(54,672)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(754,622) US \$	5,860,200 Hong Kong \$	1,606
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(769,452) US \$	5,978,500 Hong Kong \$	2,204
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(97,871) US \$	130,026 Canadian \$	(7,630)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(99,823) US \$	137,156 Canadian \$	(3,251)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(142,700) Canadian \$	100,969 US \$	(646)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(144,213) Canadian \$	102,009 US \$	(696)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(231,341) Canadian \$	163,754 US \$	(955)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(122,629) US \$	163,293 Canadian \$	(9,230)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(136,678) US \$	185,985 Canadian \$	(6,258)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(144,483) US \$	196,702 Canadian \$	(6,519)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(209,173) US \$	278,269 Canadian \$	(15,936)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(369,858) US \$	480,631 Canadian \$	(39,704)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(85,474) US \$	113,746 Canadian \$	(6,505)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(93,075) US \$	123,984 Canadian \$	(6,927)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(97,005) US \$	129,085 Canadian \$	(7,388)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(98,739) US \$	130,934 Canadian \$	(7,944)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(222,284) Canadian \$	157,064 US \$	(1,311)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(240,136) Canadian \$	170,279 US \$	(569)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(110,237) US \$	150,607 Canadian \$	(4,446)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(130,994) US \$	178,855 Canadian \$	(5,394)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(263,970) US \$	342,765 Canadian \$	(28,601)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(39,496) US \$	52,500 Canadian \$	(3,051)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(80,734) US \$	107,513 Canadian \$	(6,040)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(89,684) US \$	119,442 Canadian \$	(6,731)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(89,972) US \$	119,848 Canadian \$	(6,700)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(91,514) US \$	121,860 Canadian \$	(6,889)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,909,154) Canadian \$	1,423,000 US \$	92,331
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(139,784,000) Hong Kong \$	17,988,599 US \$	(54,429)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(10,995) US \$	14,652 Canadian \$	(814)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(155,393) US \$	201,512 Canadian \$	(17,102)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(18,982) US \$	25,291 Canadian \$	(1,408)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Emerging Markets Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(25,566) US \$	34,069 Canadian \$	(1,900)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(261,405) US \$	359,398 Canadian \$	(8,283)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(29,301) US \$	39,041 Canadian \$	(2,172)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(333,221) US \$	455,379 Canadian \$	(13,312)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(769,451) US \$	5,978,500 Hong Kong \$	2,206
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(70,902) US \$	94,337 Canadian \$	(5,413)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(1,457,000) US \$	1,949,032 Canadian \$	(100,269)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(262,650) US \$	340,994 Canadian \$	(28,515)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(31,115) US \$	41,413 Canadian \$	(2,361)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(468,185) US \$	637,178 Canadian \$	(21,344)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(97,871) US \$	130,036 Canadian \$	(7,620)
Total Foreign Currency Forward Contract(s) Value							(657,280)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Emerging Markets Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	126	(126)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	126	(126)	-	-
Derivative liabilities - Foreign currency forward contracts	(783)	126	-	(657)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(783)	126	-	(657)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	10	(9)	-	1
Derivative assets - Swaps and swaptions	-	-	-	-
Total	10	(9)	-	1
Derivative liabilities - Foreign currency forward contracts	(29)	9	-	(20)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(29)	9	-	(20)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares MSCI Indonesia ETF	367,795	608	0.2
iShares MSCI South Korea ETF	5,212,071	2,387	-
iShares MSCI Emerging Markets ETF	27,388,904	528	-

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares MSCI South Africa ETF	664,322	1,754	0.3
iShares MSCI Indonesia ETF	827,020	1,160	0.1
iShares MSCI India ETF	6,731,244	1,922	-
iShares MSCI Brazil Capped ETF	11,368,538	1,895	-

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

Signature Emerging Markets Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	573	576
Soft dollar commissions [†]	97	203

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	2,304,827	3,384,497	2,495,894	1,207,665	278,738	272,766	82,180	86,281
Redeemable units issued for cash	1,695,135	542,788	119,510	1,722,547	26,590	120,720	7,486	44,797
Redeemable units issued for reinvested distributions	3,259	20,759	-	18,403	-	2,399	-	699
Redeemable units redeemed	(767,391)	(1,643,217)	(2,615,404)	(452,721)	(305,328)	(117,147)	(89,666)	(49,597)
Number of redeemable units at the end of year	3,235,830	2,304,827	-	2,495,894	-	278,738	-	82,180

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	14,911	17,034	10,459	7,007	283,964	282,632	80,224	75,682
Redeemable units issued for cash	804	3,435	308	5,534	21,237	42,648	4,402	12,924
Redeemable units issued for reinvested distributions	-	139	-	103	476	2,563	553	779
Redeemable units redeemed	(15,715)	(5,697)	(10,767)	(2,185)	(81,037)	(43,879)	(9,823)	(9,161)
Number of redeemable units at the end of year	-	14,911	-	10,459	224,640	283,964	75,356	80,224

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	218,454	288,698	262,074	113,700	56,065	35,224	34,880	50,540
Redeemable units issued for cash	254,128	111,535	38,942	231,323	11,532	25,581	8,792	11,449
Redeemable units issued for reinvested distributions	4,169	3,782	-	5,568	-	870	-	728
Redeemable units redeemed	(102,210)	(185,561)	(301,016)	(88,517)	(67,597)	(5,610)	(43,672)	(27,837)
Number of redeemable units at the end of year	374,541	218,454	-	262,074	-	56,065	-	34,880

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	3,303	2,231	1,023	1,000	844,860	697,696	352,924	421,793
Redeemable units issued for cash	-	1,008	-	-	1,078,686	424,010	39,265	53,084
Redeemable units issued for reinvested distributions	-	64	-	23	29,934	26,069	7,560	11,332
Redeemable units redeemed	(3,303)	-	(1,023)	-	(317,564)	(302,915)	(67,059)	(133,285)
Number of redeemable units at the end of year	-	3,303	-	1,023	1,635,916	844,860	332,690	352,924

	Class P	
	2020	2019
Number of redeemable units at the beginning of year	65,707	8,074
Redeemable units issued for cash	13,465	61,597
Redeemable units issued for reinvested distributions	1,606	489
Redeemable units redeemed	(6,009)	(4,453)
Number of redeemable units at the end of year	74,769	65,707

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Emerging Markets Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.900	0.22
Class A1 [^]	1.875	0.22
Class A2 [^]	1.850	0.21
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class A5 [^]	1.700	0.10
Class E	1.875	0.15
Class EF	0.875	0.15
Class F	0.900	0.22
Class F1 [^]	0.875	0.22
Class F2 [^]	0.850	0.21
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class F5 [^]	0.700	0.10
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.22

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	8,138	19,751
Collateral (non-cash)	8,301	20,147

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	74	127
Charges	(11)	(19)
Securities lending revenue	63	108
% of gross securities lending revenue	14.9	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Emerging Markets Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Cayman Islands	17.6
China	11.3
India	9.6
Hong Kong	7.8
Brazil	6.3
South Korea	5.5
Exchange-Traded Fund(s)	5.3
U.K.	5.3
Taiwan	4.5
Canada	4.0
Other Net Assets (Liabilities)	3.6
Russia	2.8
South Africa	2.3
Mexico	1.9
Czech Republic	1.9
Indonesia	1.8
Panama	1.6
Portugal	1.5
Chile	1.1
Germany	1.0
Thailand	0.9
Bermuda	0.7
Singapore	0.7
Hungary	0.6
Jersey Island	0.4
Israel	0.0
Foreign Currency Forward Contract(s)	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	0.1
Not Rated	1.8
Total	1.9

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
Not Rated	2.2
Total	2.2

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$12,208,000 (March 31, 2019 - \$12,285,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	29,557	9,996	39,553	32.0
Chinese Renminbi	13,290	-	13,290	10.8
Hong Kong Dollar	32,966	(21,174)	11,792	9.6
Korean Won	9,591	-	9,591	7.8
Brazilian Real	9,151	-	9,151	7.4
Indian Rupee	5,962	-	5,962	4.8
Mexican Peso	3,494	-	3,494	2.8
Indonesian Rupiah	3,058	-	3,058	2.5
Taiwan Dollar	2,649	-	2,649	2.1
South Africa Rand	2,203	-	2,203	1.8
Euro	2,192	-	2,192	1.8
Czech Koruna	1,831	-	1,831	1.5
Thai Baht	1,621	-	1,621	1.3
Hungarian Forint	894	-	894	0.7
Singapore Dollar	809	-	809	0.7
Russian Rouble	455	-	455	0.4
Total	119,723	(11,178)	108,545	88.0

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

Signature Emerging Markets Fund

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Hong Kong Dollar	30,661	-	30,661	24.1
U.S. Dollar	30,267	(1,881)	28,386	22.3
Indian Rupee	13,902	-	13,902	10.9
Brazilian Real	7,535	-	7,535	5.9
British Pound	7,266	-	7,266	5.7
Korean Won	7,008	-	7,008	5.5
Chinese Renminbi	6,255	-	6,255	4.9
Euro	3,293	-	3,293	2.6
South Africa Rand	2,969	-	2,969	2.3
Mexican Peso	2,394	-	2,394	1.9
Czech Koruna	2,364	-	2,364	1.9
Indonesian Rupiah	2,227	-	2,227	1.7
Taiwan Dollar	1,936	-	1,936	1.5
Thai Baht	1,150	-	1,150	0.9
Singapore Dollar	853	-	853	0.7
Russian Rouble	827	-	827	0.6
Chilean Peso	793	-	793	0.6
Hungarian Forint	711	-	711	0.6
Total	122,411	(1,881)	120,530	94.6

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$10,855,000 (March 31, 2019 - \$12,053,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	97,858	20,698	-	118,556
Exchange-Traded Fund(s)	3,523	-	-	3,523
Foreign currency forward contract(s), net	-	(657)	-	(657)
Total	101,381	20,041	-	121,422

Fair Value Hierarchy (cont'd)

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	115,179	941	-	116,120
Exchange-Traded Fund(s)	6,731	-	-	6,731
Foreign currency forward contract(s), net	-	(19)	-	(19)
Total	121,910	922	-	122,832

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Global Dividend Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	809,505	769,115
Cash	17,131	54,140
Unrealized gain on futures and foreign currency forward contracts	7	376
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	2,149	1,142
Interest receivable	261	239
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	54,772	8,239
Receivable for unit subscriptions	688	4,674
	884,513	837,925
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	9,659	616
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	46	3,766
Payable for unit redemptions	55,985	8,340
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	65,690	12,722
Net assets attributable to holders of redeemable units	818,823	825,203

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	236,689	168,825	13.28	15.84	17,817,985	10,659,702
Class A1	-	115,407	-	9.93	-	11,620,729
Class A2	-	17,776	-	9.91	-	1,793,110
Class A3	-	7,101	-	9.91	-	716,603
Class A4	-	3,277	-	9.93	-	329,915
Class E	29,328	40,307	13.14	15.66	2,231,994	2,574,672
Class EF	1,636	2,998	8.41	10.01	194,504	299,556
Class F	24,612	20,504	13.67	16.21	1,801,068	1,264,786
Class F1	-	11,512	-	9.93	-	1,159,762
Class F2	-	3,565	-	9.94	-	358,695
Class F3	-	2,005	-	9.93	-	201,991
Class F4	-	56	-	9.92	-	5,652
Class F5	-	188	-	9.93	-	18,929
Class I	487,336	380,161	11.98	14.17	40,691,700	26,826,306
Class O	37,456	49,915	13.96	16.49	2,683,873	3,027,907
Class P	1,766	1,606	8.37	9.95	211,001	161,314

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

Signature Global Dividend Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	40,825	26,067
Interest for distribution purposes	2,293	648
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	116
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	19,453	21,996
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(182,221)	1,088
Total net gain (loss) on investments and derivatives	(119,650)	49,915
Other income		
Foreign exchange gain (loss) on cash	471	(454)
Commitment fee income	-	-
Securities lending revenue (Note 6)	139	192
Fees rebate	172	64
Total other income	782	(198)
Total income	(118,868)	49,717
Expenses		
Management fees (Note 5)	7,063	7,426
Administration fees (Note 5)	868	914
Commissions and other portfolio transaction costs	2,082	2,008
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	11	9
Margin fees	-	-
Interest expense	2	3
Withholding taxes	4,506	3,886
Harmonized sales tax	852	897
Total expenses	15,389	15,148
Increase (decrease) in net assets attributable to holders of redeemable units	(134,257)	34,569

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(39,902)	4,736	(2.54)	0.35	15,685,324	13,660,323
Class A1	(807)	3,180	(0.07)	0.38	11,307,808	8,138,401
Class A2	(150)	511	(0.09)	0.32	1,793,082	1,643,169
Class A3	(46)	217	(0.07)	0.35	699,731	611,931
Class A4	(42)	85	(0.12)	0.29	378,035	285,748
Class E	(5,035)	1,292	(2.11)	0.50	2,388,514	2,646,419
Class EF	(230)	110	(1.04)	0.31	220,814	353,136
Class F	(3,765)	875	(2.32)	0.54	1,617,250	1,628,240
Class F1	(20)	283	(0.01)	0.32	1,061,726	874,609
Class F2	(15)	127	(0.04)	0.37	356,149	334,399
Class F3	(8)	85	(0.03)	0.52	213,756	166,881
Class F4	-	(1)	0.08	(0.09)	3,777	7,166
Class F5	-	9	(0.03)	0.55	19,072	17,133
Class I	(78,429)	20,394	(1.95)	0.67	40,104,102	30,784,073
Class O	(5,529)	2,546	(1.93)	0.80	2,873,798	3,123,570
Class P	(279)	120	(1.45)	1.26	193,600	95,746

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

Signature Global Dividend Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	168,825	249,055	115,407	53,004	17,776	14,817	7,101	6,202
Increase (decrease) in net assets attributable to holders of redeemable units	(39,902)	4,736	(807)	3,180	(150)	511	(46)	217
Distributions to holders of redeemable units								
From net investment income	(1,262)	(2,384)	(571)	(788)	(96)	(182)	(40)	(71)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(2,513)	(872)	(21)	(495)	(5)	(94)	(2)	(39)
Total distributions to holders of redeemable units	(3,775)	(3,256)	(592)	(1,283)	(101)	(276)	(42)	(110)
Redeemable unit transactions								
Proceeds from redeemable units issued	174,679	51,566	7,624	84,225	2,583	10,074	513	5,878
Reinvestment of distributions to holders of redeemable units	3,643	3,091	578	1,259	100	273	41	109
Redemption of redeemable units	(66,781)	(136,367)	(122,210)	(24,978)	(20,208)	(7,623)	(7,567)	(5,195)
Net increase (decrease) from redeemable unit transactions	111,541	(81,710)	(114,008)	60,506	(17,525)	2,724	(7,013)	792
Net increase (decrease) in net assets attributable to holders of redeemable units	67,864	(80,230)	(115,407)	62,403	(17,776)	2,959	(7,101)	899
Net assets attributable to holders of redeemable units at the end of year	236,689	168,825	-	115,407	-	17,776	-	7,101

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,277	1,915	40,307	42,357	2,998	3,988	20,504	27,765
Increase (decrease) in net assets attributable to holders of redeemable units	(42)	85	(5,035)	1,292	(230)	110	(3,765)	875
Distributions to holders of redeemable units								
From net investment income	(23)	(35)	(270)	(461)	(34)	(60)	(279)	(387)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(1)	(18)	(330)	(204)	(24)	(33)	(283)	(178)
Total distributions to holders of redeemable units	(24)	(53)	(600)	(665)	(58)	(93)	(562)	(565)
Redeemable unit transactions								
Proceeds from redeemable units issued	896	3,786	2,573	3,263	321	198	22,254	14,499
Reinvestment of distributions to holders of redeemable units	23	52	589	658	28	32	465	446
Redemption of redeemable units	(4,130)	(2,508)	(8,506)	(6,598)	(1,423)	(1,237)	(14,284)	(22,516)
Net increase (decrease) from redeemable unit transactions	(3,211)	1,330	(5,344)	(2,677)	(1,074)	(1,007)	8,435	(7,571)
Net increase (decrease) in net assets attributable to holders of redeemable units	(3,277)	1,362	(10,979)	(2,050)	(1,362)	(990)	4,108	(7,261)
Net assets attributable to holders of redeemable units at the end of year	-	3,277	29,328	40,307	1,636	2,998	24,612	20,504

	Class F1		Class F2		Class F3		Class F4	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	11,512	3,988	3,565	2,933	2,005	1,235	56	53
Increase (decrease) in net assets attributable to holders of redeemable units	(20)	283	(15)	127	(8)	85	-	(1)
Distributions to holders of redeemable units								
From net investment income	(92)	(122)	(31)	(52)	(19)	(29)	-	(1)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(2)	(112)	(1)	(37)	-	(18)	-	(1)
Total distributions to holders of redeemable units	(94)	(234)	(32)	(89)	(19)	(47)	-	(2)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,455	13,312	313	2,724	423	1,306	-	86
Reinvestment of distributions to holders of redeemable units	82	207	29	75	19	47	-	2
Redemption of redeemable units	(12,935)	(6,044)	(3,860)	(2,205)	(2,420)	(621)	(56)	(82)
Net increase (decrease) from redeemable unit transactions	(11,398)	7,475	(3,518)	594	(1,978)	732	(56)	6
Net increase (decrease) in net assets attributable to holders of redeemable units	(11,512)	7,524	(3,565)	632	(2,005)	770	(56)	3
Net assets attributable to holders of redeemable units at the end of year	-	11,512	-	3,565	-	2,005	-	56

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

Signature Global Dividend Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F5		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	188	165	380,161	450,613	49,915	51,763	1,606	461
Increase (decrease) in net assets attributable to holders of redeemable units	-	9	(78,429)	20,394	(5,529)	2,546	(279)	120
Distributions to holders of redeemable units								
From net investment income	(2)	(3)	(12,342)	(9,318)	(963)	(993)	(40)	(20)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	(2)	(6,687)	(5,023)	(413)	(504)	(28)	(14)
Total distributions to holders of redeemable units	(2)	(5)	(19,029)	(14,341)	(1,376)	(1,497)	(68)	(34)
Redeemable unit transactions								
Proceeds from redeemable units issued	1	26	414,369	418,579	2,663	2,829	768	1,068
Reinvestment of distributions to holders of redeemable units	2	5	19,028	14,339	1,301	1,425	68	34
Redemption of redeemable units	(189)	(12)	(228,764)	(509,423)	(9,518)	(7,151)	(329)	(43)
Net increase (decrease) from redeemable unit transactions	(186)	19	204,633	(76,505)	(5,554)	(2,897)	507	1,059
Net increase (decrease) in net assets attributable to holders of redeemable units	(188)	23	107,175	(70,452)	(12,459)	(1,848)	160	1,145
Net assets attributable to holders of redeemable units at the end of year	-	188	487,336	380,161	37,456	49,915	1,766	1,606

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	825,203	910,314
Increase (decrease) in net assets attributable to holders of redeemable units	(134,257)	34,569
Distributions to holders of redeemable units		
From net investment income	(16,064)	(14,906)
From net realized gains	-	-
Return of capital	(10,310)	(7,644)
Total distributions to holders of redeemable units	(26,374)	(22,550)
Redeemable unit transactions		
Proceeds from redeemable units issued	631,435	613,419
Reinvestment of distributions to holders of redeemable units	25,996	22,054
Redemption of redeemable units	(503,180)	(732,603)
Net increase (decrease) from redeemable unit transactions	154,251	(97,130)
Net increase (decrease) in net assets attributable to holders of redeemable units	(6,380)	(85,111)
Net assets attributable to holders of redeemable units at the end of year	818,823	825,203

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

Signature Global Dividend Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(134,257)	34,569
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(19,453)	(21,996)
Unrealized foreign exchange (gain) loss on cash	316	(143)
Commissions and other portfolio transaction costs	2,082	2,008
Change in unrealized (appreciation) depreciation in value of investments and derivatives	182,221	(1,088)
Proceeds from sale and maturity of investments and derivatives	669,857	786,674
Purchase of investments and derivatives	(915,938)	(669,052)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(1,007)	693
(Increase) decrease in interest receivable	(22)	(239)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(216,201)	131,426
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(378)	(496)
Proceeds from issuance of redeemable units	453,559	472,349
Amounts paid on redemption of redeemable units	(273,673)	(587,601)
Net cash from (used in) financing activities	179,508	(115,748)
Unrealized foreign exchange gain (loss) on cash	(316)	143
Net increase (decrease) in cash	(36,693)	15,678
Cash (bank overdraft), beginning of year	54,140	38,319
Cash (bank overdraft), end of year	17,131	54,140
Supplementary Information:		
Dividends received, net of withholding tax*	22,954	21,979
Interest received, net of withholding tax*	2,204	398
Dividends paid*	-	-
Interest paid*	2	3
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (47.5%)				U.K. (6.4%)			
	372,259 Air Lease Corp.	17,730,765	11,599,530	118,705 AstraZeneca PLC		13,940,022	14,956,005
	30,676 Alexandria Real Estate Equities Inc.	5,164,532	5,917,347	1,067,500 Aviva PLC		7,297,568	5,004,518
	36,200 Apple Inc.	8,302,041	12,955,537	198,200 Diageo PLC		8,533,643	8,950,890
USD	1,810,000 Bank of America Corp., FRN, 6.5% 12/31/2049	2,518,645	2,687,501	502,200 Prudential PLC		12,538,004	9,079,812
	20,700 Becton Dickinson and Co.	6,633,049	6,693,931	294,200 SSE PLC		6,041,110	6,703,525
	257,057 Brightsphere Investment Group Inc.	4,312,107	2,311,787	1,829,100 Tesco PLC		7,718,968	7,307,075
	137,000 Cheniere Energy Inc.	10,776,931	6,459,263			56,069,315	52,001,825
	334,400 Cisco Systems Inc.	15,383,355	18,500,646	FRANCE (6.2%)			
	78,034 Citigroup Capital XIII, Preferred 7.875%	2,666,854	2,811,522	40,700 Danone S.A.		4,476,813	3,701,607
	87,300 Citigroup Inc.	5,842,199	5,175,117	149,293 Sanofi S.A.		17,047,102	18,556,271
USD	2,000,000 Citigroup Inc., 5% 12/31/2049	2,647,008	2,573,178	82,082 Schneider Electric S.A.		8,126,416	10,003,728
USD	2,300,000 Citigroup Inc., 5.95% 12/29/2049	2,918,634	3,136,737	332,100 Total S.A.		23,369,792	18,228,518
	204,600 Coca-Cola Co.	11,113,963	12,741,967			53,020,123	50,490,124
	204,300 Comcast Corp., Class A	11,709,019	9,885,345	NETHERLANDS (5.8%)			
	221,286 East West Bancorp Inc.	13,143,395	8,016,413	882,720 ABN AMRO Group N.V., GDR		18,434,533	10,246,102
	46,930 Eli Lilly and Co.	7,493,166	9,162,357	1,333,790 ING Groep N.V.		15,910,908	9,891,304
	426,870 Equitable Holdings Inc.	11,649,922	8,681,226	823,672 NIBC Holding N.V.		9,801,643	8,878,529
	16,601 Estée Lauder Co., Inc.	2,624,321	3,722,859	320,966 NIBC Holding N.V., Registered Shares		4,338,966	3,459,758
	117,200 Exelon Corp.	7,052,080	6,071,710	221,900 Unilever N.V.		15,115,769	15,420,047
	85,400 Exxon Mobil Corp.	8,208,988	4,563,689			63,601,819	47,895,740
	104,700 Honeywell International Inc.	16,033,880	19,714,598	CANADA (5.8%)			
	160,600 Marathon Petroleum Corp.	12,818,406	5,338,792	120,400 Agnico-Eagle Mines Ltd.		7,475,342	6,764,072
	18,300 McDonald's Corp.	4,235,478	4,258,659	31,100 BCE Inc., Preferred 5.55%, Series 19		450,275	331,526
	229,821 Merck & Co., Inc.	22,175,882	24,886,251	80,000 BCE Inc., Preferred, Series 18		1,230,400	888,000
	95,700 Microsoft Corp.	8,913,004	21,241,675	80,000 BCE Inc., Preferred, Series AB		1,230,400	864,000
	247,200 Mondelez International Inc.	13,885,763	17,423,298	57,000 Brookfield Asset Management Inc., Class A		3,155,163	3,555,660
	198,800 Morgan Stanley	11,211,432	9,512,899	10,000 Brookfield Renewable Power Preferred			
	33,000 NextEra Energy Inc.	5,916,378	11,175,404	Equity Inc., Preferred 5%, Series 5		198,823	171,100
	33,100 NIKE Inc., Class B	2,731,488	3,854,438	45,800 Brookfield Renewable Power Preferred			
	280,300 Pfizer Inc.	12,780,461	12,876,292	Equity Inc., Preferred 5%, Series 6		911,040	772,188
	129,100 Procter & Gamble Co.	14,729,493	19,986,489	19,000 Canadian Utilities Ltd., Preferred 4.9%,			
	41,420 Sempra Energy	6,546,140	6,586,697	Series BB		437,707	377,530
	1,527,888 SLM Corp.	19,643,686	15,461,015	125,000 CU Inc., Preferred 4.6%, Series 1		2,654,600	2,208,750
	41,100 STORE Capital Corp.	1,856,950	1,048,136	105,000 Fortis Inc., Preferred 4.75%, Series J		2,301,420	2,094,750
	26,348 SVB Financial Group	6,439,932	5,602,375	90,000 George Weston Ltd., Preferred 4.75%, Series V		1,975,750	1,746,900
	567,458 Synchrony Financial	22,672,210	12,850,125	35,000 Great-West Lifeco Inc., Preferred 4.85%,			
	120,000 Synchrony Financial, Preferred 5.625%,			Series H		798,000	650,650
	Series A	3,953,976	2,881,230	70,000 Great-West Lifeco Inc., Preferred 5.15%,			
	19,526 Thermo Fisher Scientific Inc.	5,692,762	7,793,582	Series Q		1,615,600	1,358,700
	25,900 UnitedHealth Group Inc.	7,095,942	9,090,316	89,100 Intact Financial Corp., Preferred 5.3%, Series 6		2,130,381	1,907,631
	175,100 US Foods Holding Corp.	8,521,959	4,364,377	100,000 Intact Financial Corp., Preferred 5.4% Series 9		2,506,000	2,101,000
	139,500 Verizon Communications Inc.	9,881,993	10,548,935	143,100 Nutrien Ltd.		7,794,210	6,884,541
	40,700 Walt Disney Co.	6,045,480	5,533,362	203,112 Power Corporation of Canada		5,932,522	4,598,456
USD	1,450,000 Wells Fargo & Co., 5.875% 12/31/2049	1,947,893	2,071,341	99,000 Power Corporation of Canada, Preferred 5%,			
	260,700 WestRock Co.	13,268,800	10,368,854	Series D		2,213,629	1,889,910
		396,890,362	388,136,802	119,100 Sun Life Financial Inc., Preferred 4.75%, Series 1,			
				Class A		2,584,978	2,203,350
USD	3,603,000 Credit Suisse Group AG, FRN, 7.5% 12/11/2023	5,007,272	4,880,705	71,000 Sun Life Financial Inc., Preferred 4.8%, Series 2		1,592,310	1,349,000
	93,300 Nestlé S.A., Registered Shares	9,653,149	13,564,139	418,500 Teck Resources Ltd., Class B		6,970,370	4,465,395
	246,600 Novartis AG, Registered Shares	26,753,718	28,785,501			56,158,920	47,183,109
	51,100 Roche Holding AG	18,211,278	23,459,865	SOUTH KOREA (2.5%)			
		59,625,417	70,690,210	372,300 Samsung Electronics Co., Ltd.		18,679,231	20,513,589

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CZECH REPUBLIC (1.5%)			
4,216,508	Moneta Money Bank AS	18,527,006	12,271,386
IRELAND (1.5%)			
2,572,793	Bank of Ireland Group PLC	13,910,384	6,879,296
45,500	Trane Technologies PLC	6,166,099	5,288,791
		20,076,483	12,168,087
AUSTRIA (1.4%)			
283,373	BAWAG Group AG	15,292,160	11,242,449
TAIWAN (1.2%)			
151,000	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	11,538,866	10,156,207
SPAIN (1.2%)			
507,100	Banco Santander S.A.	2,818,141	1,744,444
339,138	Iberdrola S.A.	4,341,604	4,725,504
94,600	Inditex S.A.	3,809,610	3,471,425
		10,969,355	9,941,373
BRAZIL (1.1%)			
814,300	Banco do Brasil S.A.	11,087,263	6,142,228
683,400	Neoennergia S.A.	4,332,353	3,177,195
		15,419,616	9,319,423
JAPAN (1.1%)			
281,697	Mitsubishi Electric Corp.	5,308,743	4,918,909
118,980	Tokyo Gas Co., Ltd.	3,920,543	3,977,774
		9,229,286	8,896,683
ITALY (0.9%)			
737,961	Anima Holding SpA	4,625,468	2,801,862
500,200	Enel SpA	5,004,856	4,917,749
		9,630,324	7,719,611
HONG KONG (0.9%)			
999,900	Galaxy Entertainment Group Ltd.	9,021,042	7,505,694
CHINA (0.8%)			
487,500	Ping An Insurance (Group) Co. of China Ltd., Shares H	6,595,503	6,739,122
GUERNSEY (0.8%)			
913,900	Burford Capital Ltd.	14,838,800	6,701,901
CAYMAN ISLANDS (0.8%)			
1,821,800	Budweiser Brewing Co. APAC Ltd.	8,052,281	6,614,385
PANAMA (0.7%)			
151,971	Intercorp Financial Services Inc.	6,818,978	5,928,865
PORTUGAL (0.7%)			
331,700	Galp Energia SGPS S.A.	6,105,734	5,347,760
INDIA (0.5%)			
313,600	Embassy Office Parks REIT	1,882,237	2,054,914
358,500	ICICI Bank Ltd.	2,530,901	2,168,359
		4,413,138	4,223,273

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
AUSTRALIA (0.5%)			
840,159	Atlas Arteria Ltd.	5,916,869	4,006,228
RUSSIA (0.5%)			
284,141	Sberbank of Russia, ADR (London)	5,685,572	3,811,048
Commissions and other portfolio transaction costs		(1,211,570)	
Total Investment Portfolio before Derivative Instruments (98.9%)			
		880,964,630	809,504,894
Foreign Currency Forward Contract(s) (-1.2%) (see Schedule A)			
			(9,651,545)
Total Investment Portfolio (97.7%)		880,964,630	799,853,349
Other Net Assets (Liabilities) (2.3%)			18,969,736
Net Assets Attributable to Holders of Redeemable Units (100.0%)			818,823,085

Principal amounts stated in:

USD U.S. Dollar

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(1,675,651) US \$	2,229,246 Canadian \$	(128,169)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(2,899,854) US \$	3,958,736 Canadian \$	(120,047)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,194,162) US \$	1,591,226 Canadian \$	(88,382)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(619,311) US \$	825,060 Canadian \$	(46,011)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(5,734,286) US \$	7,468,936 Canadian \$	(598,355)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(2,879,092) US \$	3,833,992 Canadian \$	(216,503)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(1,741,545) US \$	2,393,666 Canadian \$	(55,915)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(723,546) US \$	962,524 Canadian \$	(55,406)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(619,311) US \$	825,352 Canadian \$	(45,718)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(14,354,413) Canadian \$	10,192,000 US \$	(15,282)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(747,393) Canadian \$	528,439 US \$	(3,930)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(116,820) US \$	160,604 Canadian \$	(3,710)
1	Canadian Imperial Bank of Commerce	A-1	June 17, 2020	7.75	(991,041) US \$	7,685,000 Hong Kong \$	89
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(7,722,084) US \$	10,015,582 Canadian \$	(848,228)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,355,919) US \$	3,139,378 Canadian \$	(174,260)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(2,125,044) US \$	2,828,013 Canadian \$	(161,637)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(1,546,030) US \$	2,057,461 Canadian \$	(117,594)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,519,133) US \$	2,024,358 Canadian \$	(112,326)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,454,588) US \$	1,935,078 Canadian \$	(110,821)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,438,607) US \$	1,914,545 Canadian \$	(108,876)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(2,223,758) US \$	3,036,301 Canadian \$	(91,521)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(1,797,235) US \$	2,454,262 Canadian \$	(73,635)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(10,886,503) US \$	14,174,227 Canadian \$	(1,141,469)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(5,061,379) US \$	6,734,822 Canadian \$	(385,855)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(1,500,623) US \$	1,995,858 Canadian \$	(114,788)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(562,535) US \$	772,918 Canadian \$	(18,320)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(3,832,920) Hong Kong \$	494,025 US \$	(409)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(3,538,080) Hong Kong \$	456,021 US \$	(380)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(982,136) US \$	7,621,000 Hong Kong \$	1,002
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(1,154,090) US \$	8,966,000 Hong Kong \$	3,115
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(1,480,346) US \$	11,496,000 Hong Kong \$	3,153
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(7,722,084) US \$	10,034,848 Canadian \$	(828,970)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(2,296,419) US \$	3,057,914 Canadian \$	(172,838)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,967,222) US \$	2,620,523 Canadian \$	(146,406)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,816,570) US \$	2,417,317 Canadian \$	(138,352)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,600,638) US \$	2,130,073 Canadian \$	(121,808)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(2,135,817) US \$	2,907,752 Canadian \$	(96,369)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(2,020,439) US \$	2,749,326 Canadian \$	(92,509)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,065,182) US \$	1,417,042 Canadian \$	(81,152)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(4,540,341) Canadian \$	3,213,862 US \$	(18,751)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(2,830,348) Canadian \$	2,002,049 US \$	(13,660)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(2,800,667) Canadian \$	1,981,648 US \$	(12,681)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(5,511,293) US \$	7,156,414 Canadian \$	(597,149)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,901,648) US \$	2,533,097 Canadian \$	(141,601)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,713,745) US \$	2,282,009 Canadian \$	(129,000)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,706,383) US \$	2,272,397 Canadian \$	(127,657)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,679,470) US \$	2,236,741 Canadian \$	(126,048)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(1,936,033) US \$	2,643,397 Canadian \$	(79,727)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(1,629,247) US \$	2,225,908 Canadian \$	(65,706)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(4,362,595) Canadian \$	3,082,563 US \$	(25,725)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(4,712,954) Canadian \$	3,341,939 US \$	(11,175)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(3,244,378) US \$	4,207,278 Canadian \$	(357,074)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(4,924,845) US \$	6,730,293 Canadian \$	(196,743)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,327,742) US \$	1,766,596 Canadian \$	(101,358)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(1,473,100) US \$	2,025,321 Canadian \$	(46,678)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(619,311) US \$	825,160 Canadian \$	(45,910)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(113,712,000) Hong Kong \$	14,633,431 US \$	(44,277)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(401,202) US \$	534,541 Canadian \$	(29,757)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(232,397) US \$	309,674 Canadian \$	(17,196)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(5,483,737) US \$	7,119,453 Canadian \$	(595,342)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(6,920,947) US \$	9,419,098 Canadian \$	(315,516)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(582,673) US \$	775,521 Canadian \$	(44,222)
Total Foreign Currency Forward Contract(s) Value							(9,651,545)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Dividend Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	7	(7)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	7	(7)	-	-
Derivative liabilities - Foreign currency forward contracts	(9,659)	7	-	(9,652)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(9,659)	7	-	(9,652)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	376	(321)	-	55
Derivative assets - Swaps and swaptions	-	-	-	-
Total	376	(321)	-	55
Derivative liabilities - Foreign currency forward contracts	(616)	321	-	(295)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(616)	321	-	(295)

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

Signature Global Dividend Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	2,029	1,975
Soft dollar commissions [†]	344	695

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	10,659,702	15,929,782	11,620,729	5,408,863	1,793,110	1,513,014	716,603	633,509
Redeemable units issued for cash	11,149,779	3,340,879	755,823	8,659,869	256,487	1,037,898	51,183	607,720
Redeemable units issued for reinvested distributions	233,001	198,984	57,204	130,779	9,946	28,223	4,094	11,288
Redeemable units redeemed	(4,224,497)	(8,809,943)	(12,433,756)	(2,578,782)	(2,059,543)	(786,025)	(771,880)	(535,914)
Number of redeemable units at the end of year	17,817,985	10,659,702	-	11,620,729	-	1,793,110	-	716,603

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	329,915	195,408	2,574,672	2,742,908	299,556	404,178	1,264,786	1,743,272
Redeemable units issued for cash	88,839	390,791	166,982	217,541	31,584	20,129	1,384,404	910,469
Redeemable units issued for reinvested distributions	2,313	5,389	37,933	42,982	2,819	3,225	29,008	28,110
Redeemable units redeemed	(421,067)	(261,673)	(547,593)	(428,759)	(139,455)	(127,976)	(877,130)	(1,417,065)
Number of redeemable units at the end of year	-	329,915	2,231,994	2,574,672	194,504	299,556	1,801,068	1,264,786

	Class F1		Class F2		Class F3		Class F4	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,159,762	407,140	358,695	299,169	201,991	126,007	5,652	5,432
Redeemable units issued for cash	144,011	1,362,854	31,071	282,017	42,018	136,735	-	8,729
Redeemable units issued for reinvested distributions	8,074	21,592	2,830	7,790	1,943	4,792	35	199
Redeemable units redeemed	(1,311,847)	(631,824)	(392,596)	(230,281)	(245,952)	(65,543)	(5,687)	(8,708)
Number of redeemable units at the end of year	-	1,159,762	-	358,695	-	201,991	-	5,652

	Class F5		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	18,929	16,850	26,826,306	32,414,624	3,027,907	3,208,447	161,314	47,030
Redeemable units issued for cash	136	2,806	29,276,147	30,785,967	163,615	175,935	76,319	115,147
Redeemable units issued for reinvested distributions	189	531	1,354,320	1,038,568	79,178	88,869	6,854	3,528
Redeemable units redeemed	(19,254)	(1,258)	(16,765,073)	(37,412,853)	(586,827)	(445,344)	(33,486)	(4,391)
Number of redeemable units at the end of year	-	18,929	40,691,700	26,826,306	2,683,873	3,027,907	211,001	161,314

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Dividend Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.22
Class A1 [^]	1.925	0.22
Class A2 [^]	1.900	0.21
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class E	1.950	0.15
Class EF	0.950	0.15
Class F	1.000	0.22
Class F1 [^]	0.925	0.22
Class F2 [^]	0.900	0.21
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class F5 [^]	0.700	0.10
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.22

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	31,528	45,993
Collateral (non-cash)	32,159	46,913

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	164	225
Charges	(25)	(33)
Securities lending revenue	139	192
% of gross securities lending revenue	15.2	14.7

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Global Dividend Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	46.4
Switzerland	8.7
France	7.3
Other Net Assets (Liabilities)	6.8
Canada	6.3
Netherlands	4.4
U.K.	4.3
Spain	2.1
Taiwan	1.6
South Korea	1.3
Czech Republic	1.2
India	1.2
Italy	1.0
Japan	0.9
Panama	0.9
Cayman Islands	0.9
Denmark	0.8
China	0.8
Ireland	0.8
Belgium	0.7
Portugal	0.6
Germany	0.6
Russia	0.4
Foreign Currency Forward Contract(s)	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{A*}	Net Assets (%)
A	1.0
BBB/Baa/B++	1.7
BB/Ba/B+	2.2
Not Rated	0.3
Total	5.2

as at March 31, 2019

Credit Rating ^{A*}	Net Assets (%)
BBB/Baa/B++	0.8
BB/Ba/B+	1.6
Total	2.4

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in global equities and preferred shares and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$79,416,000 (March 31, 2019 - \$75,620,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	463,400	(120,606)	342,794	41.9
Euro	151,690	-	151,690	18.5
Swiss Franc	71,129	-	71,129	8.7
British Pound	60,580	-	60,580	7.4
Korean Won	22,254	-	22,254	2.7
Czech Koruna	12,756	-	12,756	1.6
Japanese Yen	9,675	-	9,675	1.2
Brazilian Real	9,595	-	9,595	1.2
Hong Kong Dollar	21,340	(15,488)	5,852	0.7
Australian Dollar	4,293	-	4,293	0.5
Indian Rupee	4,223	-	4,223	0.5
Total	830,935	(136,094)	694,841	84.9

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	480,866	(72,809)	408,057	49.4
Euro	136,485	-	136,485	16.5
Swiss Franc	66,966	-	66,966	8.1
British Pound	33,209	-	33,209	4.0
Hong Kong Dollar	13,462	-	13,462	1.6
Indian Rupee	11,095	-	11,095	1.3
Korean Won	11,070	-	11,070	1.3
Czech Koruna	10,054	-	10,054	1.2
Danish Krone	6,552	-	6,552	0.8
Japanese Yen	6,461	-	6,461	0.8
Total	776,220	(72,809)	703,411	85.0

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$69,484,000 (March 31, 2019 - \$70,341,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Signature Global Dividend Fund

Fund Specific Notes to Financial Statements

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	-	-	4,881	10,468	15,349

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	54,140	-	5,090	7,823	67,053

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$104,000 (March 31, 2019 - \$323,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	769,943	24,213	-	794,156
Bonds	-	15,349	-	15,349
Foreign currency forward contract(s), net	-	(9,652)	-	(9,652)
Total	769,943	29,910	-	799,853

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	745,666	10,536	-	756,202
Bonds	-	12,913	-	12,913
Foreign currency forward contract(s), net	-	(240)	-	(240)
Total	745,666	23,209	-	768,875

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Global Equity Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	240,609	267,559
Cash	6,558	29,778
Unrealized gain on futures and foreign currency forward contracts	2	105
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	302	247
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	369	4,771
Receivable for unit subscriptions	101	237
	247,941	302,697
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	2,823	186
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	974	4,330
Payable for unit redemptions	225	304
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	4,022	4,820
Net assets attributable to holders of redeemable units	243,919	297,877

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	187,575	160,343	18.70	20.84	10,033,236	7,692,401
Class A1	-	65,336	-	11.01	-	5,936,163
Class A2	-	8,140	-	11.02	-	738,863
Class A3	-	2,358	-	11.04	-	213,620
Class A4	-	367	-	11.05	-	33,172
Class A5	-	118	-	11.09	-	10,615
Class E	3,933	4,426	10.54	11.74	373,257	377,168
Class EF	1,425	1,382	11.09	12.21	128,493	113,156
Class F	14,794	9,289	13.80	15.22	1,071,843	610,482
Class F1	-	4,968	-	11.24	-	442,205
Class F2	-	772	-	11.24	-	68,656
Class F3	-	390	-	11.27	-	34,568
Class F4	-	80	-	11.29	-	7,109
Class F5	-	158	-	11.32	-	13,953
Class I	23,249	23,907	28.34	30.83	820,237	775,491
Class Insight	411	523	21.48	23.71	19,139	22,076
Class O	11,706	14,424	16.98	18.50	689,330	779,582
Class P	815	884	10.51	11.46	77,555	77,170
Class W	11	12	10.67	11.63	1,000	1,000

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

Signature Global Equity Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	7,918	6,682
Interest for distribution purposes	574	379
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	125
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	792	22,677
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(27,356)	(16,968)
Total net gain (loss) on investments and derivatives	(18,072)	12,895
Other income		
Foreign exchange gain (loss) on cash	(408)	558
Commitment fee income	-	-
Securities lending revenue (Note 6)	61	130
Fees rebate	66	6
Total other income	(281)	694
Total income	(18,353)	13,589
Expenses		
Management fees (Note 5)	4,856	5,087
Administration fees (Note 5)	575	598
Commissions and other portfolio transaction costs	540	570
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	8	8
Service fees	11	8
Margin fees	-	-
Interest expense	1	1
Withholding taxes	854	926
Harmonized sales tax	567	595
Total expenses	7,412	7,793
Increase (decrease) in net assets attributable to holders of redeemable units	(25,765)	5,796

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(20,547)	2,508	(2.16)	0.28	9,479,422	9,066,492
Class A1	(223)	325	(0.04)	0.08	5,829,991	4,169,420
Class A2	(38)	88	(0.05)	0.12	722,613	721,021
Class A3	(11)	21	(0.05)	0.13	239,339	168,389
Class A4	(2)	14	(0.05)	0.35	33,843	39,648
Class A5	(1)	1	(0.04)	0.12	11,472	9,935
Class E	(456)	49	(1.19)	0.13	381,967	387,338
Class EF	(141)	38	(1.10)	0.32	127,497	116,670
Class F	(1,483)	248	(1.64)	0.37	901,025	683,642
Class F1	(1)	(4)	-	(0.01)	453,063	302,666
Class F2	(3)	29	(0.04)	0.57	77,011	49,776
Class F3	(1)	(1)	(0.02)	(0.03)	38,188	27,967
Class F4	-	2	0.01	0.29	7,109	7,109
Class F5	-	(2)	0.01	(0.22)	13,939	9,501
Class I	(1,766)	1,862	(2.29)	1.78	769,441	1,047,631
Class Insight	(42)	15	(2.06)	0.63	20,230	23,827
Class O	(969)	509	(1.32)	0.64	733,926	785,330
Class P	(80)	93	(0.99)	3.13	79,694	29,795
Class W	(1)	1	(0.97)	0.39	1,000	1,000

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

Signature Global Equity Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	160,343	209,247	65,336	29,512	8,140	7,398	2,358	1,307
Increase (decrease) in net assets attributable to holders of redeemable units	(20,547)	2,508	(223)	325	(38)	88	(11)	21
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	108,756	45,175	3,291	45,167	1,018	3,697	1,178	1,662
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(60,977)	(96,587)	(68,404)	(9,668)	(9,120)	(3,043)	(3,525)	(632)
Net increase (decrease) from redeemable unit transactions	47,779	(51,412)	(65,113)	35,499	(8,102)	654	(2,347)	1,030
Net increase (decrease) in net assets attributable to holders of redeemable units	27,232	(48,904)	(65,336)	35,824	(8,140)	742	(2,358)	1,051
Net assets attributable to holders of redeemable units at the end of year	187,575	160,343	-	65,336	-	8,140	-	2,358

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	367	618	118	136	4,426	4,498	1,382	1,477
Increase (decrease) in net assets attributable to holders of redeemable units	(2)	14	(1)	1	(456)	49	(141)	38
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	41	101	17	33	622	544	235	71
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(406)	(366)	(134)	(52)	(659)	(665)	(51)	(204)
Net increase (decrease) from redeemable unit transactions	(365)	(265)	(117)	(19)	(37)	(121)	184	(133)
Net increase (decrease) in net assets attributable to holders of redeemable units	(367)	(251)	(118)	(18)	(493)	(72)	43	(95)
Net assets attributable to holders of redeemable units at the end of year	-	367	-	118	3,933	4,426	1,425	1,382

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	9,289	10,982	4,968	1,868	772	613	390	224
Increase (decrease) in net assets attributable to holders of redeemable units	(1,483)	248	(1)	(4)	(3)	29	(1)	(1)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	12,794	4,630	523	4,079	276	568	85	182
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(5,806)	(6,571)	(5,490)	(975)	(1,045)	(438)	(474)	(15)
Net increase (decrease) from redeemable unit transactions	6,988	(1,941)	(4,967)	3,104	(769)	130	(389)	167
Net increase (decrease) in net assets attributable to holders of redeemable units	5,505	(1,693)	(4,968)	3,100	(772)	159	(390)	166
Net assets attributable to holders of redeemable units at the end of year	14,794	9,289	-	4,968	-	772	-	390

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

Signature Global Equity Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	80	78	158	11	23,907	39,708	523	633
Increase (decrease) in net assets attributable to holders of redeemable units	-	2	-	(2)	(1,766)	1,862	(42)	15
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	151	4,287	5,907	7	2
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(80)	-	(158)	(2)	(3,179)	(23,570)	(77)	(127)
Net increase (decrease) from redeemable unit transactions	(80)	-	(158)	149	1,108	(17,663)	(70)	(125)
Net increase (decrease) in net assets attributable to holders of redeemable units	(80)	2	(158)	147	(658)	(15,801)	(112)	(110)
Net assets attributable to holders of redeemable units at the end of year	-	80	-	158	23,249	23,907	411	523

	Class O		Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	14,424	14,372	884	160	12	11	297,877	322,853
Increase (decrease) in net assets attributable to holders of redeemable units	(969)	509	(80)	93	(1)	1	(25,765)	5,796
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	1,035	1,568	488	699	-	-	134,653	114,236
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(2,784)	(2,025)	(477)	(68)	-	-	(162,846)	(145,008)
Net increase (decrease) from redeemable unit transactions	(1,749)	(457)	11	631	-	-	(28,193)	(30,772)
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,718)	52	(69)	724	(1)	1	(53,958)	(24,976)
Net assets attributable to holders of redeemable units at the end of year	11,706	14,424	815	884	11	12	243,919	297,877

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

Signature Global Equity Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(25,765)	5,796
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(792)	(22,677)
Unrealized foreign exchange (gain) loss on cash	83	(27)
Commissions and other portfolio transaction costs	540	570
Change in unrealized (appreciation) depreciation in value of investments and derivatives	27,356	16,968
Proceeds from sale and maturity of investments and derivatives	216,582	267,870
Purchase of investments and derivatives	(212,950)	(219,930)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(55)	(13)
(Increase) decrease in interest receivable	-	-
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	4,999	48,557
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	-
Proceeds from issuance of redeemable units	27,248	34,306
Amounts paid on redemption of redeemable units	(55,384)	(65,138)
Net cash from (used in) financing activities	(28,136)	(30,832)
Unrealized foreign exchange gain (loss) on cash	(83)	27
Net increase (decrease) in cash	(23,137)	17,725
Cash (bank overdraft), beginning of year	29,778	12,026
Cash (bank overdraft), end of year	6,558	29,778
Supplementary Information:		
Dividends received, net of withholding tax*	5,060	5,669
Interest received, net of withholding tax*	574	379
Dividends paid*	-	-
Interest paid*	1	1
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Equity Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (49.6%)				U.K. (6.8%)			
139,851	Advanced Micro Devices Inc.	2,430,996	8,951,661	18,737	AstraZeneca PLC	2,070,537	2,360,732
91,582	Air Lease Corp.	4,203,932	2,853,680	269,120	Aviva PLC	1,776,557	1,261,654
1,594	Alphabet Inc., Class C	2,813,061	2,608,643	129,227	Cushman & Wakefield PLC	3,047,718	2,135,202
2,114	Amazon.com Inc.	2,649,553	5,800,892	61,078	Diageo PLC	2,553,667	2,758,337
44,554	Americold Realty Trust	1,783,164	2,134,489	101,100	Prudential PLC	2,584,215	1,827,895
15,408	Apple Inc.	3,319,538	5,514,335	18,811	Reckitt Benckiser Group PLC	2,094,059	2,019,933
7,652	Becton Dickinson and Co.	2,364,687	2,474,491	36,349	Royal Dutch Shell PLC, Class A, ADR	2,787,019	1,784,888
41,630	Boston Scientific Corp.	2,172,078	1,911,794	44,106	SSE PLC	926,974	1,004,982
63,603	BrightSphere Investment Group Inc.	1,183,167	572,000	366,940	Tesco PLC	1,534,581	1,465,889
8,661	Burlington Stores Inc.	918,407	1,931,547			19,375,327	16,619,512
36,137	Cheniere Energy Inc.	3,008,563	1,703,784	JAPAN (4.9%)			
9,458	CIGNA Corp.	2,609,909	2,358,477	6,360	Keyence Corp.	1,852,988	2,897,450
23,400	Citigroup Inc.	1,565,951	1,387,145	71,899	Mitsubishi Electric Corp.	1,341,547	1,255,479
41,935	East West Bancorp Inc.	2,560,154	1,519,157	18,700	Murata Manufacturing Co., Ltd.	1,451,196	1,338,422
48,947	Elanco Animal Health Inc.	1,863,858	1,542,403	75,850	Sony Corp.	2,954,844	6,370,354
15,080	Eli Lilly and Co.	2,418,690	2,944,137			7,600,575	11,861,705
7,227	Entergy Corp.	919,046	955,795	CAYMAN ISLANDS (3.8%)			
77,214	Equitable Holdings Inc.	2,195,715	1,570,296	99,046	Alibaba Group Holding Ltd.	2,998,993	3,297,578
3,719	Estée Lauder Co., Inc.	435,329	834,005	22,210	Alibaba Group Holding Ltd., ADR	6,037,736	6,079,125
35,818	Exelon Corp.	2,138,229	1,855,602			9,036,729	9,376,703
19,666	FirstEnergy Corp.	1,234,300	1,109,055	NETHERLANDS (3.8%)			
3,382	Home Depot Inc.	486,419	888,707	423,760	ING Groep N.V.	4,949,861	3,142,578
14,984	Honeywell International Inc.	2,721,441	2,821,428	23,173	Koninklijke Philips N.V.	1,313,345	1,326,744
21,987	Johnson & Johnson	4,130,599	4,057,753	84,167	STMicroelectronics N.V.	2,302,222	2,594,483
6,164	L3Harris Technologies Inc.	1,681,080	1,562,580	31,300	Unilever N.V.	2,028,450	2,175,067
34,224	Marathon Petroleum Corp.	3,113,408	1,137,701			10,593,878	9,238,872
8,714	McDonald's Corp.	1,851,555	2,027,866	CANADA (3.5%)			
26,563	Merck & Co., Inc.	2,944,903	2,876,384	67,376	Brookfield Asset Management Inc., Class A (USD)	3,578,689	4,196,006
13,497	Mercury Systems Inc.	1,269,794	1,355,152	290,642	First Quantum Minerals Ltd.	3,946,818	2,089,716
39,690	Microsoft Corp.	3,471,566	8,809,635	212,749	Lundin Mining Corp.	1,529,567	1,125,442
45,964	Mondelez International Inc.	2,638,906	3,239,662	23,703	Nutrien Ltd.	1,603,835	1,140,351
32,800	Morgan Stanley	1,867,299	1,569,533			10,658,909	8,551,515
6,281	NextEra Energy Inc.	967,889	2,127,052	FRANCE (3.3%)			
14,985	NIKE Inc., Class B	1,082,739	1,744,978	28,375	Danone S.A.	3,153,022	2,580,666
14,726	PepsiCo Inc.	1,802,552	2,489,117	23,989	Sanofi S.A.	2,808,504	2,981,696
37,199	Pilgrim's Pride Corp.,	1,527,901	948,652	9,164	Schneider Electric S.A.	800,935	1,116,861
33,148	PPD Inc.	1,213,667	830,881	25,829	Total S.A.	1,943,346	1,417,719
14,771	Procter & Gamble Co.	2,367,058	2,286,758			8,705,807	8,096,942
16,578	Prologis Inc.	1,433,456	1,875,183	SWITZERLAND (3.1%)			
9,150	Sempra Energy	1,320,568	1,455,053	26,195	Nestlé S.A., Registered Shares	2,444,446	3,808,281
368,593	SLM Corp.	4,909,886	3,729,869	32,264	Novartis AG, Registered Shares	3,605,984	3,766,161
95,751	Snap Inc.	1,589,758	1,602,296			6,050,430	7,574,442
7,139	SVB Financial Group	2,014,344	1,517,966	EXCHANGE-TRADED FUND(S) (2.8%)			
105,411	Synchrony Financial	4,279,479	2,387,039	32,423	SPDR Gold Trust	5,671,452	6,755,837
154,515	The Williams Co., Inc.	5,044,139	3,077,122	CHINA (2.4%)			
7,218	Thermo Fisher Scientific Inc.	1,905,384	2,880,983	14,700	Kweichow Moutai Co., Ltd.	2,457,728	3,245,491
11,212	UnitedHealth Group Inc.	3,124,651	3,935,159	312,300	NARI Technology Co., Ltd.	1,218,261	1,225,711
40,702	Verizon Communications Inc.	3,158,130	3,077,869	92,700	Ping An Insurance (Group) Co. of China Ltd., Shares H	1,219,030	1,281,470
8,608	Walt Disney Co.	1,159,344	1,170,299			4,895,019	5,752,672
28,910	WestRock Co.	2,312,096	1,149,841	SOUTH KOREA (2.0%)			
		112,178,338	121,165,906	87,992	Samsung Electronics Co., Ltd.	2,581,327	4,848,326

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Equity Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
IRELAND (1.9%)				INDONESIA (0.1%)			
265,000	Bank of Ireland Group PLC	1,531,508	708,574	768,200	Bank Mandiri Persero Tbk PT	531,580	310,230
13,789	Medtronic PLC	1,736,578	1,750,091	BERMUDA (0.1%)			
17,747	Trane Technologies PLC	2,162,054	2,062,861	15,309	Norwegian Cruise Line Holdings Ltd.	1,067,408	236,143
DENMARK (1.6%)				BRITISH VIRGIN ISLANDS (0.1%)			
8,183	DSV AS	1,161,182	1,050,872	14,247	Capri Holdings Ltd.	794,144	216,353
34,964	Novo Nordisk AS	2,808,766	2,971,748	ISRAEL (0.0%)			
SPAIN (1.3%)				100	GeoAlert Inc., Private Placement	1,372,872	-
483,400	Banco Santander S.A.	2,754,797	1,662,915	Commissions and other portfolio transaction costs			
42,512	Inditex S.A.	1,722,470	1,560,013	(323,073)			
SWEDEN (1.0%)				Total Investment Portfolio before Derivative Instruments (98.6%)			
46,976	Assa Abloy AB	1,179,419	1,252,786	241,498,106		240,608,842	
26,573	Atlas Copco AB, Class A	1,367,661	1,260,647	Foreign Currency Forward Contract(s) (-1.2%) (see Schedule A)			
ITALY (0.8%)				(2,820,678)			
136,649	Anima Holding SpA	1,016,074	518,824	Total Investment Portfolio (97.4%)			
145,378	Enel SpA	1,431,939	1,429,293	241,498,106		237,788,164	
AUSTRIA (0.8%)				Other Net Assets (Liabilities) (2.6%)			
46,587	BAWAG Group AG	2,590,353	1,848,278	6,130,601			
BRAZIL (0.7%)				Net Assets Attributable to Holders of Redeemable Units (100.0%)			
144,490	Banco do Brasil S.A.	1,982,406	1,089,882	243,918,765			
100,640	CPFL Energia S.A.	968,987	731,360				
HONG KONG (0.7%)							
125,998	China Gas Holdings Ltd.	608,669	617,570				
733,446	MGM China Holdings Ltd.	2,042,826	1,055,845				
MEXICO (0.7%)							
190,751	Fomento Económico Mexicano, S.A.B. de C.V.	2,306,051	1,621,272				
BELGIUM (0.6%)							
22,632	Anheuser-Busch InBev S.A./N.V.	2,456,313	1,420,555				
GUERNSEY (0.6%)							
190,900	Burford Capital Ltd.	3,046,818	1,399,927				
PORTUGAL (0.4%)							
171,800	Energias de Portugal S.A.	981,205	974,695				
PANAMA (0.4%)							
21,917	Intercorp Financial Services Inc.	1,054,596	855,051				
RUSSIA (0.3%)							
254,065	Sberbank of Russia (RUB)	1,351,728	853,299				
GERMANY (0.3%)							
20,409	Hugo Boss AG	1,783,105	731,516				
INDIA (0.2%)							
95,200	ICICI Bank Ltd.	661,879	575,810				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Equity Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(169,985) US \$	226,458 Canadian \$	(12,629)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(327,767) US \$	436,751 Canadian \$	(24,259)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(494,501) US \$	657,872 Canadian \$	(37,824)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(654,558) US \$	895,677 Canadian \$	(24,584)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(909,461) US \$	1,241,550 Canadian \$	(37,650)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(198,514) Canadian \$	140,358 US \$	(1,044)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(1,444,500) US \$	1,881,468 Canadian \$	(150,729)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(169,985) US \$	226,538 Canadian \$	(12,549)
1	Canadian Imperial Bank of Commerce	A-1	June 17, 2020	7.75	(241,925) US \$	1,876,000 Hong Kong \$	22
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(213,525) US \$	284,050 Canadian \$	(16,351)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(215,117) US \$	294,361 Canadian \$	(8,078)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(353,636) US \$	483,265 Canadian \$	(13,921)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(39,030) US \$	53,658 Canadian \$	(1,239)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(581,857) US \$	799,733 Canadian \$	(18,681)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(849,647) US \$	1,131,447 Canadian \$	(63,892)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(1,945,238) US \$	2,522,983 Canadian \$	(213,674)
1	Citigroup Inc.	A-2	June 17, 2020	7.77	(488,885) US \$	3,800,000 Hong Kong \$	1,664
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(416,964) US \$	555,635 Canadian \$	(30,831)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(456,248) US \$	607,176 Canadian \$	(34,703)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(554,202) US \$	737,551 Canadian \$	(41,943)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(560,359) US \$	745,461 Canadian \$	(42,692)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(563,654) US \$	769,713 Canadian \$	(23,094)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(627,121) US \$	834,573 Canadian \$	(47,701)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(646,640) US \$	861,680 Canadian \$	(47,830)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(697,421) US \$	952,253 Canadian \$	(28,703)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(593,280) Hong Kong \$	76,468 US \$	(64)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(642,720) Hong Kong \$	82,840 US \$	(69)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(129,258) US \$	1,004,000 Hong Kong \$	314
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(146,739) US \$	1,140,000 Hong Kong \$	396
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(1,493,661) US \$	1,987,510 Canadian \$	(113,869)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(187,945) US \$	258,235 Canadian \$	(6,121)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(2,742,373) US \$	3,570,570 Canadian \$	(287,543)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(578,093) US \$	768,875 Canadian \$	(44,220)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(121,398) US \$	942,000 Hong Kong \$	124
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,205,955) Canadian \$	853,631 US \$	(4,980)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(580,123) Canadian \$	400,285 US \$	(16,954)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(737,735) Canadian \$	511,224 US \$	(18,486)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(742,873) Canadian \$	512,365 US \$	(22,017)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(743,882) Canadian \$	526,344 US \$	(3,368)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(751,766) Canadian \$	531,762 US \$	(3,628)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Equity Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(1,945,238) US \$	2,527,836 Canadian \$	(208,822)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(363,449) US \$	496,795 Canadian \$	(14,187)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(410,346) US \$	545,895 Canadian \$	(31,263)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(472,363) US \$	628,605 Canadian \$	(35,947)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(536,087) US \$	713,373 Canadian \$	(40,829)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(539,953) US \$	719,267 Canadian \$	(40,185)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(633,656) US \$	862,252 Canadian \$	(29,013)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(669,841) US \$	911,937 Canadian \$	(30,224)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(677,695) US \$	902,419 Canadian \$	(51,006)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(1,158,744) Canadian \$	818,757 US \$	(6,833)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(1,251,803) Canadian \$	887,649 US \$	(2,968)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(581,125) Canadian \$	400,285 US \$	(17,956)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(696,419) Canadian \$	480,342 US \$	(20,617)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(1,388,327) US \$	1,802,742 Canadian \$	(150,425)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(468,359) US \$	623,716 Canadian \$	(35,039)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(495,628) US \$	660,084 Canadian \$	(37,198)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(505,742) US \$	673,443 Canadian \$	(38,069)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(510,969) US \$	698,096 Canadian \$	(20,607)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(521,954) US \$	695,271 Canadian \$	(38,866)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(607,184) US \$	829,030 Canadian \$	(25,004)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(19,523,000) Hong Kong \$	2,512,386 US \$	(7,602)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(110,120) US \$	146,718 Canadian \$	(8,167)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(1,544,544) US \$	2,110,774 Canadian \$	(61,703)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(169,985) US \$	226,486 Canadian \$	(12,601)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(391,829) US \$	521,339 Canadian \$	(29,912)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(492,168) US \$	676,667 Canadian \$	(15,595)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(63,787) US \$	84,998 Canadian \$	(4,720)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(817,278) US \$	1,059,838 Canadian \$	(89,949)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(1,381,385) US \$	1,793,431 Canadian \$	(149,970)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(171,952) US \$	228,864 Canadian \$	(13,049)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(2,170,567) US \$	2,954,044 Canadian \$	(98,952)
Total Foreign Currency Forward Contract(s) Value							(2,820,678)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Equity Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	2	(2)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	2	(2)	-	-
Derivative liabilities - Foreign currency forward contracts	(2,823)	2	-	(2,821)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(2,823)	2	-	(2,821)

as at March 31, 2019

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	105	(89)	-	16
Derivative assets - Swaps and swaptions	-	-	-	-
Total	105	(89)	-	16
Derivative liabilities - Foreign currency forward contracts	(186)	89	-	(97)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(186)	89	-	(97)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
SPDR Gold Trust	69,396,732	6,756	-

as at March 31, 2019

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares MSCI Emerging Markets Index Fund	46,327,690	13,321	-

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

Signature Global Equity Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	516	553
Soft dollar commissions [†]	88	194

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	7,692,401	10,162,542	5,936,163	2,717,157	738,863	680,617	213,620	120,206
Redeemable units issued for cash	5,186,764	2,198,097	294,212	4,108,379	90,570	333,045	104,465	149,793
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(2,845,929)	(4,668,238)	(6,230,375)	(889,373)	(829,433)	(274,799)	(318,085)	(56,379)
Number of redeemable units at the end of year	10,033,236	7,692,401	-	5,936,163	-	738,863	-	213,620

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	33,172	56,802	10,615	12,498	377,168	388,451	113,156	123,981
Redeemable units issued for cash	3,689	9,206	1,551	2,943	51,569	46,343	19,165	6,007
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(36,861)	(32,836)	(12,166)	(4,826)	(55,480)	(57,626)	(3,828)	(16,832)
Number of redeemable units at the end of year	-	33,172	-	10,615	373,257	377,168	128,493	113,156

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	610,482	738,941	442,205	170,352	68,656	55,839	34,568	20,398
Redeemable units issued for cash	835,238	305,750	45,916	362,540	24,182	51,753	7,418	15,635
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(373,877)	(434,209)	(488,121)	(90,687)	(92,838)	(38,936)	(41,986)	(1,465)
Number of redeemable units at the end of year	1,071,843	610,482	-	442,205	-	68,656	-	34,568

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	7,109	7,109	13,953	1,000	775,491	1,336,153	22,076	27,295
Redeemable units issued for cash	-	-	-	13,092	145,116	197,520	272	103
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(7,109)	-	(13,953)	(139)	(100,370)	(758,182)	(3,209)	(5,322)
Number of redeemable units at the end of year	-	7,109	-	13,953	820,237	775,491	19,139	22,076

	Class O		Class P		Class W	
	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	779,582	804,537	77,170	14,437	1,000	1,000
Redeemable units issued for cash	55,151	86,466	41,309	68,804	-	-
Redeemable units issued for reinvested distributions	-	-	-	-	-	-
Redeemable units redeemed	(145,403)	(111,421)	(40,924)	(6,071)	-	-
Number of redeemable units at the end of year	689,330	779,582	77,555	77,170	1,000	1,000

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Equity Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.22
Class A1 [^]	1.925	0.22
Class A2 [^]	1.900	0.21
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class A5 [^]	1.700	0.10
Class E	1.950	0.15
Class EF	0.950	0.15
Class F	1.000	0.22
Class F1 [^]	0.925	0.22
Class F2 [^]	0.900	0.21
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class F5 [^]	0.700	0.10
Class I	Paid directly by investor	Paid directly by investor
Class Insight	1.110	0.22
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.22
Class W	Paid directly by investor	0.16*

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

*Effective August 2, 2019, the annual administration fee rate was reduced for Class W from 0.22% to 0.16%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	18,998	29,774
Collateral (non-cash)	19,378	30,369

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	71	153
Charges	(10)	(23)
Securities lending revenue	61	130
% of gross securities lending revenue	14.1	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	799,084
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Global Equity Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	43.5
Other Net Assets (Liabilities)	10.2
U.K.	6.2
Canada	5.5
Exchange-Traded Fund(s)	4.5
France	4.1
Switzerland	3.7
Japan	2.9
Netherlands	2.7
Ireland	2.0
Spain	1.9
China	1.7
South Korea	1.5
Belgium	1.2
India	1.1
Germany	1.0
Brazil	0.9
Denmark	0.8
Austria	0.8
Bermuda	0.8
Italy	0.7
Panama	0.5
Russia	0.5
Sweden	0.4
Indonesia	0.4
Jersey Island	0.3
Hong Kong	0.2
Israel	0.0
Foreign Currency Forward Contract(s)	0.0

Credit Risk

As at March 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$24,061,000 (March 31, 2019 - \$26,756,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	151,248	(40,038)	111,210	45.6
Euro	27,236	-	27,236	11.2
British Pound	14,133	-	14,133	5.8
Japanese Yen	11,921	-	11,921	4.9
Swiss Franc	7,574	-	7,574	3.1
Korean Won	4,848	-	4,848	2.0
Chinese Renminbi	4,471	-	4,471	1.8
Hong Kong Dollar	6,621	(2,178)	4,443	1.8
Danish Krone	4,051	-	4,051	1.7
Swedish Krona	2,513	-	2,513	1.0
Brazilian Real	1,827	-	1,827	0.7
Mexican Peso	1,621	-	1,621	0.7
Russian Rouble	853	-	853	0.3
Indian Rupee	578	-	578	0.2
Indonesian Rupiah	310	-	310	0.1
Total	239,805	(42,216)	197,589	80.9

as at March 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	179,852	(26,611)	153,241	51.4
Euro	36,935	-	36,935	12.4
British Pound	12,680	-	12,680	4.3
Swiss Franc	10,918	-	10,918	3.7
Japanese Yen	7,534	-	7,534	2.5
Korean Won	4,554	-	4,554	1.5
Indian Rupee	3,307	-	3,307	1.1
Hong Kong Dollar	2,915	-	2,915	1.0
Danish Krone	2,474	-	2,474	0.8
Chinese Renminbi	2,465	-	2,465	0.8
Brazilian Real	2,286	-	2,286	0.8
Russian Rouble	1,374	-	1,374	0.5
Swedish Krona	1,209	-	1,209	0.4
Indonesian Rupiah	1,082	-	1,082	0.4
Total	269,585	(26,611)	242,974	81.6

~Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$19,759,000 (March 31, 2019 - \$24,297,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

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

Signature Global Equity Fund

Fund Specific Notes to Financial Statements

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	225,989	7,864	-	233,853
Exchange-Traded Fund(s)	6,756	-	-	6,756
Foreign currency forward contract(s), net	-	(2,821)	-	(2,821)
Total	232,745	5,043	-	237,788

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	254,238	-	-	254,238
Exchange-Traded Fund(s)	13,321	-	-	13,321
Foreign currency forward contract(s), net	-	(81)	-	(81)
Total	267,559	(81)	-	267,478

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Global Resource Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	61,085	119,859
Cash	5,322	9,384
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	2,640
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	144	132
Interest receivable	-	93
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	171	255
	66,722	132,363
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	45
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	903	-
Payable for unit redemptions	56	550
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	959	595
Net assets attributable to holders of redeemable units	65,763	131,768

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	57,991	73,991	9.67	15.25	5,999,391	4,850,490
Class A1	-	35,955	-	8.66	-	4,150,930
Class A2	-	4,097	-	8.67	-	472,613
Class A3	-	1,838	-	8.69	-	211,618
Class A4	-	380	-	8.69	-	43,680
Class E	1,716	3,766	6.29	9.92	272,825	379,837
Class EF	40	77	6.62	10.32	5,984	7,489
Class F	3,688	4,364	13.01	20.31	283,398	214,840
Class F1	-	1,777	-	8.84	-	201,001
Class F2	-	358	-	8.84	-	40,504
Class F3	-	107	-	8.86	-	12,100
Class F4	-	38	-	8.87	-	4,336
Class O	2,113	4,607	6.93	10.71	304,745	430,334
Class P	215	413	5.83	9.01	36,897	45,880

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

Signature Global Resource Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	2,571	2,774
Interest for distribution purposes	198	186
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	56	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(2,554)	(3,974)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(37,119)	(21,889)
Total net gain (loss) on investments and derivatives	(36,848)	(22,903)
Other income		
Foreign exchange gain (loss) on cash	53	(24)
Commitment fee income	-	-
Securities lending revenue (Note 6)	28	29
Fees rebate	13	6
Total other income	94	11
Total income	(36,754)	(22,892)
Expenses		
Management fees (Note 5)	1,951	2,904
Administration fees (Note 5)	216	313
Commissions and other portfolio transaction costs	170	365
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	-	3
Margin fees	-	-
Interest expense	1	1
Withholding taxes	260	203
Harmonized sales tax	200	297
Total expenses	2,803	4,091
Increase (decrease) in net assets attributable to holders of redeemable units	(39,557)	(26,983)

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(31,857)	(17,460)	(5.44)	(2.79)	5,865,000	6,266,167
Class A1	(2,754)	(5,417)	(0.70)	(1.83)	3,979,306	2,947,323
Class A2	(324)	(738)	(0.70)	(1.65)	466,694	447,231
Class A3	(130)	(309)	(0.66)	(1.63)	197,244	189,666
Class A4	(32)	(63)	(0.66)	(1.69)	48,780	37,492
Class E	(1,039)	(826)	(3.18)	(1.94)	326,988	425,632
Class EF	(23)	(33)	(4.19)	(2.45)	5,408	13,540
Class F	(1,885)	(818)	(7.15)	(3.39)	263,336	241,581
Class F1	(126)	(360)	(0.66)	(2.25)	193,532	159,712
Class F2	(27)	(39)	(0.68)	(1.43)	40,112	27,461
Class F3	(8)	(20)	(0.70)	(1.67)	11,686	11,578
Class F4	(3)	(6)	(0.68)	(2.07)	4,326	2,657
Class O	(1,227)	(878)	(3.35)	(1.86)	366,472	470,353
Class P	(122)	(16)	(2.95)	(0.59)	41,314	24,708

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

Signature Global Resource Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	73,991	136,607	35,955	20,870	4,097	4,504	1,838	1,844
Increase (decrease) in net assets attributable to holders of redeemable units	(31,857)	(17,460)	(2,754)	(5,417)	(324)	(738)	(130)	(309)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	43,632	15,758	1,583	29,036	525	2,356	103	1,035
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(27,775)	(60,914)	(34,784)	(8,534)	(4,298)	(2,025)	(1,811)	(732)
Net increase (decrease) from redeemable unit transactions	15,857	(45,156)	(33,201)	20,502	(3,773)	331	(1,708)	303
Net increase (decrease) in net assets attributable to holders of redeemable units	(16,000)	(62,616)	(35,955)	15,085	(4,097)	(407)	(1,838)	(6)
Net assets attributable to holders of redeemable units at the end of year	57,991	73,991	-	35,955	-	4,097	-	1,838

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	380	367	3,766	5,289	77	215	4,364	5,901
Increase (decrease) in net assets attributable to holders of redeemable units	(32)	(63)	(1,039)	(826)	(23)	(33)	(1,885)	(818)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	104	132	44	361	15	31	3,056	2,283
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(452)	(56)	(1,055)	(1,058)	(29)	(136)	(1,847)	(3,002)
Net increase (decrease) from redeemable unit transactions	(348)	76	(1,011)	(697)	(14)	(105)	1,209	(719)
Net increase (decrease) in net assets attributable to holders of redeemable units	(380)	13	(2,050)	(1,523)	(37)	(138)	(676)	(1,537)
Net assets attributable to holders of redeemable units at the end of year	-	380	1,716	3,766	40	77	3,688	4,364

	Class F1		Class F2		Class F3		Class F4	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,777	1,069	358	198	107	112	38	13
Increase (decrease) in net assets attributable to holders of redeemable units	(126)	(360)	(27)	(39)	(8)	(20)	(3)	(6)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	149	1,889	24	236	-	16	-	33
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-	-	-
Redemption of redeemable units	(1,800)	(821)	(355)	(37)	(99)	(1)	(35)	(2)
Net increase (decrease) from redeemable unit transactions	(1,651)	1,068	(331)	199	(99)	15	(35)	31
Net increase (decrease) in net assets attributable to holders of redeemable units	(1,777)	708	(358)	160	(107)	(5)	(38)	25
Net assets attributable to holders of redeemable units at the end of year	-	1,777	-	358	-	107	-	38

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

Signature Global Resource Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class O		Class P		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	4,607	6,114	413	162	131,768	183,265
Increase (decrease) in net assets attributable to holders of redeemable units	(1,227)	(878)	(122)	(16)	(39,557)	(26,983)
Distributions to holders of redeemable units						
From net investment income	-	-	-	-	-	-
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	-	-
Redeemable unit transactions						
Proceeds from redeemable units issued	219	593	55	277	49,509	54,036
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(1,486)	(1,222)	(131)	(10)	(75,957)	(78,550)
Net increase (decrease) from redeemable unit transactions	(1,267)	(629)	(76)	267	(26,448)	(24,514)
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,494)	(1,507)	(198)	251	(66,005)	(51,497)
Net assets attributable to holders of redeemable units at the end of year	2,113	4,607	215	413	65,763	131,768

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

Signature Global Resource Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(39,557)	(26,983)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	2,554	3,974
Unrealized foreign exchange (gain) loss on cash	(61)	(25)
Commissions and other portfolio transaction costs	170	365
Change in unrealized (appreciation) depreciation in value of investments and derivatives	37,119	21,889
Proceeds from sale and maturity of investments and derivatives	71,950	126,838
Purchase of investments and derivatives	(52,161)	(94,962)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	2,640	(2,640)
(Increase) decrease in dividends receivable	(12)	160
(Increase) decrease in interest receivable	93	(93)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	22,735	28,523
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	-
Proceeds from issuance of redeemable units	4,603	8,122
Amounts paid on redemption of redeemable units	(31,461)	(32,679)
Net cash from (used in) financing activities	(26,858)	(24,557)
Unrealized foreign exchange gain (loss) on cash	61	25
Net increase (decrease) in cash	(4,123)	3,966
Cash (bank overdraft), beginning of year	9,384	5,393
Cash (bank overdraft), end of year	5,322	9,384
Supplementary Information:		
Dividends received, net of withholding tax*	2,300	2,735
Interest received, net of withholding tax*	291	93
Dividends paid*	-	-
Interest paid*	1	1
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Resource Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (41.7%)				BERMUDA (2.7%)			
36,690	Agnico-Eagle Mines Ltd.	2,183,144	2,061,244	15,550	Brookfield Renewable Energy Partners L.P.	791,235	920,404
243,410	ARC Resources Ltd.	4,046,188	985,810	14,570	Bunge Ltd.	1,037,854	841,354
16,130	Boralex Inc., Class A	383,017	403,250			1,829,089	1,761,758
16,709	Canadian Natural Resources Ltd.	639,276	321,648	IRELAND (2.4%)			
80,440	Cenovus Energy Inc.	855,699	228,450	6,600	Linde PLC (USD)	1,788,264	1,606,969
15,730	Enbridge Inc.	737,584	644,615	GERMANY (2.1%)			
110,667	Enerplus Corp.	898,012	229,081	31,700	Covestro AG	3,708,633	1,370,245
139,910	ERO Copper Corp.	1,244,077	1,478,849	CAYMAN ISLANDS (2.0%)			
395,770	First Quantum Minerals Ltd.	4,967,249	2,845,586	65,990	Endeavour Mining Corp.	1,365,262	1,320,460
19,253	HMZ Metals Inc., Restricted Shares	27,167	-	U.K. (1.2%)			
175,112	Interfor Corp.	3,118,754	1,096,201	30,820	Royal Dutch Shell PLC	1,164,599	763,599
571,140	Ivanhoe Mines Ltd.	2,030,714	1,336,468	Commissions and other portfolio transaction costs			
456,580	K92 Mining Inc.	1,173,823	1,351,477			(128,152)	
214,540	Lundin Mining Corp.	1,119,870	1,134,917	Total Investment Portfolio (92.9%)			
53,040	Norbord Inc.	1,140,148	883,116			98,624,091	61,085,395
16,250	Northland Power Inc.	388,308	456,462	Other Net Assets (Liabilities) (7.1%)			
45,120	Nutrien Ltd.	2,810,430	2,170,723				4,677,335
588,917	NuVista Energy Ltd.	3,448,728	285,625	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
42,340	Parex Resources Inc.	380,131	503,846				65,762,730
10,530	Pembina Pipeline Corp.	482,288	277,992				
109,400	SilverCrest Metals Inc.	902,550	806,278				
97,400	SSR Mining Inc.	1,076,559	1,563,270				
68,702	Suncor Energy Inc.	2,378,897	1,543,047				
194,362	Teck Resources Ltd., Class B	4,844,651	2,073,843				
70,300	Tourmaline Oil Corp.	1,055,374	607,392				
37,900	West Fraser Timber Co., Ltd.	1,188,050	1,017,236				
27,810	Wheaton Precious Metals Corp.	992,676	1,077,081				
		44,513,364	27,383,507				
U.S.A. (31.2%)							
21,780	Albemarle Corp.	2,734,908	1,727,919				
21,860	Archer-Daniels-Midland Co.	1,161,969	1,082,340				
20,200	Cheniere Energy Inc.	1,002,162	952,388				
17,630	Chevron Corp.	2,800,539	1,797,911				
3,524	Concho Resources Inc.	564,449	212,522				
16,943	Diamondback Energy Inc.	2,758,485	624,754				
25,678	EOG Resources Inc.	2,342,327	1,298,121				
22,130	Exxon Mobil Corp.	2,089,005	1,182,605				
12,730	First Solar Inc.	669,317	646,058				
33,570	Hess Corp.	1,913,613	1,573,306				
20,870	Marathon Petroleum Corp.	1,979,070	693,777				
31,175	Newmont Mining Corp.	1,442,309	1,986,692				
36,640	Noble Energy Inc.	2,219,963	311,466				
146,110	Olin Corp.	4,827,870	2,399,763				
1,846	Pioneer Natural Resources Co.	293,005	182,254				
115,880	Plains GP Holdings L.P.	2,842,723	914,932				
89,666	Switchback Energy Acquisition Corp.	1,180,764	1,230,410				
42,830	WestRock Co.	3,305,860	1,703,483				
		36,128,338	20,520,701				
FRANCE (4.9%)							
59,270	Total S.A.	4,570,282	3,253,250				
BRAZIL (4.7%)							
320,770	Suzano Papel e Celulose S.A.	3,684,412	3,104,906				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Resource Fund

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	4.2

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

Signature Global Resource Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	158	358
Soft dollar commissions [†]	27	126

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	4,850,490	7,507,307	4,150,930	2,020,819	472,613	435,915	211,618	178,286
Redeemable units issued for cash	3,131,160	995,398	190,957	3,054,165	62,996	250,972	12,430	108,410
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(1,982,259)	(3,652,215)	(4,341,887)	(924,054)	(535,609)	(214,274)	(224,048)	(75,078)
Number of redeemable units at the end of year	5,999,391	4,850,490	-	4,150,930	-	472,613	-	211,618

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	43,680	35,455	379,837	447,536	7,489	17,686	214,840	246,166
Redeemable units issued for cash	12,618	13,933	5,545	32,638	1,489	3,152	165,552	98,540
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(56,298)	(5,708)	(112,557)	(100,337)	(2,994)	(13,349)	(96,994)	(129,866)
Number of redeemable units at the end of year	-	43,680	272,825	379,837	5,984	7,489	283,398	214,840

	Class F1		Class F2		Class F3		Class F4	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	201,001	102,583	40,504	18,986	12,100	10,690	4,336	1,246
Redeemable units issued for cash	17,788	184,651	2,853	25,232	-	1,477	-	3,336
Redeemable units issued for reinvested distributions	-	-	-	-	-	-	-	-
Redeemable units redeemed	(218,789)	(86,233)	(43,357)	(3,714)	(12,100)	(67)	(4,336)	(246)
Number of redeemable units at the end of year	-	201,001	-	40,504	-	12,100	-	4,336

	Class O		Class P	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	430,334	489,036	45,880	15,349
Redeemable units issued for cash	21,493	52,569	6,675	31,520
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(147,082)	(111,271)	(15,658)	(989)
Number of redeemable units at the end of year	304,745	430,334	36,897	45,880

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Resource Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.900	0.20
Class A1 [^]	1.875	0.20
Class A2 [^]	1.850	0.19
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class E	1.875	0.15
Class EF	0.875	0.15
Class F	0.900	0.20
Class F1 [^]	0.875	0.20
Class F2 [^]	0.850	0.19
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	9,744	25,289
Collateral (non-cash)	9,939	25,795

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	33	34
Charges	(5)	(5)
Securities lending revenue	28	29
% of gross securities lending revenue	15.2	14.7

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
Signature Cash Management Fund (Class C)	-

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	55,168
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	769
2037	982
2038	-
2039	-
Total	1,751

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

Signature Global Resource Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
Canada	49.6
U.S.A.	26.3
Other Net Assets (Liabilities)	9.0
Jersey Island	4.4
France	3.4
Germany	1.8
Bermuda	1.6
Australia	1.2
Netherlands	1.1
U.K.	1.0
Italy	0.6
Fund(s)	0.0
Total Long Positions	100.0
Short Positions	
Option Contract(s)	(0.0)
Total Short Positions	(0.0)

Credit Risk

As at March 31, 2020, the Fund's exposure to credit risk was insignificant as substantially all of its assets were invested in equities.

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
BB/Ba/B+	1.9
Total	1.9

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$6,109,000 (March 31, 2019 - \$11,737,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	28,267	-	28,267	43.0
Euro	4,671	-	4,671	7.1
Brazilian Real	3,105	-	3,105	4.7
British Pound	764	-	764	1.2
Total	36,807	-	36,807	56.0

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	52,640	-	52,640	39.9
Euro	7,622	-	7,622	5.8
British Pound	7,072	-	7,072	5.4
Australian Dollar	1,583	-	1,583	1.2
Total	68,917	-	68,917	52.3

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$3,681,000 (March 31, 2019 - \$6,892,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020, the Fund's exposure to interest rate risk was insignificant as substantially all of its assets were invested in equities.

The table below summarizes the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2019

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater than	Total
	1 Year	Years	Years	5 Years	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	9,384	-	2,492	-	11,876

As at March 31, 2019, had the prevailing interest rates increased or decreased by 0.25%, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$25,000. In practice, actual results may differ from this analysis and the difference may be material.

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

Signature Global Resource Fund

Fund Specific Notes to Financial Statements

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	61,085	-	-	61,085
Total	61,085	-	-	61,085

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	117,367	-	-	117,367
Bonds	-	2,492	-	2,492
Fund(s)	-	-	-	-
Total	117,367	2,492	-	119,859

Short Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Option contract(s)	(45)	-	-	(45)
Total	(45)	-	-	(45)

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Select Canadian Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	1,528,743	2,034,804
Cash	116,714	229,296
Unrealized gain on futures and foreign currency forward contracts	1,001	1,428
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	4,683
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	4,633	3,985
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	29,368	1,503
Receivable for unit subscriptions	569	2,647
	1,681,028	2,278,346
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	19,373	2,269
Swaps, swaptions and options	-	69
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	7,622	14,024
Payable for unit redemptions	1,178	4,748
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	28,173	21,110
Net assets attributable to holders of redeemable units	1,652,855	2,257,236

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	1,073,127	913,158	20.58	24.13	52,137,497	37,839,727
Class A1	-	510,720	-	9.22	-	55,388,560
Class A2	-	55,257	-	9.22	-	5,994,338
Class A3	-	18,863	-	9.22	-	2,046,611
Class A4	-	6,727	-	9.22	-	729,819
Class A5	-	1,699	-	9.21	-	184,494
Class E	58,607	82,536	12.86	15.08	4,557,887	5,474,688
Class EF	4,808	7,537	8.30	9.73	579,307	774,506
Class F	87,486	60,525	15.28	17.92	5,725,025	3,377,960
Class F1	-	43,550	-	9.19	-	4,737,344
Class F2	-	6,033	-	9.20	-	656,044
Class F3	-	1,437	-	9.19	-	156,355
Class F4	-	446	-	9.19	-	48,499
Class F5	-	81	-	9.18	-	8,863
Class I	366,842	461,885	16.55	19.41	22,162,225	23,795,834
Class Insight	277	359	15.15	17.76	18,286	20,228
Class O	43,739	61,560	13.18	15.45	3,319,730	3,984,729
Class P	1,550	1,753	7.81	9.16	198,428	191,326
Class W	10	11	7.78	9.13	1,224	1,189
Class Z	16,409	23,099	11.46	13.43	1,432,167	1,719,579

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

Signature Select Canadian Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	79,973	60,511
Interest for distribution purposes	3,688	2,493
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	44	156
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	25,398	72,997
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(320,063)	(131,175)
Total net gain (loss) on investments and derivatives	(210,960)	4,982
Other income		
Foreign exchange gain (loss) on cash	2,033	2,297
Commitment fee income	-	-
Securities lending revenue (Note 6)	419	504
Fees rebate	489	101
Total other income	2,941	2,902
Total income	(208,019)	7,884
Expenses		
Management fees (Note 5)	31,255	35,804
Administration fees (Note 5)	3,312	3,788
Commissions and other portfolio transaction costs	2,486	3,448
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	51	3
Margin fees	-	-
Interest expense	9	5
Withholding taxes	3,588	3,027
Harmonized sales tax	3,682	4,234
Total expenses	44,388	50,314
Increase (decrease) in net assets attributable to holders of redeemable units	(252,407)	(42,430)

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(164,862)	(23,784)	(3.37)	(0.50)	48,933,800	47,244,362
Class A1	(5,943)	(10,217)	(0.12)	(0.27)	53,536,164	37,653,511
Class A2	(675)	(1,381)	(0.12)	(0.26)	5,930,418	5,521,828
Class A3	(224)	(412)	(0.11)	(0.21)	2,032,467	1,850,418
Class A4	(69)	(177)	(0.10)	(0.25)	690,604	700,360
Class A5	(24)	5	(0.13)	0.04	188,156	161,048
Class E	(9,136)	(1,721)	(1.81)	(0.32)	5,030,154	5,548,157
Class EF	(832)	(113)	(1.19)	(0.13)	704,471	789,331
Class F	(12,906)	(274)	(2.57)	(0.06)	5,045,664	4,062,154
Class F1	(361)	(1,362)	(0.08)	(0.41)	4,618,657	3,404,595
Class F2	(64)	(51)	(0.09)	(0.08)	669,121	565,238
Class F3	(29)	(36)	(0.17)	(0.25)	179,383	152,704
Class F4	(16)	(14)	(0.27)	(0.45)	59,959	33,421
Class F5	(2)	4	(0.18)	0.44	11,553	9,393
Class I	(48,633)	(2,510)	(2.12)	(0.09)	22,903,428	26,844,793
Class Insight	(41)	(3)	(2.13)	(0.15)	19,281	23,739
Class O	(5,829)	45	(1.62)	0.02	3,600,407	3,991,998
Class P	(209)	51	(1.10)	0.42	191,292	124,110
Class W	(1)	-	(1.11)	-	1,200	1,140
Class Z	(2,551)	(480)	(1.63)	(0.27)	1,561,873	1,764,758

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

Signature Select Canadian Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	913,158	1,407,840	510,720	232,927	55,257	46,750	18,863	15,731
Increase (decrease) in net assets attributable to holders of redeemable units	(164,862)	(23,784)	(5,943)	(10,217)	(675)	(1,381)	(224)	(412)
Distributions to holders of redeemable units								
From net investment income	(8,774)	(2,191)	-	(961)	-	(112)	-	(39)
From net realized gains	-	(32,691)	-	(14,330)	-	(1,677)	-	(587)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(8,774)	(34,882)	-	(15,291)	-	(1,789)	-	(626)
Redeemable unit transactions								
Proceeds from redeemable units issued	654,149	203,769	17,488	377,288	6,598	29,531	1,726	10,835
Reinvestment of distributions to holders of redeemable units	8,674	34,418	-	15,200	-	1,765	-	612
Redemption of redeemable units	(329,218)	(674,203)	(522,265)	(89,187)	(61,180)	(19,619)	(20,365)	(7,277)
Net increase (decrease) from redeemable unit transactions	333,605	(436,016)	(504,777)	303,301	(54,582)	11,677	(18,639)	4,170
Net increase (decrease) in net assets attributable to holders of redeemable units	159,969	(494,682)	(510,720)	277,793	(55,257)	8,507	(18,863)	3,132
Net assets attributable to holders of redeemable units at the end of year	1,073,127	913,158	-	510,720	-	55,257	-	18,863

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	6,727	6,236	1,699	1,471	82,536	90,357	7,537	8,312
Increase (decrease) in net assets attributable to holders of redeemable units	(69)	(177)	(24)	5	(9,136)	(1,721)	(832)	(113)
Distributions to holders of redeemable units								
From net investment income	-	(15)	-	(3)	(575)	(184)	(134)	(22)
From net realized gains	-	(230)	-	(47)	-	(2,745)	-	(333)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(245)	-	(50)	(575)	(2,929)	(134)	(355)
Redeemable unit transactions								
Proceeds from redeemable units issued	742	3,102	292	1,788	2,516	4,068	407	398
Reinvestment of distributions to holders of redeemable units	-	224	-	50	566	2,881	110	278
Redemption of redeemable units	(7,400)	(2,413)	(1,967)	(1,565)	(17,300)	(10,120)	(2,280)	(983)
Net increase (decrease) from redeemable unit transactions	(6,658)	913	(1,675)	273	(14,218)	(3,171)	(1,763)	(307)
Net increase (decrease) in net assets attributable to holders of redeemable units	(6,727)	491	(1,699)	228	(23,929)	(7,821)	(2,729)	(775)
Net assets attributable to holders of redeemable units at the end of year	-	6,727	-	1,699	58,607	82,536	4,808	7,537

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	60,525	86,309	43,550	20,840	6,033	4,846	1,437	1,163
Increase (decrease) in net assets attributable to holders of redeemable units	(12,906)	(274)	(361)	(1,362)	(64)	(51)	(29)	(36)
Distributions to holders of redeemable units								
From net investment income	(1,977)	(176)	-	(121)	-	(18)	-	(5)
From net realized gains	-	(2,628)	-	(1,810)	-	(268)	-	(72)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(1,977)	(2,804)	-	(1,931)	-	(286)	-	(77)
Redeemable unit transactions								
Proceeds from redeemable units issued	74,166	25,472	3,568	36,028	1,640	4,523	956	1,481
Reinvestment of distributions to holders of redeemable units	1,740	2,315	-	1,785	-	254	-	77
Redemption of redeemable units	(34,062)	(50,493)	(46,757)	(11,810)	(7,609)	(3,253)	(2,364)	(1,171)
Net increase (decrease) from redeemable unit transactions	41,844	(22,706)	(43,189)	26,003	(5,969)	1,524	(1,408)	387
Net increase (decrease) in net assets attributable to holders of redeemable units	26,961	(25,784)	(43,550)	22,710	(6,033)	1,187	(1,437)	274
Net assets attributable to holders of redeemable units at the end of year	87,486	60,525	-	43,550	-	6,033	-	1,437

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

Signature Select Canadian Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	446	214	81	102	461,885	562,431	359	505
Increase (decrease) in net assets attributable to holders of redeemable units	(16)	(14)	(2)	4	(48,633)	(2,510)	(41)	(3)
Distributions to holders of redeemable units								
From net investment income	-	(1)	-	-	(14,372)	(1,944)	(6)	(1)
From net realized gains	-	(16)	-	(5)	-	(28,997)	-	(16)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(17)	-	(5)	(14,372)	(30,941)	(6)	(17)
Redeemable unit transactions								
Proceeds from redeemable units issued	663	348	71	94	18,373	15,931	4	20
Reinvestment of distributions to holders of redeemable units	-	16	-	5	14,370	30,938	6	17
Redemption of redeemable units	(1,093)	(101)	(150)	(119)	(64,781)	(113,964)	(45)	(163)
Net increase (decrease) from redeemable unit transactions	(430)	263	(79)	(20)	(32,038)	(67,095)	(35)	(126)
Net increase (decrease) in net assets attributable to holders of redeemable units	(446)	232	(81)	(21)	(95,043)	(100,546)	(82)	(146)
Net assets attributable to holders of redeemable units at the end of year	-	446	-	81	366,842	461,885	277	359

	Class O		Class P		Class W		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	61,560	66,306	1,753	833	11	11	23,099	26,144
Increase (decrease) in net assets attributable to holders of redeemable units	(5,829)	45	(209)	51	(1)	-	(2,551)	(480)
Distributions to holders of redeemable units								
From net investment income	(1,657)	(217)	(56)	(4)	-	-	(193)	(54)
From net realized gains	-	(3,241)	-	(56)	-	(1)	-	(802)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(1,657)	(3,458)	(56)	(60)	-	(1)	(193)	(856)
Redeemable unit transactions								
Proceeds from redeemable units issued	2,114	3,924	340	1,125	42	-	86	238
Reinvestment of distributions to holders of redeemable units	1,656	3,452	56	60	-	1	192	852
Redemption of redeemable units	(14,105)	(8,709)	(334)	(256)	(42)	-	(4,224)	(2,799)
Net increase (decrease) from redeemable unit transactions	(10,335)	(1,333)	62	929	-	1	(3,946)	(1,709)
Net increase (decrease) in net assets attributable to holders of redeemable units	(17,821)	(4,746)	(203)	920	(1)	-	(6,690)	(3,045)
Net assets attributable to holders of redeemable units at the end of year	43,739	61,560	1,550	1,753	10	11	16,409	23,099

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,257,236	2,579,328
Increase (decrease) in net assets attributable to holders of redeemable units	(252,407)	(42,430)
Distributions to holders of redeemable units		
From net investment income	(27,744)	(6,068)
From net realized gains	-	(90,552)
Return of capital	-	-
Total distributions to holders of redeemable units	(27,744)	(96,620)
Redeemable unit transactions		
Proceeds from redeemable units issued	785,941	719,963
Reinvestment of distributions to holders of redeemable units	27,370	95,200
Redemption of redeemable units	(1,137,541)	(998,205)
Net increase (decrease) from redeemable unit transactions	(324,230)	(183,042)
Net increase (decrease) in net assets attributable to holders of redeemable units	(604,381)	(322,092)
Net assets attributable to holders of redeemable units at the end of year	1,652,855	2,257,236

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

Signature Select Canadian Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(252,407)	(42,430)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(25,398)	(72,997)
Unrealized foreign exchange (gain) loss on cash	(2)	(798)
Commissions and other portfolio transaction costs	2,486	3,448
Change in unrealized (appreciation) depreciation in value of investments and derivatives	320,063	131,175
Proceeds from sale and maturity of investments and derivatives	1,374,421	1,732,052
Purchase of investments and derivatives	(1,182,316)	(1,286,806)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	4,683	(4,683)
(Increase) decrease in dividends receivable	(648)	(150)
(Increase) decrease in interest receivable	-	-
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	240,882	458,811
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(374)	(1,420)
Proceeds from issuance of redeemable units	75,805	130,125
Amounts paid on redemption of redeemable units	(428,897)	(407,498)
Net cash from (used in) financing activities	(353,466)	(278,793)
Unrealized foreign exchange gain (loss) on cash	2	798
Net increase (decrease) in cash	(112,584)	180,018
Cash (bank overdraft), beginning of year	229,296	48,480
Cash (bank overdraft), end of year	116,714	229,296
Supplementary Information:		
Dividends received, net of withholding tax*	69,958	56,992
Interest received, net of withholding tax*	3,684	2,490
Dividends paid*	-	-
Interest paid*	9	5
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

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Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (29.1%)				CONSUMER STAPLES (8.9%) (cont'd)			
1,141,130	ABN AMRO Group N.V., GDR	22,477,992	13,245,575	51,095	George Weston Ltd.	3,542,825	5,141,690
963,502	Anima Holding SpA	7,868,982	3,658,187	457,325	Jamieson Wellness Inc.	7,765,930	11,771,546
873,000	Banco do Brasil S.A.	11,951,823	6,585,000	379,048	Loblaw Co., Ltd.	15,113,628	27,499,932
219,028	Bank of Montreal	15,866,947	15,564,130	239,669	Mondelez International Inc.	11,729,199	16,892,494
128,600	BAWAG Group AG	6,808,078	5,102,035	145,154	Nestlé S.A., Registered Shares	9,602,598	21,102,777
366,400	Canadian Imperial Bank of Commerce	41,191,911	30,044,800	539,736	Saputo Inc.	13,258,127	18,264,666
190,434	East West Bancorp Inc.	12,101,922	6,898,753			92,677,335	147,681,747
59,450	Fairfax Financial Holdings Ltd., Sub-Voting Shares	35,140,363	25,648,514	HEALTH CARE (8.8%)			
1,214,133	Fiera Capital Corp.	15,222,662	7,940,430	46,333	AstraZeneca PLC	4,999,035	5,837,636
1,359,020	ING Groep N.V.	17,746,398	10,078,408	26,032	Becton Dickinson and Co.	7,821,658	8,418,185
139,109	Intercorp Financial Services Inc.	7,498,244	5,427,078	190,729	Boston Scientific Corp.	9,754,217	8,758,937
168,900	Komercni Banka AS	7,705,331	4,515,785	40,681	CIGNA Corp.	11,274,801	10,144,342
6,599,410	Manulife Financial Corp.	145,819,983	116,611,575	204,196	Elanco Animal Health Inc.	7,582,596	6,434,561
215,800	Morgan Stanley	11,624,286	10,326,376	64,667	Eli Lilly and Co.	10,322,359	12,625,232
239,637	National Bank of Canada	13,022,681	13,033,856	49,752	Johnson & Johnson	9,703,640	9,181,850
82,400	Onex Corp.	6,235,423	4,244,424	40,183	Medtronic PLC	4,903,469	5,100,000
1,845,519	Power Corporation of Canada	59,689,747	41,782,550	86,848	Merck & Co., Inc.	9,612,062	9,404,367
1,333,894	SLM Corp.	17,899,536	13,497,949	128,183	Novartis AG, Registered Shares	15,103,154	14,962,741
31,354	SVB Financial Group	8,431,355	6,666,801	135,286	Novo Nordisk AS	10,869,402	11,498,568
424,473	Synchrony Financial	17,084,930	9,612,220	200,934	PPD Inc.	7,363,304	5,036,571
1,589,113	The Bank of Nova Scotia	108,117,645	91,326,324	98,621	Sanofi S.A.	11,508,923	12,258,029
584,869	Toronto-Dominion Bank	41,456,229	34,992,712	27,594	Thermo Fisher Scientific Inc.	6,116,115	11,013,832
1,798,200	Westaim Corp.	4,742,030	3,128,868	43,830	UnitedHealth Group Inc.	11,836,211	15,383,341
		635,704,498	479,932,350			138,770,946	146,058,192
INFORMATION TECHNOLOGY (10.1%)				CONSUMER DISCRETIONARY (7.5%)			
778,428	Advanced Micro Devices Inc.	14,122,997	49,826,053	365,130	Alibaba Group Holding Ltd.	11,030,756	12,156,418
48,666	Apple Inc.	10,147,580	17,416,966	46,564	Alibaba Group Holding Ltd., ADR	6,482,507	12,745,087
1,513,422	BlackBerry Ltd.	15,413,029	8,732,445	8,304	Amazon.com Inc.	8,010,778	22,786,476
23,500	Keyence Corp.	7,654,568	10,705,985	108,286	BRP Inc.	3,224,387	2,486,247
475,549	Lightspeed POS Inc.	16,986,912	9,054,453	159,339	Canada Goose Holdings Inc.	4,870,487	4,483,799
612,694	Samsung Electronics Co., Ltd.	20,823,268	33,759,207	323,474	Inditex S.A.	13,005,922	11,870,145
546,065	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	41,794,406	36,728,141	101,179	NIKE Inc., Class B	7,255,645	11,782,121
		126,942,760	166,223,250	538,105	Sony Corp.	18,973,170	45,193,398
INDUSTRIALS (9.1%)						72,853,652	123,503,691
325,826	Air Lease Corp.	14,781,572	10,152,686	MATERIALS (6.0%)			
248,690	Assa Abloy AB	6,203,659	6,632,223	206,335	Agnico-Eagle Mines Ltd.	11,298,683	11,591,900
155,759	Atlas Copco AB, Class A	8,064,937	7,389,348	1,642,831	First Quantum Minerals Ltd.	22,579,511	11,811,955
151,304	Canadian National Railway Co.	11,318,142	16,647,979	502,138	Nutrien Ltd.	34,691,757	24,157,859
149,152	Canadian Pacific Railway Ltd.	34,951,960	46,319,154	1,110,294	Teck Resources Ltd., Class B	31,872,397	11,846,837
49,356	DSV AS	7,040,086	6,338,366	363,243	West Fraser Timber Co., Ltd.	11,039,115	9,749,442
49,850	Honeywell International Inc.	8,603,012	9,386,559	768,458	Wheaton Precious Metals Corp.	24,678,626	29,762,378
30,503	L3Harris Technologies Inc.	8,319,772	7,732,538			136,160,089	98,920,371
364,296	Mitsubishi Electric Corp.	6,850,399	6,361,228	ENERGY (5.8%)			
249,343	Richelieu Hardware Ltd.	5,712,185	5,542,895	613,400	ARC Resources Ltd.	8,802,426	2,484,270
161,195	Toromont Industries Ltd.	10,907,982	9,937,672	742,369	Canadian Natural Resources Ltd.	22,977,985	14,290,603
87,952	Trane Technologies PLC	10,615,597	10,223,292	685,750	Enbridge Inc.	34,449,828	28,102,035
98,415	WSP Global Inc.	7,020,884	7,865,327	178,432	Keyera Corp.	5,835,102	2,333,891
		140,390,187	150,529,267	209,600	Marathon Petroleum Corp.	17,444,611	6,967,689
CONSUMER STAPLES (8.9%)				4,751,985	NuVista Energy Ltd.	30,983,155	2,304,713
793,989	Alimentation Couche-Tard Inc., Class B	14,772,748	26,320,735	465,478	Pembina Pipeline Corp.	13,098,559	12,288,619
1,964,132	Budweiser Brewing Co. APAC Ltd.	9,006,285	7,131,148	882,796	Suncor Energy Inc.	36,395,110	19,827,598
300,188	Diageo PLC	7,885,995	13,556,759	138,800	Total S.A.	10,685,307	7,618,543
						180,672,083	96,217,961

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Select Canadian Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
UTILITIES (3.8%)				REAL ESTATE (1.2%)			
229,403	Emera Inc.	13,322,625	12,731,866	166,795	Allied Properties Real Estate Investment Trust	7,969,869	7,462,408
853,744	Enel SpA	8,430,402	8,393,640	200	Choice Properties Real Estate Investment Trust	2,306	2,584
190,413	Exelon Corp.	11,411,516	9,864,612	193,168	Dream Unlimited Corp.	1,752,564	1,823,506
146,586	FirstEnergy Corp.	8,309,746	8,266,647	116,029	Granite Real Estate Investment Trust	7,090,255	6,744,766
24,284	NextEra Energy Inc.	4,128,133	8,223,743	268,690	RioCan Real Estate Investment Trust	6,885,967	4,333,970
49,870	Sempra Energy	6,891,970	7,930,434			23,700,961	20,367,234
307,973	SSE PLC	6,281,960	7,017,351				
		58,776,352	62,428,293				
EXCHANGE-TRADED FUND(S) (2.2%)				Commissions and other portfolio transaction costs			
177,000	SPDR Gold Trust	32,752,110	36,880,709			(1,569,829)	
				Total Investment Portfolio before Derivative Instruments (92.5%)			
						1,637,831,144	1,528,743,065
				Foreign Currency Forward Contract(s) (-1.1%) (see Schedule A)			
							(18,372,481)
				Total Investment Portfolio (91.4%)			
						1,637,831,144	1,510,370,584
				Other Net Assets (Liabilities) (8.6%)			
							142,484,202
				Net Assets Attributable to Holders of Redeemable Units (100.0%)			
							1,652,854,786

Schedule A

Foreign Currency Forward Contract(s) (-1.1%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.72	(38,933,545) Canadian \$	27,942,000 US \$	368,974
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,010,484) US \$	1,346,473 Canadian \$	(74,788)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(1,491,569) US \$	1,984,348 Canadian \$	(114,088)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(1,107,954) US \$	1,580,497 Canadian \$	22,658
1	Bank of Montreal	A-1	April 22, 2020	0.76	(281,686) US \$	369,818 Canadian \$	(26,475)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(2,865,440) US \$	3,911,755 Canadian \$	(118,622)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(524,052) US \$	698,154 Canadian \$	(38,934)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(6,191,043) US \$	8,210,376 Canadian \$	(497,388)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(4,887,650) US \$	6,919,592 Canadian \$	47,425
1	Bank of Montreal	A-1	June 22, 2020	0.73	(9,054,572) US \$	12,390,005 Canadian \$	(340,072)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.59	(782,000) British Pound	1,325,367 Canadian \$	(40,340)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(619,196) Canadian \$	450,390 US \$	14,303
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(456,739) Canadian \$	322,934 US \$	(2,402)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(9,180,267) Canadian \$	6,679,230 US \$	214,448
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.59	(1,359,995) Canadian \$	803,000 British Pound	42,386
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.55	(1,802,580) Euro	2,802,455 Canadian \$	1,211
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(46,949,000) Euro	70,783,364 Canadian \$	(2,171,942)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.
Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Select Canadian Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.1%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(2,562,804) US \$	3,412,801 Canadian \$	(192,719)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(2,975,744) US \$	4,071,933 Canadian \$	(111,748)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(4,891,885) US \$	6,685,055 Canadian \$	(192,565)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(5,204,451) US \$	6,902,013 Canadian \$	(418,099)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(524,052) US \$	698,402 Canadian \$	(38,686)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(5,817,585) US \$	7,577,433 Canadian \$	(607,047)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(644,059) US \$	856,784 Canadian \$	(49,320)
1	Citigroup Inc.	A-2	June 18, 2020	1.56	(9,076,459) Canadian \$	5,815,000 Euro	(39,768)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(10,030,041) US \$	13,340,607 Canadian \$	(766,783)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,285,469) US \$	1,712,984 Canadian \$	(95,049)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(1,376,188) US \$	1,831,435 Canadian \$	(104,676)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(1,775,906) US \$	2,425,136 Canadian \$	(72,761)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(1,891,593) US \$	2,517,336 Canadian \$	(143,880)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,993,546) US \$	2,656,498 Canadian \$	(147,457)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(2,197,367) US \$	3,000,268 Canadian \$	(90,435)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,507,510) US \$	3,337,653 Canadian \$	(189,197)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(711,266) US \$	946,576 Canadian \$	(53,830)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(719,167) US \$	956,728 Canadian \$	(54,791)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(7,834,258) US \$	10,161,072 Canadian \$	(860,550)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(3,028,223) Canadian \$	2,203,962 US \$	71,775
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(11,044,645) US \$	14,380,128 Canadian \$	(1,158,050)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(4,505,351) US \$	5,994,955 Canadian \$	(343,465)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(6,213,611) US \$	8,255,123 Canadian \$	(484,396)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(741,927) US \$	986,778 Canadian \$	(56,753)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(8,924,000) British Pound	15,494,920 Canadian \$	(90,938)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.76	(1,429,729) Canadian \$	814,000 British Pound	(8,038)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,711,513) Canadian \$	1,211,003 US \$	(7,750)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,729,652) Canadian \$	1,223,470 US \$	(8,348)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(2,774,644) Canadian \$	1,964,020 US \$	(11,459)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(5,178,891) Canadian \$	3,312,531 Euro	(31,098)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(5,556,793) Canadian \$	3,553,000 Euro	(35,298)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	77.78	(204,607,000) Japanese Yen	2,630,571 Canadian \$	(52,735)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	79.26	(2,401,875,000) Japanese Yen	30,302,439 Canadian \$	(1,195,668)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(11,468,000) Swiss Franc	16,266,863 Canadian \$	(551,497)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.69	(792,000) Swiss Franc	1,153,030 Canadian \$	(8,534)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,424,797) US \$	1,896,070 Canadian \$	(108,427)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,617,007) US \$	2,151,758 Canadian \$	(123,153)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,664,636) US \$	2,217,450 Canadian \$	(123,887)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(1,996,431) US \$	2,716,656 Canadian \$	(91,410)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(2,044,141) US \$	2,721,980 Canadian \$	(153,851)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(2,110,438) US \$	2,873,199 Canadian \$	(95,224)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(5,027,631) US \$	6,872,219 Canadian \$	(196,253)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(526,640) US \$	700,604 Canadian \$	(40,123)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(6,268,776) US \$	8,312,748 Canadian \$	(504,346)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.76	(6,942,158) US \$	9,111,026 Canadian \$	(655,593)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.76	(7,042,156) US \$	9,244,175 Canadian \$	(663,129)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Select Canadian Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.1%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(7,834,258) US \$	10,180,619 Canadian \$	(841,012)
1	Morgan Stanley	A-2	June 18, 2020	1.78	(1,162,985) Canadian \$	653,000 British Pound	(22,457)
1	Morgan Stanley	A-2	June 18, 2020	1.49	(1,775,022) Canadian \$	1,195,000 Swiss Franc	(22,342)
1	Morgan Stanley	A-2	June 18, 2020	0.01	(2,204,064) Canadian \$	165,367,000 Japanese Yen	(35,216)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(2,666,022) Canadian \$	1,883,783 US \$	(15,721)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(2,880,129) Canadian \$	2,042,289 US \$	(6,829)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(375,891) Canadian \$	240,469 Euro	(2,194)
1	Morgan Stanley	A-2	June 18, 2020	1.55	(1,201,720) Euro	1,868,100 Canadian \$	605
1	Morgan Stanley	A-2	June 18, 2020	1.48	(1,277,000) Swiss Franc	1,887,917 Canadian \$	14,986
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,443,918) US \$	1,922,871 Canadian \$	(108,022)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,494,969) US \$	1,991,020 Canadian \$	(112,200)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,525,479) US \$	2,031,315 Canadian \$	(114,828)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,609,148) US \$	2,143,471 Canadian \$	(119,821)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(1,609,912) US \$	2,199,493 Canadian \$	(64,926)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(1,913,058) US \$	2,612,026 Canadian \$	(78,781)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(2,507,510) US \$	3,333,133 Canadian \$	(193,712)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(5,591,352) US \$	7,260,371 Canadian \$	(605,824)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(456,485) US \$	649,822 Canadian \$	7,985
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(11,319,334) Canadian \$	7,229,000 Euro	(85,173)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(505,881) Canadian \$	2,750,000 Hong Kong \$	(7,196)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(7,808,461) Canadian \$	5,679,418 US \$	179,964
1	Royal Bank of Canada	A-1+	June 18, 2020	1.56	(1,617,700) Euro	2,516,098 Canadian \$	2,159
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(23,422,000) Hong Kong \$	4,048,181 Canadian \$	(198,661)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,181,880) US \$	1,572,523 Canadian \$	(90,223)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,623,166) US \$	2,162,977 Canadian \$	(120,599)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(196,651) US \$	262,041 Canadian \$	(14,551)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(3,291,508) US \$	4,268,394 Canadian \$	(362,261)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(339,492) US \$	452,321 Canadian \$	(25,180)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(2,958,000) US \$	4,171,345 Canadian \$	12,352
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(4,866,399) US \$	6,650,421 Canadian \$	(194,408)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(524,052) US \$	698,239 Canadian \$	(38,848)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(518,663) US \$	690,324 Canadian \$	(39,363)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(5,563,396) US \$	7,222,873 Canadian \$	(603,989)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(6,213,611) US \$	8,255,745 Canadian \$	(483,774)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(6,838,706) US \$	9,307,172 Canadian \$	(311,766)
Total Foreign Currency Forward Contract(s) Value							(18,372,481)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Select Canadian Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1,001	(1,001)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,001	(1,001)	-	-
Derivative liabilities - Foreign currency forward contracts	(19,373)	1,001	-	(18,372)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(19,373)	1,001	-	(18,372)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1,428	(943)	-	485
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,428	(943)	-	485
Derivative liabilities - Foreign currency forward contracts	(2,269)	943	-	(1,326)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(2,269)	943	-	(1,326)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
SPDR Gold Trust	69,396,732	36,881	0.1

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	2.5

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

Signature Select Canadian Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	2,408	3,355
Soft dollar commissions [†]	409	1,179

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	37,839,727	55,000,945	55,388,560	23,822,410	5,994,338	4,781,678	2,046,611	1,609,391
Redeemable units issued for cash	27,396,740	8,331,232	1,873,968	39,274,580	706,826	3,062,741	184,796	1,125,875
Redeemable units issued for reinvested distributions	336,887	1,540,021	-	1,780,265	-	206,866	-	71,785
Redeemable units redeemed	(13,435,857)	(27,032,471)	(57,262,528)	(9,488,695)	(6,701,164)	(2,056,947)	(2,231,407)	(760,440)
Number of redeemable units at the end of year	52,137,497	37,839,727	-	55,388,560	-	5,994,338	-	2,046,611

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	729,819	637,950	184,494	150,555	5,474,688	5,651,207	774,506	804,390
Redeemable units issued for cash	78,504	318,755	31,321	185,075	168,036	265,213	41,711	38,154
Redeemable units issued for reinvested distributions	-	26,228	-	5,887	35,214	206,389	10,669	31,003
Redeemable units redeemed	(808,323)	(253,114)	(215,815)	(157,023)	(1,120,051)	(648,121)	(247,579)	(99,041)
Number of redeemable units at the end of year	-	729,819	-	184,494	4,557,887	5,474,688	579,307	774,506

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	3,377,960	4,538,817	4,737,344	2,136,292	656,044	496,550	156,355	119,215
Redeemable units issued for cash	4,143,060	1,340,709	382,407	3,631,554	174,433	463,160	101,626	146,365
Redeemable units issued for reinvested distributions	91,328	139,936	-	210,388	-	29,978	-	9,037
Redeemable units redeemed	(1,887,323)	(2,641,502)	(5,119,751)	(1,240,890)	(830,477)	(333,644)	(257,981)	(118,262)
Number of redeemable units at the end of year	5,725,025	3,377,960	-	4,737,344	-	656,044	-	156,355

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	48,499	21,932	8,863	10,469	23,795,834	27,278,371	20,228	26,793
Redeemable units issued for cash	71,104	35,122	7,581	9,699	971,277	839,314	236	1,175
Redeemable units issued for reinvested distributions	-	1,911	-	571	699,113	1,733,003	293	1,036
Redeemable units redeemed	(119,603)	(10,466)	(16,444)	(11,876)	(3,303,999)	(6,054,854)	(2,471)	(8,776)
Number of redeemable units at the end of year	-	48,499	-	8,863	22,162,225	23,795,834	18,286	20,228

	Class O		Class P		Class W		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	3,984,729	4,041,128	191,326	85,571	1,189	1,120	1,719,579	1,834,910
Redeemable units issued for cash	136,321	243,294	36,854	126,157	4,272	-	6,287	17,458
Redeemable units issued for reinvested distributions	101,166	242,810	5,787	7,080	35	69	13,406	68,506
Redeemable units redeemed	(902,486)	(542,503)	(35,539)	(27,482)	(4,272)	-	(307,105)	(201,295)
Number of redeemable units at the end of year	3,319,730	3,984,729	198,428	191,326	1,224	1,189	1,432,167	1,719,579

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Select Canadian Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.20
Class A1 [^]	1.925	0.20
Class A2 [^]	1.900	0.19
Class A3 [^]	1.850	0.15
Class A4 [^]	1.800	0.12
Class A5 [^]	1.700	0.10
Class E	1.950	0.15
Class EF	0.950	0.15
Class F	1.000	0.20
Class F1 [^]	0.925	0.20
Class F2 [^]	0.900	0.19
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class F5 [^]	0.700	0.10
Class I	Paid directly by investor	Paid directly by investor
Class Insight	0.950	0.20
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20
Class W	Paid directly by investor	0.14*
Class Z	1.750	0.20

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

*Effective August 2, 2019, the annual administration fee rate was reduced for Class W from 0.20% to 0.14%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	119,116	149,881
Collateral (non-cash)	121,499	152,878

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	493	593
Charges	(74)	(89)
Securities lending revenue	419	504
% of gross securities lending revenue	15.0	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

The Fund under distributed net realizable capital gains during the year ended March 31, 2017, which resulted in a tax payable. As of March 31, 2020, the outstanding amount of tax payable is \$2,735,479. Under the terms of an agreement dated March 1, 2020, a third party administrator has acknowledged its responsibility and unconditionally assumed the tax liability, and the Fund has agreed to undertake all commercially reasonable and legally permissible measures, not to the detriment of unitholders, to recover tax payments and remit such recovered amounts, if any, to the third party administrator as they occur. In 2016, the taxes were paid in accordance with the agreement. The under distribution of realized capital gains did not adversely impact the unitholders of the Fund as the balance was paid by the 3rd party administrator.

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
CI Financial Corp.	7,601
Signature Cash Management Fund (Class C)	-

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

Signature Select Canadian Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
Financials	30.9
Energy	15.6
Other Net Assets (Liabilities)	9.9
Industrials	8.2
Health Care	7.8
Materials	6.9
Consumer Staples	6.5
Consumer Discretionary	6.4
Information Technology	6.1
Utilities	1.3
Real Estate	0.4
Warrants	0.0
Fund(s)	0.0
Foreign Currency Forward Contract(s)	0.0
Total Long Positions	100.0
Short Positions	
Option Contract(s)	(0.0)
Total Short Positions	(0.0)

Credit Risk

As at March 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in Canadian equities and therefore was sensitive to changes in general economic conditions in Canada.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$152,874,000 (March 31, 2019 - \$203,480,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	511,537	(211,148)	300,389	18.2
Euro	95,099	(48,733)	46,366	2.8
Korean Won	33,759	-	33,759	2.0
Japanese Yen	63,721	(31,930)	31,791	1.9
Swiss Franc	36,066	(18,042)	18,024	1.1
Danish Krone	17,947	-	17,947	1.1
Hong Kong Dollar	19,288	(3,753)	15,535	0.9
Swedish Krona	14,754	-	14,754	0.9
British Pound	27,092	(12,983)	14,109	0.9
Brazilian Real	6,618	-	6,618	0.4
Czech Koruna	4,516	-	4,516	0.3
Total	830,397	(326,589)	503,808	30.5

as at March 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	720,269	(186,736)	533,533	23.6
Euro	178,200	(72,049)	106,151	4.7
Korean Won	44,976	-	44,976	2.0
British Pound	56,703	(27,547)	29,156	1.3
Japanese Yen	50,426	(25,091)	25,335	1.1
Swiss Franc	47,562	(23,249)	24,313	1.1
Danish Krone	9,483	-	9,483	0.4
Indian Rupee	8,587	-	8,587	0.4
Swedish Krona	7,200	-	7,200	0.3
Hong Kong Dollar	998	-	998	0.0
Total	1,124,404	(334,672)	789,732	34.9

~Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$50,381,000 (March 31, 2019 - \$78,973,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

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

Signature Select Canadian Fund

Fund Specific Notes to Financial Statements

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	1,429,143	62,719	-	1,491,862
Exchange-Traded Fund(s)	36,881	-	-	36,881
Foreign currency forward contract(s), net	-	(18,372)	-	(18,372)
Total	1,466,024	44,347	-	1,510,371

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,034,797	-	-	2,034,797
Fund(s)	-	-	-	-
Warrants	-	7	-	7
Foreign currency forward contract(s), net	-	(841)	-	(841)
Total	2,034,797	(834)	-	2,033,963

Short Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Option contract(s)	(69)	-	-	(69)
Total	(69)	-	-	(69)

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

Level 3 Reconciliation

The table below summarizes the movement in financial instruments classified as Level 3.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss) (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	387	-	-	-	-	(10,755)	10,368	-
Total	387	-	-	-	-	(10,755)	10,368	-

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

Signature Canadian Balanced Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	1,989,734	1,280,717
Cash	61,148	120,081
Unrealized gain on futures and foreign currency forward contracts	204	506
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	8	1,873
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	3,279	1,637
Interest receivable	3,625	3,046
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	17,519	1,394
Receivable for unit subscriptions	431	991
	2,075,948	1,410,245
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	17,687	988
Swaps, swaptions and options	-	28
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	5,155	6,304
Payable for unit redemptions	2,989	2,176
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	25,831	9,496
Net assets attributable to holders of redeemable units	2,050,117	1,400,749

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	1,020,181	413,252	14.70	15.87	69,410,799	26,037,905
Class A1	-	214,704	-	9.03	-	23,766,666
Class A2	-	20,132	-	9.03	-	2,229,459
Class A3	-	7,648	-	9.02	-	847,481
Class A4	-	4,894	-	9.03	-	542,096
Class AT6	362	530	6.12	6.98	59,092	75,902
Class D	4,556	5,925	9.70	10.47	469,838	565,855
Class E	45,668	34,934	8.23	8.89	5,549,690	3,931,333
Class EF	2,485	1,907	8.16	8.81	304,538	216,474
Class F	52,697	17,360	9.49	10.25	5,552,733	1,693,997
Class F1	-	19,690	-	9.01	-	2,186,471
Class F2	-	3,266	-	9.00	-	362,753
Class F3	-	2,159	-	9.00	-	239,809
Class F4	-	11	-	9.00	-	1,186
Class I	700,450	437,182	8.42	9.10	83,234,017	48,019,494
Class O	58,773	52,222	9.01	9.73	6,523,726	5,367,125
Class P	1,601	1,328	8.31	8.98	192,516	147,908
Class U	80,728	101,275	10.61	11.45	7,612,273	8,843,288
Class Y	-	-	-	-	-	-
Class Z	82,616	62,330	9.58	10.35	8,620,067	6,022,314

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

Signature Canadian Balanced Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	36,434	23,919
Interest for distribution purposes	20,314	16,300
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	15	(1,216)
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	7,798	46,617
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(206,758)	(46,115)
Total net gain (loss) on investments and derivatives	(142,197)	39,505
Other income		
Foreign exchange gain (loss) on cash	(2,131)	1,189
Commitment fee income	-	-
Securities lending revenue (Note 6)	254	297
Fees rebate	565	56
Total other income	(1,312)	1,542
Total income	(143,509)	41,047
Expenses		
Management fees (Note 5)	20,948	18,220
Administration fees (Note 5)	2,257	1,984
Commissions and other portfolio transaction costs	1,275	1,456
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Interest expense	14	3
Withholding taxes	1,785	1,351
Harmonized sales tax	2,438	2,134
Total expenses	28,722	25,153
Increase (decrease) in net assets attributable to holders of redeemable units	(172,231)	15,894

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(96,110)	(263)	(2.11)	(0.01)	45,449,460	32,015,499
Class A1	1,165	1,475	0.05	0.08	22,986,747	15,795,494
Class A2	125	96	0.05	0.05	2,184,701	1,994,495
Class A3	58	(4)	0.07	-	787,762	688,633
Class A4	74	(144)	0.21	(0.35)	361,456	403,205
Class AT6	(22)	2	(0.32)	0.03	68,721	81,249
Class D	(296)	42	(0.57)	0.07	512,775	592,656
Class E	(3,833)	273	(0.86)	0.07	4,455,680	4,040,069
Class EF	(193)	24	(0.81)	0.08	238,851	281,684
Class F	(4,318)	235	(1.16)	0.11	3,728,115	2,210,766
Class F1	185	145	0.08	0.10	2,099,865	1,523,127
Class F2	33	(7)	0.10	(0.02)	332,072	309,447
Class F3	20	40	0.09	0.30	246,240	130,394
Class F4	-	1	0.01	0.17	3,259	1,136
Class I	(52,679)	12,069	(0.88)	0.25	59,891,806	48,801,424
Class O	(3,657)	1,325	(0.64)	0.26	5,763,680	5,194,556
Class P	(115)	35	(0.67)	0.26	170,594	147,718
Class U	(5,526)	287	(0.68)	0.03	8,216,350	9,262,468
Class Y	-	-	-	(0.09)	-	1,288
Class Z	(7,142)	263	(1.05)	0.04	6,816,615	6,231,816

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

Signature Canadian Balanced Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	413,252	616,271	214,704	91,484	20,132	15,804	7,648	4,894
Increase (decrease) in net assets attributable to holders of redeemable units	(96,110)	(263)	1,165	1,475	125	96	58	(4)
Distributions to holders of redeemable units								
From net investment income	(3,942)	(4,194)	-	(1,795)	-	(181)	-	(70)
From net realized gains	-	(15,618)	-	(6,684)	-	(674)	-	(259)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(3,942)	(19,812)	-	(8,479)	-	(855)	-	(329)
Redeemable unit transactions								
Proceeds from redeemable units issued	294,821	88,148	8,741	162,371	1,891	10,914	646	4,323
Reinvestment of distributions to holders of redeemable units	3,886	19,456	-	8,425	-	851	-	329
Acquisition of assets from terminated funds	612,547	-	-	-	-	-	-	-
Redemption of redeemable units	(204,273)	(290,548)	(224,610)	(40,572)	(22,148)	(6,678)	(8,352)	(1,565)
Net increase (decrease) from redeemable unit transactions	706,981	(182,944)	(215,869)	130,224	(20,257)	5,087	(7,706)	3,087
Net increase (decrease) in net assets attributable to holders of redeemable units	606,929	(203,019)	(214,704)	123,220	(20,132)	4,328	(7,648)	2,754
Net assets attributable to holders of redeemable units at the end of year	1,020,181	413,252	-	214,704	-	20,132	-	7,648

	Class A4		Class AT6		Class D		Class E	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	4,894	692	530	684	5,925	6,884	34,934	39,382
Increase (decrease) in net assets attributable to holders of redeemable units	74	(144)	(22)	2	(296)	42	(3,833)	273
Distributions to holders of redeemable units								
From net investment income	-	(49)	(3)	(5)	(56)	(61)	(300)	(342)
From net realized gains	-	(182)	-	(58)	-	(226)	-	(1,272)
Return of capital	-	-	(25)	-	-	-	-	-
Total distributions to holders of redeemable units	-	(231)	(28)	(63)	(56)	(287)	(300)	(1,614)
Redeemable unit transactions								
Proceeds from redeemable units issued	133	4,793	-	-	44	18	3,359	2,243
Reinvestment of distributions to holders of redeemable units	-	229	1	14	54	280	300	1,614
Acquisition of assets from terminated funds	-	-	-	-	-	-	19,846	-
Redemption of redeemable units	(5,101)	(445)	(119)	(107)	(1,115)	(1,012)	(8,638)	(6,964)
Net increase (decrease) from redeemable unit transactions	(4,968)	4,577	(118)	(93)	(1,017)	(714)	14,867	(3,107)
Net increase (decrease) in net assets attributable to holders of redeemable units	(4,894)	4,202	(168)	(154)	(1,369)	(959)	10,734	(4,448)
Net assets attributable to holders of redeemable units at the end of year	-	4,894	362	530	4,556	5,925	45,668	34,934

	Class EF		Class F		Class F1		Class F2	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,907	2,580	17,360	27,007	19,690	7,523	3,266	1,611
Increase (decrease) in net assets attributable to holders of redeemable units	(193)	24	(4,318)	235	185	145	33	(7)
Distributions to holders of redeemable units								
From net investment income	(34)	(32)	(686)	(216)	-	(225)	-	(40)
From net realized gains	-	(118)	-	(806)	-	(838)	-	(150)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(34)	(150)	(686)	(1,022)	-	(1,063)	-	(190)
Redeemable unit transactions								
Proceeds from redeemable units issued	376	482	30,796	11,989	1,276	16,275	25	2,312
Reinvestment of distributions to holders of redeemable units	33	146	612	840	-	1,009	-	190
Acquisition of assets from terminated funds	1,019	-	23,318	-	-	-	-	-
Redemption of redeemable units	(623)	(1,175)	(14,385)	(21,689)	(21,151)	(4,199)	(3,324)	(650)
Net increase (decrease) from redeemable unit transactions	805	(547)	40,341	(8,860)	(19,875)	13,085	(3,299)	1,852
Net increase (decrease) in net assets attributable to holders of redeemable units	578	(673)	35,337	(9,647)	(19,690)	12,167	(3,266)	1,655
Net assets attributable to holders of redeemable units at the end of year	2,485	1,907	52,697	17,360	-	19,690	-	3,266

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

Signature Canadian Balanced Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F3		Class F4		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,159	1,062	11	10	437,182	484,505	52,222	52,608
Increase (decrease) in net assets attributable to holders of redeemable units	20	40	-	1	(52,679)	12,069	(3,657)	1,325
Distributions to holders of redeemable units								
From net investment income	-	(14)	-	-	(13,704)	(6,286)	(1,491)	(725)
From net realized gains	-	(52)	-	-	-	(23,360)	-	(2,701)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(66)	-	-	(13,704)	(29,646)	(1,491)	(3,426)
Redeemable unit transactions								
Proceeds from redeemable units issued	131	1,119	20	-	10,252	16,079	2,237	4,875
Reinvestment of distributions to holders of redeemable units	-	15	-	-	13,693	29,556	1,488	3,409
Acquisition of assets from terminated funds	-	-	-	-	472,956	-	18,065	-
Redemption of redeemable units	(2,310)	(11)	(31)	-	(167,250)	(75,381)	(10,091)	(6,569)
Net increase (decrease) from redeemable unit transactions	(2,179)	1,123	(11)	-	329,651	(29,746)	11,699	1,715
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,159)	1,097	(11)	1	263,268	(47,323)	6,551	(386)
Net assets attributable to holders of redeemable units at the end of year	-	2,159	-	11	700,450	437,182	58,773	52,222

	Class P		Class U		Class Y		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,328	978	101,275	117,117	-	15	62,330	70,091
Increase (decrease) in net assets attributable to holders of redeemable units	(115)	35	(5,526)	287	-	-	(7,142)	263
Distributions to holders of redeemable units								
From net investment income	(39)	(19)	(666)	(972)	-	-	(541)	(617)
From net realized gains	-	(72)	-	(3,616)	-	(1)	-	(2,310)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(39)	(91)	(666)	(4,588)	-	(1)	(541)	(2,927)
Redeemable unit transactions								
Proceeds from redeemable units issued	306	763	1,897	1,826	-	-	645	584
Reinvestment of distributions to holders of redeemable units	39	91	662	4,551	-	1	536	2,906
Acquisition of assets from terminated funds	540	-	-	-	-	-	38,952	-
Redemption of redeemable units	(458)	(448)	(16,914)	(17,918)	-	(15)	(12,164)	(8,587)
Net increase (decrease) from redeemable unit transactions	427	406	(14,355)	(11,541)	-	(14)	27,969	(5,097)
Net increase (decrease) in net assets attributable to holders of redeemable units	273	350	(20,547)	(15,842)	-	(15)	20,286	(7,761)
Net assets attributable to holders of redeemable units at the end of year	1,601	1,328	80,728	101,275	-	-	82,616	62,330

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,400,749	1,541,202
Increase (decrease) in net assets attributable to holders of redeemable units	(172,231)	15,894
Distributions to holders of redeemable units		
From net investment income	(21,462)	(15,843)
From net realized gains	-	(58,997)
Return of capital	(25)	-
Total distributions to holders of redeemable units	(21,487)	(74,840)
Redeemable unit transactions		
Proceeds from redeemable units issued	357,596	329,114
Reinvestment of distributions to holders of redeemable units	21,304	73,912
Acquisition of assets from terminated funds	1,187,243	-
Redemption of redeemable units	(723,057)	(484,533)
Net increase (decrease) from redeemable unit transactions	843,086	(81,507)
Net increase (decrease) in net assets attributable to holders of redeemable units	649,368	(140,453)
Net assets attributable to holders of redeemable units at the end of year	2,050,117	1,400,749

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

Signature Canadian Balanced Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(172,231)	15,894
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(7,798)	(46,617)
Unrealized foreign exchange (gain) loss on cash	161	59
Commissions and other portfolio transaction costs	1,275	1,456
Change in unrealized (appreciation) depreciation in value of investments and derivatives	206,758	46,115
Proceeds from sale and maturity of investments and derivatives	2,406,652	1,582,889
Purchase of investments and derivatives	(3,316,205)	(1,405,202)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	1,865	(1,869)
(Increase) decrease in dividends receivable	(1,642)	(340)
(Increase) decrease in interest receivable	(579)	471
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(881,744)	192,856
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(183)	(930)
Proceeds from issuance of redeemable units	56,193	85,393
Amounts paid on redemption of redeemable units	(420,281)	(240,523)
Acquisition of assets from terminated funds	1,187,243	-
Net cash from (used in) financing activities	822,972	(156,060)
Unrealized foreign exchange gain (loss) on cash	(161)	(59)
Net increase (decrease) in cash	(58,772)	36,796
Cash (bank overdraft), beginning of year	120,081	83,344
Cash (bank overdraft), end of year	61,148	120,081
Supplementary Information:		
Dividends received, net of withholding tax*	29,965	22,134
Interest received, net of withholding tax*	19,694	16,649
Dividends paid*	-	-
Interest paid*	14	3
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
EXCHANGE-TRADED FUND(S) (23.1%)				FINANCIALS (22.7%) (cont'd)			
1,740,900	iShares MSCI ACWI ETF	153,365,654	153,305,438	39,500	Fairfax Financial Holdings Ltd., Sub-Voting Shares	23,272,706	17,041,485
4,844,570	iShares S&P/TSX 60 Index ETF	91,037,914	99,749,696	777,504	Fiera Capital Corp.	9,244,534	5,084,876
708,300	SPDR Gold Trust	131,325,543	147,585,345	1,832,000	Fortified Trust 1.67% 07/23/2021	1,824,292	1,825,214
191,100	SPDR S&P 500 ETF Trust	73,999,539	69,322,935	1,099,000	Fortified Trust 2.161% 10/23/2020	1,099,559	1,100,355
		449,728,650	469,963,414	1,757,000	Fortified Trust 2.34% 01/23/2023	1,759,606	1,754,602
FINANCIALS (22.7%)				1,425,000	Fortified Trust 2.558% 03/23/2024	1,432,697	1,427,140
642,900	ABN AMRO Group N.V., GDR	13,581,945	7,462,410	1,130,000	Galaxy Digital Holdings Ltd.	1,412,500	1,028,300
618,422	Anima Holding SpA	4,553,012	2,348,001	2,467,000	Glacier Credit Card Trust 3.237% 09/20/2020	2,465,855	2,473,414
1,212,000	Aviva PLC 4.5% 05/10/2021	1,229,687	1,237,234	620,000	Glacier Credit Card Trust 3.298% 09/20/2022	606,496	624,588
590,300	Banco do Brasil S.A.	7,934,389	4,452,606	889,000	Glacier Credit Card Trust 3.43% 06/06/2024	886,662	892,085
3,360,000	Bank of America Corp., 2.604% 03/15/2023	3,364,829	3,345,340	1,620,000	Glacier Credit Card Trust 4.138% 09/20/2023	1,640,659	1,663,886
1,579,000	Bank of America Corp., 2.932% 04/25/2025	1,589,425	1,569,384	968,000	HSBC Bank Canada 2.253% 09/15/2022	967,078	962,669
1,431,000	Bank of America Corp., 3.228% 06/22/2022	1,458,225	1,444,779	2,017,000	HSBC Bank Canada 2.542% 01/31/2023	2,023,409	2,017,690
720,000	Bank of America Corp., 3.301% 04/24/2024	720,000	726,828	1,730,000	HSBC Bank Canada 3.245% 09/15/2023	1,765,381	1,762,140
147,086	Bank of Montreal	10,661,056	10,451,931	893,000	HSBC Holdings PLC 3.196% 12/05/2023	903,354	897,709
1,451,000	Bank of Montreal 2.27% 07/11/2022	1,452,045	1,456,731	1,389,000	IGM Financial Inc., 4.56% 01/25/2047	1,501,163	1,387,851
1,355,000	Bank of Montreal 2.37% 02/03/2025	1,354,986	1,332,125	805,300	ING Groep N.V.	10,724,898	5,972,055
1,005,000	Bank of Montreal 2.85% 03/06/2024	1,014,327	1,011,028	89,692	Intercorp Financial Services Inc.	4,744,387	3,499,166
1,087,000	Bank of Montreal 2.88% 09/17/2029	1,087,808	1,055,973	USD 1,707,000	JPMorgan Chase & Co., 6.75% 08/29/2049	2,123,233	2,510,541
3,770,000	Bank of Montreal 2.89% 06/20/2023	3,836,964	3,852,908	USD 261,000	JPMorgan Chase & Co., FRN, 6% 12/29/2049	352,955	363,658
905,000	Bank of Montreal 3.19% 03/01/2028	932,971	953,269	110,600	Komerčni Banka AS	5,050,370	2,957,050
3,680,000	Bank of Montreal 3.32% 06/01/2026	3,726,252	3,679,026	USD 525,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	232,582	458,109
25,500	Bank of Montreal, Preferred 3.9%, Series 29	596,190	318,750	1,789,000	Manulife Bank of Canada 2.844% 01/12/2023	1,804,576	1,808,637
38,100	Bank of Montreal, Preferred 4.85%, Series 38	952,500	733,425	4,359,519	Manulife Financial Corp.	101,179,762	77,032,701
82,600	BAWAG Group AG	4,383,336	3,277,046	8,400	Manulife Financial Corp., Preferred 5.6%, Series 21	210,000	171,780
2,011,000	Brookfield Asset Management Inc., 4.82% 01/28/2026	2,227,053	2,140,965	1,614,000	Master Credit Card Trust II 3.056% 01/21/2022	1,604,745	1,602,702
2,023,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	2,182,643	2,131,563	989,000	Merrill Lynch & Co., Inc., FRN, 2.89% 05/30/2022	1,046,562	985,717
1,840,000	Brookfield Asset Management Inc., 5.95% 06/14/2035	2,067,306	2,002,831	141,300	Morgan Stanley	7,957,538	6,761,432
170,964	Brookfield Asset Management Inc., Class A (USD)	12,972,958	10,647,203	157,407	National Bank of Canada	8,490,205	8,561,367
670,000	Canada Life Capital Trust 7.529% 06/30/2032	958,143	878,332	2,650,000	National Bank of Canada 2.58% 02/03/2025	2,649,920	2,625,860
253,800	Canadian Imperial Bank of Commerce	28,335,270	20,811,600	1,323,000	National Bank of Canada 2.983% 03/04/2024	1,338,344	1,335,930
1,263,000	Canadian Imperial Bank of Commerce 2.3% 07/11/2022	1,265,577	1,268,140	21,000	National Bank of Canada, Preferred 5.4%, Series 36	525,000	438,900
875,000	Canadian Imperial Bank of Commerce 2.35% 08/28/2024	872,875	860,609	15,500	National Bank of Canada, Preferred 5.6%, Series 34	387,500	338,055
1,331,000	Canadian Imperial Bank of Commerce 2.97% 07/11/2023	1,350,215	1,363,636	1,104,608	NorthWestConnect Group Partnership 5.95% 04/30/2041	1,247,174	1,370,254
890,000	Canadian Imperial Bank of Commerce 3.3% 05/26/2025	920,530	933,017	52,456	Onex Corp.	4,068,022	2,702,009
3,093,000	Canadian Imperial Bank of Commerce 3.42% 01/26/2026	3,124,865	3,097,260	1,241,656	Power Corporation of Canada	39,820,661	28,111,092
486,000	Canadian Western Bank 2.597% 09/06/2024	484,489	474,497	1,270,000	Power Corporation of Canada 4.455% 07/27/2048	1,346,764	1,261,544
1,425,000	Canadian Western Bank 2.606% 01/30/2025	1,425,000	1,384,585	905,000	Power Corporation of Canada 4.81% 01/31/2047	992,155	927,709
864,000	Canadian Western Bank 2.737% 06/16/2022	867,236	860,926	1,409,000	Power Corporation of Canada 8.57% 04/22/2039	2,164,107	2,056,036
1,670,000	Canadian Western Bank 2.788% 09/13/2021	1,676,089	1,669,259	1,995,000	Royal Bank of Canada 2.328% 01/28/2027	1,995,000	1,916,303
1,252,000	Canadian Western Bank 2.881% 03/01/2021	1,255,253	1,255,022	1,406,000	Royal Bank of Canada 2.352% 07/02/2024	1,404,340	1,386,377
1,261,000	Canadian Western Bank 3.668% 06/11/2029	1,260,852	1,191,551	3,781,000	Royal Bank of Canada 2.36% 12/05/2022	3,796,035	3,804,745
1,527,000	Citigroup Inc., 4.09% 06/09/2025	1,590,093	1,541,043	1,575,000	Royal Bank of Canada 2.609% 11/01/2024	1,581,178	1,567,513
685,000	Eagle Credit Card Trust 3.042% 07/17/2023	685,000	694,842	1,212,000	Royal Bank of Canada 2.74% 07/25/2029	1,210,652	1,176,152
124,740	East West Bancorp Inc.	7,700,796	4,518,891	1,155,000	Royal Bank of Canada 2.88% 12/23/2029	1,154,896	1,116,004

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (22.7%) (cont'd)				PROVINCIAL BONDS (7.7%) (cont'd)			
438,000	Royal Bank of Canada 3.31% 01/20/2026	440,834	438,242	44,000	South Coast British Columbia Transportation Authority 4.65% 06/20/2041	58,241	56,555
1,971,942	SEC L.P. and Arci Ltd., 5.188% 08/29/2033	2,047,420	2,089,993			155,572,855	158,039,969
855,796	SLM Corp.	10,734,507	8,659,977	CONSUMER STAPLES (7.6%)			
1,541,000	Sun Life Capital Trust 7.093% 06/30/2052	2,078,740	1,847,002	1,210,000	Alimentation Couche-Tard Inc., 3.6% 06/02/2025	1,249,669	1,221,822
1,265,000	Sun Life Financial Inc., 3.05% 09/19/2028	1,284,361	1,262,539	503,258	Alimentation Couche-Tard Inc., Class B 4.32% 05/15/2047	14,360,247	16,683,003
20,496	SVB Financial Group	5,536,658	4,358,065	371,000	Anheuser-Busch InBev Finance Inc., 4.32% 05/15/2047	383,012	318,312
277,952	Synchrony Financial	12,249,020	6,294,242	1,253,600	Budweiser Brewing Co. APAC Ltd.	5,989,012	4,551,429
5,700,000	TD Capital Trust IV 6.631% 06/30/2108	6,110,918	5,991,060	1,001,303	Corby Spirit and Wine Ltd., Class A	15,590,288	15,470,131
1,045,352	The Bank of Nova Scotia	75,097,823	60,076,378	215,711	Diageo PLC	8,944,125	9,741,702
801,000	The Bank of Nova Scotia 1.83% 04/27/2022	793,522	796,844	20,300	Estée Lauder Co., Inc.	3,490,148	4,552,379
3,570,000	The Bank of Nova Scotia 2.16% 02/03/2025	3,568,822	3,476,565	30,284	George Weston Ltd.	2,670,552	3,047,479
1,097,000	The Bank of Nova Scotia 2.29% 06/28/2024	1,099,262	1,097,596	1,670,000	George Weston Ltd., 7.1% 02/05/2032	2,142,199	2,046,457
2,070,000	The Bank of Nova Scotia 2.36% 11/08/2022	2,074,548	2,083,098	224,890	Loblaw Co., Ltd.	12,282,353	16,315,770
2,363,000	The Bank of Nova Scotia 3.1% 02/02/2028	2,438,418	2,476,298	1,700,000	Loblaw Co., Ltd., 5.9% 01/18/2036	2,118,609	2,004,187
1,379,000	The Bank of Nova Scotia 3.89% 01/18/2029	1,409,180	1,398,098	1,718,000	Loblaw Co., Ltd., 6.05% 06/09/2034	1,990,941	2,041,176
976,723	THP Partnership 4.394% 10/31/2046	1,051,009	1,149,765	1,085,000	Loblaw Co., Ltd., 6.45% 02/09/2028	1,317,089	1,306,330
392,900	Toronto-Dominion Bank	27,680,287	23,507,207	1,866,000	Loblaw Co., Ltd., 6.5% 01/22/2029	2,233,301	2,279,625
1,510,000	Toronto-Dominion Bank 1.943% 03/13/2025	1,510,192	1,455,948	847,000	Metro Inc., 2.68% 12/05/2022	835,498	845,723
2,571,000	Toronto-Dominion Bank 1.994% 03/23/2022	2,563,374	2,566,872	668,000	Metro Inc., 3.413% 02/28/2050	668,042	557,440
660,000	Toronto-Dominion Bank 3.005% 05/30/2023	660,000	676,745	1,322,000	Metro Inc., 4.27% 12/04/2047	1,416,613	1,316,658
2,387,000	Toronto-Dominion Bank 3.06% 01/26/2032	2,395,812	2,278,348	671,000	Metro Inc., 5.03% 12/01/2044	782,910	728,185
375,000	Toronto-Dominion Bank 3.224% 07/25/2029	375,000	370,283	1,279,000	Molson Coors International L.P., 2.84% 07/15/2023	1,264,659	1,255,717
3,137,000	Toronto-Dominion Bank 4.859% 03/04/2031	3,432,159	3,331,256	490,000	Molson Coors International L.P., 3.44% 07/15/2026	481,650	458,996
60,350	Toronto-Dominion Bank, Preferred 4.85%, Series 14	1,510,530	1,146,650	290,000	Mondelez International Inc.	17,078,111	20,439,953
82,000	Toronto-Dominion Bank, Preferred 5.1%, Series 24	2,050,000	1,498,960	239,590	Nestlé S.A., Registered Shares	25,598,129	34,832,070
435,000	Wells Fargo & Co., 3.184% 02/08/2024	435,000	437,887	436,612	Saputo Inc.	15,094,832	14,774,950
1,163,356	Westaim Corp.	3,058,397	2,024,239			137,981,989	156,789,494
1,206,000	WTH Car Rental ULC 2.781% 07/20/2024	1,211,153	1,198,745	INDUSTRIALS (5.5%)			
1,434,000	WTH Car Rental ULC 2.972% 07/20/2020	1,416,405	1,435,362	800,000	407 International Inc., 2.84% 03/07/2050	798,872	712,325
		577,975,053	462,622,232	1,143,000	407 International Inc., 3.6% 05/21/2047	1,206,402	1,182,365
PROVINCIAL BONDS (7.7%)				1,513,000	407 International Inc., 3.65% 09/08/2044	1,642,496	1,569,545
1,672,000	First Nations Finance Authority 3.05% 06/01/2028	1,768,757	1,809,038	208,421	Air Lease Corp.	10,445,452	6,494,365
3,605,000	Province of British Columbia 2.2% 06/18/2030	3,602,296	3,692,671	2,719,000	Air Lease Corp., 2.625% 12/05/2024	2,690,514	2,205,469
10,323,000	Province of British Columbia 2.95% 06/18/2050	11,310,487	11,267,544	159,200	Assa Abloy AB	4,412,405	4,245,647
4,776,000	Province of British Columbia 3.2% 06/18/2044	4,723,023	5,314,700	102,600	Atlas Copco AB, Class A	5,353,423	4,867,437
61,000	Province of British Columbia 4.3% 06/18/2042	81,651	79,090	93,950	Canadian National Railway Co.	9,404,771	10,337,318
3,276,000	Province of British Columbia 6.35% 06/18/2031	4,584,044	4,701,451	436,000	Canadian National Railway Co., 3.05% 02/08/2050	435,672	395,830
2,245,000	Province of New Brunswick 3.05% 08/14/2050	2,438,205	2,312,652	93,000	Canadian Pacific Railway Ltd.	25,267,593	28,881,150
360,000	Province of Nova Scotia 3.15% 12/01/2051	422,820	394,720	650,000	Canadian Pacific Railway Ltd., 3.05% 03/09/2050	645,320	558,098
1,358,000	Province of Nova Scotia 4.7% 06/01/2041	1,664,731	1,789,967	30,600	DSV AS	4,390,589	3,929,694
376,000	Province of Nova Scotia 6.6% 06/01/2027	512,414	496,362	850,000	Greater Toronto Airports Authority 2.75% 10/17/2039	851,011	756,734
44,478,000	Province of Ontario 2.6% 06/02/2025	45,966,287	46,878,289	1,224,000	Greater Toronto Airports Authority 4.53% 12/02/2041	1,537,077	1,405,657
3,927,000	Province of Ontario 2.65% 12/02/2050	4,122,727	4,022,824	1,028,000	Heathrow Funding Ltd., 3.25% 05/21/2025	1,067,213	1,052,002
18,095,000	Province of Ontario 2.7% 06/02/2029	18,994,567	19,371,273	971,000	Heathrow Funding Ltd., 3.4% 03/08/2028	989,580	977,445
5,086,000	Province of Ontario 2.9% 06/02/2028	5,466,542	5,515,308	1,519,000	Heathrow Funding Ltd., 3.782% 09/04/2030	1,566,158	1,554,751
18,230,000	Province of Quebec 2.5% 09/01/2026	18,610,327	19,205,496				
4,729,000	Province of Quebec 2.75% 09/01/2025	4,899,627	5,034,096				
22,682,000	Province of Quebec 3.1% 12/01/2051	25,821,648	25,599,548				
520,000	South Coast British Columbia Transportation Authority 2.65% 10/29/2050	524,461	498,385				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
INDUSTRIALS (5.5%) (cont'd)				HEALTH CARE (4.5%) (cont'd)			
29,600	Honeywell International Inc.	5,975,988	5,573,563	31,370	Johnson & Johnson	6,126,500	5,789,408
19,400	L3Harris Technologies Inc.	5,217,429	4,917,918	25,360	Medtronic PLC	3,400,630	3,218,675
241,697	Mitsubishi Electric Corp.	4,523,179	4,220,441	55,000	Merck & Co., Inc.	6,167,798	5,955,695
1,565,000	Penske Truck Leasing Canada Inc., 2.85% 12/07/2022	1,568,381	1,554,416	81,490	Novartis AG, Registered Shares	9,520,067	9,512,289
917,000	Penske Truck Leasing Canada Inc., 2.95% 06/12/2020	918,999	917,501	85,600	Novo Nordisk AS	6,886,284	7,275,531
155,101	Richelieu Hardware Ltd.	3,970,360	3,447,895	124,795	PPD Inc.	4,591,811	3,128,086
2,816,078	Strait Crossing Development Inc., 6.17% 09/15/2031	2,812,967	3,132,681	63,077	Sanofi S.A.	7,488,157	7,840,112
102,900	Toromont Industries Ltd.	6,976,452	6,343,785	17,740	Thermo Fisher Scientific Inc.	5,519,485	7,080,720
54,400	Trane Technologies PLC	7,897,391	6,323,302	27,880	UnitedHealth Group Inc.	8,897,480	9,785,251
1,027,000	Waste Management of Canada Corp., 2.6% 09/23/2026	1,026,284	1,022,201			91,854,643	92,333,505
61,500	WSP Global Inc.	4,812,167	4,915,080				
		118,404,145	113,494,615	ENERGY (4.2%)			
CONSUMER DISCRETIONARY (4.7%)				357,500	ARC Resources Ltd.	3,865,845	1,447,875
198,700	Alibaba Group Holding Ltd.	6,009,718	6,615,398	488,029	Canadian Natural Resources Ltd.	14,975,485	9,394,558
29,629	Alibaba Group Holding Ltd., ADR	5,639,453	8,109,788	1,132,000	Canadian Natural Resources Ltd., 3.42% 12/01/2026	1,140,873	979,593
4,920	Amazon.com Inc.	8,104,941	13,500,658	445,000	Enbridge Inc.	22,126,730	18,236,100
59,500	BRP Inc.	2,665,731	1,366,120	1,052,000	Enbridge Inc., 3.95% 11/19/2024	1,112,982	1,054,244
100,400	Canada Goose Holdings Inc.	4,908,038	2,825,256	1,459,000	Enbridge Inc., 4.24% 08/27/2042	1,481,998	1,254,513
550,000	Daimler Canada Finance Inc., 2.23% 12/16/2021	548,833	542,659	1,270,000	Enbridge Inc., 4.87% 11/21/2044	1,362,813	1,195,802
993,000	Daimler Canada Finance Inc., 2.97% 03/13/2024	997,400	970,620	920,000	Enbridge Inc., 5.375% 09/27/2077	920,691	756,307
386,000	Daimler Canada Finance Inc., 3.3% 08/16/2022	385,884	385,678	1,889,000	Enbridge Inc., 6.625% 04/12/2078	2,015,104	1,832,958
85,291	Dollarama Inc.	4,038,529	3,329,761	627,000	Enbridge Pipelines Inc., 4.33% 02/22/2049	666,372	570,464
1,750,000	Ford Floorplan Auto Securitization Trust 2.397% 07/15/2020	1,746,825	1,747,462	889,000	Gibson Energy Inc., 3.6% 09/30/2029	891,876	785,382
795,000	General Motors Financial of Canada Ltd., 3% 02/26/2021	797,101	770,025	3,505,000	Gibson Energy Inc., 5.25% 07/15/2024	3,714,589	3,531,288
709,000	Honda Canada Finance Inc., 1.823% 12/07/2021	705,997	697,720	116,346	Keyera Corp.	3,831,576	1,521,806
1,458,000	Honda Canada Finance Inc., 3.176% 08/28/2023	1,486,940	1,461,843	130,700	Marathon Petroleum Corp.	10,830,719	4,344,833
177,100	Inditex S.A.	7,145,583	6,498,831	1,347,667	Northern Courier Pipeline L.P., 3.365% 06/30/2042	1,356,879	1,427,459
1,703,000	McDonald's Corp., 3.125% 03/04/2025	1,729,246	1,729,007	1,237,400	NuVista Energy Ltd.	6,792,681	600,139
280,000	NHL CAN Funding L.P., 3.98% 07/12/2025	374,166	417,511	305,806	Pembina Pipeline Corp.	8,596,828	8,073,278
915,000	NHL U.S. Funding L.P., 3.98% 07/12/2025	1,222,723	1,364,368	1,045,000	Pembina Pipeline Corp., 3.54% 02/03/2025	1,069,637	1,020,330
64,100	NIKE Inc., Class B	6,222,632	7,464,335	1,001,000	Pembina Pipeline Corp., 4.54% 04/03/2049	1,049,635	796,208
1,204,000	Reliance L.P., 3.75% 03/15/2026	1,218,721	1,209,123	1,885,000	Pembina Pipeline Corp., 4.74% 01/21/2047	2,015,481	1,555,813
4,075,000	Reliance L.P., 3.813% 09/15/2020	4,107,955	4,101,452	569,029	Suncor Energy Inc.	23,811,383	12,780,391
2,088,000	Reliance L.P., 3.836% 03/15/2025	2,128,959	2,133,561	819,000	Suncor Energy Inc., 3.1% 05/24/2029	825,760	710,986
453,000	Reliance L.P., 4.075% 08/02/2021	469,593	459,200	642,000	Suncor Energy Inc., 4.34% 09/13/2046	696,251	553,873
334,493	Sony Corp.	19,883,037	28,092,798	659,000	Suncor Energy Inc., 5.39% 03/26/2037	802,091	668,570
785,000	Toyota Credit Canada Inc., 2.11% 02/26/2025	784,741	751,888	90,900	Total S.A.	6,778,617	4,989,377
584,000	University of Ottawa 2.635% 02/13/2060	584,000	574,388	1,795,000	TransCanada PipeLines Ltd., 4.18% 07/03/2048	1,875,912	1,549,283
9,000	University of Toronto 4.251% 12/07/2051	11,745	11,326	3,617,000	TransCanada Trust 4.65% 05/18/2077	3,550,926	2,866,399
33,000	University of Toronto 4.937% 11/16/2045	45,870	44,441	USD 1,236,000	TransCanada Trust 5.875% 08/15/2076	1,714,063	1,404,353
		83,964,361	97,175,217	980,000	Union Gas Ltd., 4.88% 06/21/2041	1,216,137	1,193,905
HEALTH CARE (4.5%)						131,089,934	87,096,087
28,900	AstraZeneca PLC	3,370,001	3,641,199	INFORMATION TECHNOLOGY (3.6%)			
16,330	Becton Dickinson and Co.	5,117,072	5,280,768	458,200	Advanced Micro Devices Inc.	15,034,035	29,328,721
119,350	Boston Scientific Corp.	6,370,473	5,480,966	31,700	Apple Inc.	8,722,131	11,345,042
25,600	CIGNA Corp.	7,126,032	6,383,697	15,400	Keyence Corp.	5,938,707	7,015,837
127,415	Elanco Animal Health Inc.	4,745,432	4,015,062	383,600	Samsung Electronics Co., Ltd.	18,273,106	21,136,215
40,700	Eli Lilly and Co.	6,527,421	7,946,046	3,251,000	Teranet Holdings L.P., 3.81929% 12/01/2031	3,827,523	3,369,207
				1,966,000	Teranet Holdings L.P., 5.754% 12/17/2040	2,085,116	1,980,617
						53,880,618	74,175,639
				UTILITIES (3.6%)			
				459,000	AltaLink L.P., 4.462% 11/08/2041	575,401	537,526
				584,000	AltaLink L.P., 4.872% 11/15/2040	737,873	714,812

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	
UTILITIES (3.6%) (cont'd)				REAL ESTATE (2.2%) (cont'd)				
1,665,961	Arrow Lakes Power Corp., 5.516% 04/05/2041	1,984,946	2,166,162	1,240,000	Brookfield Property Finance ULC 3.93% 01/15/2027	1,240,000	1,206,493	
301,428	Boralex Inc., Class A	7,288,529	7,535,700	1,002,000	Brookfield Property Finance ULC 4.115% 10/19/2021	1,022,112	1,009,416	
2,148,000	Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	2,178,526	2,136,655	1,636,000	Brookfield Property Finance ULC 4.3% 03/01/2024	1,701,278	1,660,538	
246,000	Brookfield Infrastructure Finance ULC 3.41% 10/09/2029	240,980	232,501	200	Choice Properties Real Estate Investment Trust 2.306% 03/04/2030	2,306	2,584	
629,000	Brookfield Infrastructure Finance ULC 4.193% 09/11/2028	654,469	636,199	1,010,000	Choice Properties Real Estate Investment Trust 2.981% 03/04/2030	1,010,000	937,290	
566,000	Brookfield Renewable Partners ULC 3.752% 06/02/2025	577,468	581,494	760,000	Choice Properties Real Estate Investment Trust 3.827% 03/04/2050	760,000	631,401	
1,788,000	Brookfield Renewable Partners ULC 5.84% 11/05/2036	1,990,251	1,968,330	1,203,000	Choice Properties Real Estate Investment Trust 4.178% 03/08/2028	1,247,328	1,250,789	
1,376,000	Capital Power Corp., 4.284% 09/18/2024	1,410,987	1,394,632	1,151,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	1,255,911	1,216,959	
987,000	Capital Power Corp., 4.424% 02/08/2030	996,437	1,002,362	693,000	Choice Properties Real Estate Investment Trust 5.268% 03/07/2046	771,003	716,500	
1,680,000	Capital Power Corp., 4.986% 01/23/2026	1,752,956	1,727,627	1,831,000	CT Real Estate Investment Trust 3.527% 06/09/2025	1,863,796	1,845,008	
764,000	Capital Power Corp., 5.276% 11/16/2020	798,583	770,550	58,717	Dream Unlimited Corp. 512,381	512,381	554,288	
1,206,009	Comber Wind Financial Corp., 5.132% 11/15/2030	1,256,907	1,348,111	2,518,880	Fifth Avenue L.P., 4.71% 08/05/2021	2,571,993	2,602,421	
968,000	CU Inc., 3.964% 07/27/2045	1,097,798	1,054,096	85,406	Granite Real Estate Investment Trust 5,298,539	4,964,651	4,964,651	
143,200	Emera Inc.	8,319,395	7,947,600	1,863,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	1,884,820	1,874,291	
478,000	Enbridge Gas Inc., 3.01% 08/09/2049	478,487	441,182	585,000	H&R Real Estate Investment Trust 3.416% 01/23/2023	582,766	590,218	
568,722	Enel SpA	5,629,512	5,591,427	73,500	Prologis Inc. 8,847,041	8,313,787	8,313,787	
1,046,000	EPCOR Utilities Inc., 4.55% 02/28/2042	1,259,856	1,246,177	169,500	RioCan Real Estate Investment Trust 4,448,797	2,734,035	2,734,035	
119,000	Exelon Corp.	7,103,967	6,164,961	667,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	669,127	665,342	
90,600	FirstEnergy Corp.	5,398,267	5,109,344	376,000	SmartCentres Real Estate Investment Trust 3.526% 12/20/2029	377,370	364,737	
1,030,000	FortisAlberta Inc., 4.27% 09/22/2045	1,160,385	1,176,003	921,000	SmartCentres Real Estate Investment Trust 3.73% 07/22/2022	935,371	935,729	
1,152,000	FortisBC Energy Inc., 5.8% 05/13/2038	1,558,258	1,531,870	1,750,176	West Edmonton Mall Property Inc., 4.056% 02/13/2024	1,783,123	1,855,707	
905,000	Liberty Utilities Canada L.P., 3.315% 02/14/2050	905,000	804,953					
1,656,000	Lower Mattagami Energy L.P., 4.944% 09/21/2043	2,078,271	2,058,617					
15,300	NextEra Energy Inc.	3,636,351	5,181,324					
1,485,000	Nova Scotia Power Inc., 3.571% 04/05/2049	1,561,684	1,464,118					
31,560	Sempra Energy	5,244,934	5,018,739					
205,200	SSE PLC	4,365,854	4,675,606					
766,493	Trillium Windpower L.P., 5.803% 02/15/2033	824,318	896,148					
		73,066,650	73,114,826			49,359,148	45,962,759	
MATERIALS (3.1%)				CANADIAN GOVERNMENT BONDS (1.8%)				
131,769	Agnico-Eagle Mines Ltd.	8,740,861	7,402,782	7,527,000	Government of Canada 1.25% 03/01/2025	7,617,067	7,760,949	
1,198,000	CCL Industries Inc., 3.864% 04/13/2028	1,236,071	1,229,425	22,170,000	Government of Canada 2.75% 12/01/2048	29,563,741	29,717,427	
1,022,542	First Quantum Minerals Ltd.	13,168,737	7,352,077			37,180,808	37,478,376	
314,320	Nutrien Ltd.	20,663,470	15,121,935					
690,398	Teck Resources Ltd., Class B	17,421,416	7,366,547	2,549,000	Classic RMBS Trust 3.011% 08/15/2026	2,092,802	2,066,450	
231,900	West Fraser Timber Co., Ltd.	7,040,855	6,224,196	USD	2,422,000	Fannie Mae Pool 3.5% 09/01/2049	2,961,298	3,250,342
487,472	Wheaton Precious Metals Corp.	16,630,416	18,879,791	USD	2,312,000	Fannie Mae Pool 4% 01/01/2050	3,170,077	3,401,834
		84,901,826	63,576,753	USD	618,000	Fannie Mae Pool 4% 08/01/2049	719,296	786,556
REAL ESTATE (2.2%)				USD	2,149,000	Fannie Mae Pool 4% 10/01/2049	2,735,399	2,988,204
105,680	Allied Properties Real Estate Investment Trust	5,191,992	4,728,123	USD	1,811,000	Fannie Mae Pool 4.5% 09/01/2049	2,146,893	2,315,724
786,000	Allied Properties Real Estate Investment Trust 3.113% 04/08/2027	786,231	761,890	755,000	Ford Auto Securitization Trust 2.319% 04/15/2022	296,516	296,706	
1,989,000	Allied Properties Real Estate Investment Trust 3.117% 02/21/2030	1,992,534	1,863,645	USD	2,510,000	Freddie Mac Pool 3.5% 07/01/2049	2,785,574	3,054,707
882,000	Allied Properties Real Estate Investment Trust 3.636% 04/21/2025	891,271	892,267	USD	2,421,000	Freddie Mac Pool 3.5% 11/01/2049	3,085,245	3,370,545
1,693,283	Bankers Hall L.P., 4.377% 11/20/2023	1,712,058	1,784,650	USD	1,795,000	Freddie Mac Pool 4% 03/01/2050	2,492,642	2,682,151
				USD	2,644,000	Freddie Mac Pool 4% 05/01/2049	2,985,272	3,249,003
				USD	2,504,000	Freddie Mac Pool 4% 09/01/2049	2,950,097	3,236,456

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
ASSET-BACKED SECURITIES (1.6%) (cont'd)				COMMUNICATION SERVICES (0.2%)			
1,301,000	Real Estate Asset Liquidity Trust 3.5% 05/12/2025	1,268,944	1,210,281	1,824,000	Bell Canada Inc., 3.5% 09/30/2050	1,819,709	1,573,300
		29,690,055	31,908,959	1,659,000	Bell Canada Inc., 4.7% 09/11/2023	1,806,213	1,755,164
MUNICIPAL BONDS (1.0%)				643,000	Shaw Communications Inc., 4.25% 12/09/2049	642,309	569,871
1,462,000	City of Montreal 2.3% 09/01/2029	1,453,020	1,468,908	710,000	TELUS Corp., 3.95% 02/16/2050	703,993	655,607
4,240,000	City of Montreal 3.15% 09/01/2028	4,561,816	4,562,150			4,972,224	4,553,942
2,509,000	City of Montreal 3.5% 12/01/2038	2,879,830	2,723,243	Commissions and other portfolio transaction costs			
84,000	City of Montreal 4.1% 12/01/2034	99,627	97,573			(745,597)	
178,000	City of Montreal 6% 06/01/2043	281,240	267,434	Total Investment Portfolio before Derivative Instruments (97.1%)			
43,000	City of Ottawa 3.05% 04/23/2046	46,220	44,228	2,100,878,311			1,989,733,641
1,163,000	City of Ottawa 4.2% 07/30/2053	1,584,093	1,499,996	Foreign Currency Forward Contract(s) (-0.9%) (see Schedule A)			
201,000	City of St. John's 4.5% 12/20/2033	238,788	237,450				(17,482,762)
87,000	City of St. John's 4.622% 08/11/2031	103,092	104,607	Total Investment Portfolio (96.2%)			
1,077,000	City of Toronto 2.65% 11/09/2029	1,105,282	1,121,650	2,100,878,311			1,972,250,879
1,454,000	City of Toronto 2.8% 11/22/2049	1,477,263	1,406,477	Other Net Assets (Liabilities) (3.8%)			
61,000	City of Toronto 2.95% 04/28/2035	63,623	62,897				77,866,365
1,451,000	City of Vancouver 3.7% 10/18/2052	1,818,566	1,753,110	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
2,238,000	City of Winnipeg 4.3% 11/15/2051	3,023,962	2,810,486				2,050,117,244
1,567,000	Municipal Finance Authority of British Columbia 2.55% 10/09/2029	1,621,096	1,634,124	Principal amounts stated in:			
1,127,000	Municipal Finance Authority of British Columbia 3.05% 10/23/2028	1,205,292	1,222,466	USD	U.S. Dollar		
42,000	Regional Municipality of Halton 4.05% 10/11/2041	51,240	49,695				
10,000	Regional Municipality of Waterloo 3.75% 05/13/2033	11,284	11,455				
93,000	Regional Municipality of Waterloo 3.8% 05/13/2043	107,981	105,310				
41,000	Regional Municipality of York 4% 05/31/2032	47,654	48,124				
140,000	Regional Municipality of York 4.05% 05/01/2034	165,024	163,693				
44,000	Regional Municipality of York 4.15% 11/18/2041	54,956	52,778				
		22,000,949	21,447,854				

Schedule A

Foreign Currency Forward Contract(s) (-0.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(1,379,627) US \$	1,835,423 Canadian \$	(105,526)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(10,162,035) US \$	14,386,697 Canadian \$	98,603
1	Bank of Montreal	A-1	June 22, 2020	0.73	(14,389,690) US \$	19,690,419 Canadian \$	(540,449)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,754,914) US \$	2,327,314 Canadian \$	(140,990)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(2,303,576) US \$	3,286,050 Canadian \$	47,110
1	Bank of Montreal	A-1	May 14, 2020	0.73	(3,573,674) US \$	4,878,602 Canadian \$	(147,942)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(485,817) US \$	647,216 Canadian \$	(36,093)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(936,758) US \$	1,248,233 Canadian \$	(69,331)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.55	(799,110) Euro	1,242,369 Canadian \$	537
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(30,040,000) Euro	45,290,257 Canadian \$	(1,389,703)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(1,475,254) US \$	1,956,445 Canadian \$	(118,514)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(1,766,490) US \$	2,428,570 Canadian \$	(56,098)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(2,370,466) US \$	3,156,671 Canadian \$	(178,255)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(26,334,715) US \$	36,195,750 Canadian \$	(845,520)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(4,729,106) US \$	6,471,190 Canadian \$	(177,592)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(485,817) US \$	647,445 Canadian \$	(35,864)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(595,722) US \$	792,483 Canadian \$	(45,618)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(7,066,489) US \$	9,204,138 Canadian \$	(737,367)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(7,774,273) US \$	10,624,010 Canadian \$	(306,029)
1	Citigroup Inc.	A-2	June 18, 2020	1.56	(5,570,745) Canadian \$	3,569,000 Euro	(24,408)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,114,993) US \$	1,483,869 Canadian \$	(84,384)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,127,379) US \$	1,499,783 Canadian \$	(85,892)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,191,680) US \$	1,588,003 Canadian \$	(88,114)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(1,272,905) US \$	1,693,985 Canadian \$	(96,820)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(1,749,629) US \$	2,328,410 Canadian \$	(133,082)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,848,095) US \$	2,462,677 Canadian \$	(136,698)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(2,214,847) US \$	3,024,544 Canadian \$	(90,745)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(2,740,478) US \$	3,741,827 Canadian \$	(112,787)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,843,116) US \$	3,781,530 Canadian \$	(217,352)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(710,779) US \$	946,091 Canadian \$	(53,630)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(9,516,098) US \$	12,342,426 Canadian \$	(1,045,290)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(1,163,058) US \$	1,546,891 Canadian \$	(88,967)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(13,415,682) US \$	17,467,218 Canadian \$	(1,406,658)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(1,761,311) US \$	2,339,998 Canadian \$	(137,307)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(4,167,225) US \$	5,545,034 Canadian \$	(317,688)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(8,506,356) US \$	11,687,649 Canadian \$	(277,019)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(5,958,000) British Pound	10,344,995 Canadian \$	(60,714)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(3,375,826) Canadian \$	2,159,252 Euro	(20,271)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(3,622,159) Canadian \$	2,316,000 Euro	(23,009)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	79.26	(1,546,630,000) Japanese Yen	19,512,532 Canadian \$	(769,922)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.01	(131,158,000) Japanese Yen	1,721,350 Canadian \$	1,218
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(14,754,000) Swiss Franc	20,927,912 Canadian \$	(709,521)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,317,866) US \$	1,753,770 Canadian \$	(100,290)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,495,651) US \$	1,990,269 Canadian \$	(113,910)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,543,182) US \$	2,055,662 Canadian \$	(114,848)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,776,948) US \$	2,356,332 Canadian \$	(142,962)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(1,890,729) US \$	2,517,696 Canadian \$	(142,304)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(2,489,979) US \$	3,388,256 Canadian \$	(114,008)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(2,632,170) US \$	3,583,499 Canadian \$	(118,765)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(7,990,003) US \$	10,921,455 Canadian \$	(311,889)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(825,570) US \$	1,098,279 Canadian \$	(62,897)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(9,516,098) US \$	12,366,169 Canadian \$	(1,021,559)
1	Morgan Stanley	A-2	June 18, 2020	0.01	(1,418,906) Canadian \$	106,458,000 Japanese Yen	(22,671)
1	Morgan Stanley	A-2	June 18, 2020	1.49	(2,122,600) Canadian \$	1,429,000 Swiss Franc	(26,717)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(245,022) Canadian \$	156,748 Euro	(1,430)
1	Morgan Stanley	A-2	June 18, 2020	0.58	(1,177,442) Canadian \$	685,000 British Pound	18,894
1	Morgan Stanley	A-2	June 18, 2020	1.55	(532,740) Euro	828,156 Canadian \$	268
1	Morgan Stanley	A-2	June 18, 2020	0.69	(2,067,000) Swiss Franc	3,009,680 Canadian \$	(21,825)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,338,568) US \$	1,782,576 Canadian \$	(100,140)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(949,089) US \$	1,351,062 Canadian \$	16,601
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,382,772) US \$	1,841,594 Canadian \$	(103,780)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(1,410,991) US \$	1,878,865 Canadian \$	(106,209)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,491,743) US \$	1,987,081 Canadian \$	(111,077)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(2,007,824) US \$	2,743,129 Canadian \$	(80,973)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(2,385,897) US \$	3,257,626 Canadian \$	(98,253)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(6,791,690) US \$	8,819,010 Canadian \$	(735,881)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(710,779) US \$	944,810 Canadian \$	(54,910)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.19	(246,419) Canadian \$	1,317,000 Hong Kong \$	(7,586)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(296,298) Canadian \$	1,629,000 Hong Kong \$	(901)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(7,220,010) Canadian \$	4,611,000 Euro	(54,327)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.56	(717,150) Euro	1,115,423 Canadian \$	957
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(15,419,000) Hong Kong \$	2,664,969 Canadian \$	(130,781)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,093,180) US \$	1,454,505 Canadian \$	(83,452)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(182,303) US \$	242,923 Canadian \$	(13,490)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(22,275,439) US \$	30,625,833 Canadian \$	(705,843)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(314,722) US \$	419,319 Canadian \$	(23,343)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(3,998,120) US \$	5,184,723 Canadian \$	(440,031)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(460,103) US \$	613,118 Canadian \$	(34,185)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(485,817) US \$	647,295 Canadian \$	(36,014)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(6,069,200) US \$	8,294,168 Canadian \$	(242,459)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(4,780,000) US \$	6,740,713 Canadian \$	19,960
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(1,761,311) US \$	2,340,174 Canadian \$	(137,130)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(479,737) US \$	638,516 Canadian \$	(36,409)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(6,757,732) US \$	8,773,462 Canadian \$	(733,652)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(8,529,340) US \$	11,608,048 Canadian \$	(388,840)
Total Foreign Currency Forward Contract(s) Value							(17,482,762)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	204	(204)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	204	(204)	-	-
Derivative liabilities - Foreign currency forward contracts	(17,687)	204	-	(17,483)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(17,687)	204	-	(17,483)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	506	(228)	-	278
Derivative assets - Swaps and swaptions	-	-	-	-
Total	506	(228)	-	278
Derivative liabilities - Foreign currency forward contracts	(988)	228	-	(760)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(988)	228	-	(760)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares S&P/TSX 60 Index ETF	7,673,653	99,750	1.3
iShares MSCI ACWI ETF	14,611,223	153,305	1.0
SPDR Gold Trust	69,396,732	147,585	0.2
SPDR S&P 500 ETF Trust	333,941,477	69,323	-

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
SPDR Gold Trust	43,515,900	20,785	-

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

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	1,224	1,411
Soft dollar commissions [†]	208	496

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	26,037,905	37,166,736	23,766,666	9,695,253	2,229,459	1,675,347	847,481	519,037
Redeemable units issued for cash	18,457,078	5,488,722	956,160	17,528,150	207,163	1,182,299	70,761	462,694
Redeemable units issued for reinvested distributions	236,430	1,302,418	-	991,336	-	100,168	-	38,734
Redeemable units issued due to acquisition of assets from terminated funds	37,267,281	-	-	-	-	-	-	-
Redeemable units redeemed	(12,587,895)	(17,919,971)	(24,722,826)	(4,448,073)	(2,436,622)	(728,355)	(918,242)	(172,984)
Number of redeemable units at the end of year	69,410,799	26,037,905	-	23,766,666	-	2,229,459	-	847,481

	Class A4		Class AT6		Class D		Class E	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	542,096	73,410	75,902	88,035	565,855	629,281	3,931,333	4,242,026
Redeemable units issued for cash	14,544	490,123	-	-	4,074	1,655	374,202	251,674
Redeemable units issued for reinvested distributions	-	26,977	166	1,968	4,984	28,445	32,667	193,052
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	2,158,327	-
Redeemable units redeemed	(556,640)	(48,414)	(16,976)	(14,101)	(105,075)	(93,526)	(946,839)	(755,419)
Number of redeemable units at the end of year	-	542,096	59,092	75,902	469,838	565,855	5,549,690	3,931,333

	Class EF		Class F		Class F1		Class F2	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	216,474	280,064	1,693,997	2,521,151	2,186,471	799,281	362,753	171,124
Redeemable units issued for cash	41,575	52,004	2,971,305	1,119,652	139,344	1,727,597	2,680	242,696
Redeemable units issued for reinvested distributions	3,590	17,686	57,913	87,409	-	119,509	-	22,482
Redeemable units issued due to acquisition of assets from terminated funds	112,217	-	2,205,742	-	-	-	-	-
Redeemable units redeemed	(69,318)	(133,280)	(1,376,224)	(2,034,215)	(2,325,815)	(459,916)	(365,433)	(73,549)
Number of redeemable units at the end of year	304,538	216,474	5,552,733	1,693,997	-	2,186,471	-	362,753

	Class F3		Class F4		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	239,809	112,882	1,186	1,115	48,019,494	50,858,114	5,367,125	5,169,069
Redeemable units issued for cash	14,267	126,303	2,195	-	1,098,093	1,699,021	224,953	485,553
Redeemable units issued for reinvested distributions	-	1,789	-	71	1,464,399	3,472,593	148,926	374,628
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	50,609,006	-	1,807,595	-
Redeemable units redeemed	(254,076)	(1,165)	(3,381)	-	(17,956,975)	(8,010,234)	(1,024,873)	(662,125)
Number of redeemable units at the end of year	-	239,809	-	1,186	83,234,017	48,019,494	6,523,726	5,367,125

	Class P		Class U		Class Y		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	147,908	104,078	8,843,288	9,789,077	-	1,273	6,022,314	6,482,135
Redeemable units issued for cash	33,081	83,648	161,892	156,010	-	-	60,574	54,424
Redeemable units issued for reinvested distributions	4,244	10,803	55,794	422,263	-	77	50,069	298,502
Redeemable units issued due to acquisition of assets from terminated funds	58,565	-	-	-	-	-	3,637,733	-
Redeemable units redeemed	(51,282)	(50,621)	(1,448,701)	(1,524,062)	-	(1,350)	(1,150,623)	(812,747)
Number of redeemable units at the end of year	192,516	147,908	7,612,273	8,843,288	-	-	8,620,067	6,022,314

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.20
Class A1 [^]	1.850	0.20
Class A2 [^]	1.800	0.19
Class A3 [^]	1.750	0.15
Class A4 [^]	1.700	0.12
Class AT6	2.000	0.20
Class D	1.650	0.20
Class E	1.850	0.15
Class EF	0.850	0.15
Class F	1.000	0.20
Class F1 [^]	0.850	0.20
Class F2 [^]	0.800	0.19
Class F3 [^]	0.750	0.15
Class F4 [^]	0.700	0.12
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20
Class U	1.950	0.20
Class Z	1.750	0.20

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	274,685	102,782
Collateral (non-cash)	280,179	104,886

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	299	349
Charges	(45)	(52)
Securities lending revenue	254	297
% of gross securities lending revenue	15.1	14.9

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
CI Financial Corp.	3,026

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

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
Financials	25.5
Provincial Bonds	14.0
Energy	10.5
Other Net Assets (Liabilities)	8.6
Consumer Staples	6.5
Canadian Government Bonds	5.9
Industrials	5.6
Health Care	5.0
Consumer Discretionary	4.7
Materials	4.5
Information Technology	3.3
Utilities	2.0
Real Estate	1.7
Exchange-Traded Fund(s)	1.5
Communication Services	0.5
Asset-Backed Securities	0.1
Private Placements	0.1
Foreign Currency Forward Contract(s)	0.0
Total Long Positions	100.0
Short Positions	
Option Contract(s)	(0.0)
Total Short Positions	(0.0)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	3.8
AA/Aa/A+	4.6
A	9.1
BBB/Baa/B++	6.5
BB/Ba/B+	0.2
Not Rated	1.5
Total	25.7

Credit Risk (cont'd)

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	7.2
AA/Aa/A+	7.1
A	11.0
BBB/Baa/B++	7.0
BB/Ba/B+	0.1
Not Rated	0.1
Total	32.5

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in Canadian equities and therefore was sensitive to changes in general economic conditions in Canada.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$146,838,000 (March 31, 2019 - \$83,065,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	676,413	(351,938)	324,475	15.8
Euro	58,674	(29,898)	28,776	1.4
Swiss Franc	44,344	(22,501)	21,843	1.1
Korean Won	21,136	-	21,136	1.0
Japanese Yen	39,829	(20,553)	19,276	0.9
Danish Krone	11,274	-	11,274	0.5
Swedish Krona	9,113	-	9,113	0.4
British Pound	18,168	(9,207)	8,961	0.4
Hong Kong Dollar	11,167	(2,264)	8,903	0.4
Brazilian Real	4,482	-	4,482	0.2
Czech Koruna	2,957	-	2,957	0.1
Total	897,557	(436,361)	461,196	22.2

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

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	274,552	(89,227)	185,325	13.2
Euro	69,886	(28,241)	41,645	3.0
Korean Won	21,098	-	21,098	1.5
Swiss Franc	30,937	(14,599)	16,338	1.2
British Pound	23,057	(11,167)	11,890	0.8
Japanese Yen	19,897	(9,900)	9,997	0.7
Danish Krone	3,780	-	3,780	0.3
Indian Rupee	3,417	-	3,417	0.2
Swedish Krona	2,870	-	2,870	0.2
Hong Kong Dollar	396	-	396	0.0
Total	449,890	(153,134)	296,756	21.1

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$46,120,000 (March 31, 2019 - \$29,676,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	14,563	44,575	71,414	390,804	521,356

as at March 31, 2019

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	125,948	51,395	64,637	328,167	570,147

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$9,933,000 (March 31, 2019 - \$8,008,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	982,843	15,572	-	998,415
Bonds	-	487,665	1,782	489,447
Asset-backed securities	-	31,909	-	31,909
Exchange-Traded Fund(s)	469,963	-	-	469,963
Foreign currency forward contract(s), net	-	(17,483)	-	(17,483)
Total	1,452,806	517,663	1,782	1,972,251

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	809,866	-	-	809,866
Bonds	-	446,426	1,629	448,055
Asset-backed securities	-	2,011	-	2,011
Exchange-Traded Fund(s)	20,785	-	-	20,785
Foreign currency forward contract(s), net	-	(482)	-	(482)
Total	830,651	447,955	1,629	1,280,235

Short Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Option contract(s)	(28)	-	-	(28)
Total	(28)	-	-	(28)

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

Signature Canadian Balanced Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	-	-	(55)	56	-	(486)	485	-
Bonds	1,629	-	-	-	-	-	153	1,782
Total	1,629	-	(55)	56	-	(486)	638	1,782

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was \$153,154.

During the year ended March 31, 2020, investments with a fair value of \$56,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Bonds	796	1,597	(22)	-	(782)	-	40	1,629
Total	796	1,597	(22)	-	(782)	-	40	1,629

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was \$31,836.

During the year ended March 31, 2019, investments with a fair value of \$782,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Global Income & Growth Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	5,257,492	5,188,532
Cash	196,026	269,240
Unrealized gain on futures and foreign currency forward contracts	29	3,703
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	64	57
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	3,723	2,985
Interest receivable	13,736	16,926
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	15,867	57,464
Receivable for unit subscriptions	3,770	25,968
	5,490,707	5,564,875
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	94,606	5,004
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	23,809	64,140
Payable for unit redemptions	10,749	13,747
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	129,164	82,891
Net assets attributable to holders of redeemable units	5,361,543	5,481,984

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	2,307,057	1,370,600	8.58	9.23	268,806,542	148,568,622
Class A1	-	831,869	-	9.73	-	85,467,858
Class A2	-	100,414	-	9.73	-	10,324,779
Class A3	-	38,099	-	9.72	-	3,918,945
Class A4	-	10,414	-	9.74	-	1,069,262
Class A5	-	2,177	-	9.75	-	223,327
Class E	286,815	312,359	12.85	13.82	22,317,456	22,600,179
Class EF	42,949	51,878	9.83	10.54	4,368,671	4,922,902
Class F	470,963	258,326	8.67	9.31	54,342,181	27,762,244
Class F1	-	138,349	-	9.73	-	14,215,494
Class F2	-	20,949	-	9.75	-	2,149,394
Class F3	-	10,449	-	9.74	-	1,072,483
Class F4	-	1,315	-	9.73	-	135,164
Class F5	-	306	-	9.73	-	31,480
Class I	1,988,631	2,069,701	8.82	9.45	225,382,857	219,054,720
Class O	245,673	252,370	13.20	14.15	18,605,487	17,831,646
Class P	19,455	12,409	9.07	9.75	2,144,642	1,273,295

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

Signature Global Income & Growth Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	93,365	68,192
Interest for distribution purposes	87,972	69,234
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	(3,101)
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	179,839	155,482
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(426,583)	(11,591)
Total net gain (loss) on investments and derivatives	(65,407)	278,216
Other income		
Foreign exchange gain (loss) on cash	9,124	6,624
Commitment fee income	-	-
Securities lending revenue (Note 6)	1,651	1,847
Fees rebate	2,352	624
Total other income	13,127	9,095
Total income	(52,280)	287,311
Expenses		
Management fees (Note 5)	59,978	49,511
Administration fees (Note 5)	7,480	6,161
Commissions and other portfolio transaction costs	6,264	6,118
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	11	5
Margin fees	-	-
Interest expense	8	9
Withholding taxes	10,397	9,691
Harmonized sales tax	7,017	5,838
Total expenses	91,160	77,338
Increase (decrease) in net assets attributable to holders of redeemable units	(143,440)	209,973

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(98,103)	41,650	(0.44)	0.26	226,393,743	157,548,409
Class A1	8,132	18,937	0.08	0.37	86,674,903	51,056,951
Class A2	968	2,667	0.08	0.34	10,594,963	7,931,154
Class A3	390	1,021	0.09	0.39	4,140,946	2,643,501
Class A4	114	268	0.10	0.34	1,100,605	796,673
Class A5	22	65	0.09	0.37	232,290	180,004
Class E	(9,193)	9,974	(0.41)	0.47	22,625,241	21,150,419
Class EF	(819)	2,106	(0.17)	0.45	4,687,199	4,624,730
Class F	(16,874)	9,681	(0.38)	0.39	44,113,686	24,696,880
Class F1	1,906	3,567	0.12	0.43	14,443,122	8,285,920
Class F2	296	640	0.13	0.43	2,247,744	1,526,285
Class F3	142	279	0.16	0.40	944,556	697,056
Class F4	6	71	0.03	0.68	173,577	103,746
Class F5	22	10	0.16	0.74	136,734	13,380
Class I	(25,691)	106,233	(0.12)	0.52	224,522,475	206,382,213
Class O	(4,101)	12,260	(0.23)	0.76	18,107,236	16,149,938
Class P	(657)	544	(0.39)	0.65	1,709,353	849,302

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

Signature Global Income & Growth Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,370,600	1,454,182	831,869	240,823	100,414	51,817	38,099	18,432
Increase (decrease) in net assets attributable to holders of redeemable units	(98,103)	41,650	8,132	18,937	968	2,667	390	1,021
Distributions to holders of redeemable units								
From net investment income	(10,203)	(12,146)	(3,245)	(4,114)	(430)	(698)	(179)	(245)
From net realized gains	-	(59,169)	-	(25,660)	-	(3,614)	-	(1,202)
Return of capital	(64,172)	-	(6,547)	-	(813)	-	(322)	-
Total distributions to holders of redeemable units	(74,375)	(71,315)	(9,792)	(29,774)	(1,243)	(4,312)	(501)	(1,447)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,596,152	856,864	106,789	716,386	20,178	80,582	7,479	28,218
Reinvestment of distributions to holders of redeemable units	70,823	66,851	9,539	29,017	1,207	4,206	478	1,360
Acquisition of assets from terminated funds	2,998	-	-	-	-	-	-	-
Redemption of redeemable units	(561,038)	(977,632)	(946,537)	(143,520)	(121,524)	(34,546)	(45,945)	(9,485)
Net increase (decrease) from redeemable unit transactions	1,108,935	(53,917)	(830,209)	601,883	(100,139)	50,242	(37,988)	20,093
Net increase (decrease) in net assets attributable to holders of redeemable units	936,457	(83,582)	(831,869)	591,046	(100,414)	48,597	(38,099)	19,667
Net assets attributable to holders of redeemable units at the end of year	2,307,057	1,370,600	-	831,869	-	100,414	-	38,099

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10,414	4,269	2,177	1,541	312,359	274,573	51,878	42,226
Increase (decrease) in net assets attributable to holders of redeemable units	114	268	22	65	(9,193)	9,974	(819)	2,106
Distributions to holders of redeemable units								
From net investment income	(51)	(78)	(12)	(19)	(2,120)	(2,723)	(688)	(706)
From net realized gains	-	(370)	-	(81)	-	(12,981)	-	(2,288)
Return of capital	(83)	-	(18)	-	(9,757)	-	(1,572)	-
Total distributions to holders of redeemable units	(134)	(448)	(30)	(100)	(11,877)	(15,704)	(2,260)	(2,994)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,455	8,050	436	1,016	37,163	75,178	5,770	16,968
Reinvestment of distributions to holders of redeemable units	129	428	29	100	11,674	15,406	1,736	2,267
Acquisition of assets from terminated funds	-	-	-	-	154	-	-	-
Redemption of redeemable units	(11,978)	(2,153)	(2,634)	(445)	(53,465)	(47,068)	(13,356)	(8,695)
Net increase (decrease) from redeemable unit transactions	(10,394)	6,325	(2,169)	671	(4,474)	43,516	(5,850)	10,540
Net increase (decrease) in net assets attributable to holders of redeemable units	(10,414)	6,145	(2,177)	636	(25,544)	37,786	(8,929)	9,652
Net assets attributable to holders of redeemable units at the end of year	-	10,414	-	2,177	286,815	312,359	42,949	51,878

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	258,326	197,402	138,349	28,781	20,949	8,551	10,449	2,867
Increase (decrease) in net assets attributable to holders of redeemable units	(16,874)	9,681	1,906	3,567	296	640	142	279
Distributions to holders of redeemable units								
From net investment income	(4,523)	(3,065)	(965)	(1,135)	(156)	(211)	(65)	(101)
From net realized gains	-	(10,689)	-	(4,811)	-	(784)	-	(354)
Return of capital	(14,316)	-	(1,188)	-	(184)	-	(74)	-
Total distributions to holders of redeemable units	(18,839)	(13,754)	(2,153)	(5,946)	(340)	(995)	(139)	(455)
Redeemable unit transactions								
Proceeds from redeemable units issued	358,662	241,937	25,914	144,209	5,806	24,958	2,155	12,644
Reinvestment of distributions to holders of redeemable units	14,400	9,591	1,742	4,672	300	875	137	443
Acquisition of assets from terminated funds	527	-	-	-	-	-	-	-
Redemption of redeemable units	(125,239)	(186,531)	(165,758)	(36,934)	(27,011)	(13,080)	(12,744)	(5,329)
Net increase (decrease) from redeemable unit transactions	248,350	64,997	(138,102)	111,947	(20,905)	12,753	(10,452)	7,758
Net increase (decrease) in net assets attributable to holders of redeemable units	212,637	60,924	(138,349)	109,568	(20,949)	12,398	(10,449)	7,582
Net assets attributable to holders of redeemable units at the end of year	470,963	258,326	-	138,349	-	20,949	-	10,449

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

Signature Global Income & Growth Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,315	270	306	113	2,069,701	1,830,705	252,370	208,399
Increase (decrease) in net assets attributable to holders of redeemable units	6	71	22	10	(25,691)	106,233	(4,101)	12,260
Distributions to holders of redeemable units								
From net investment income	(16)	(15)	(6)	(2)	(47,376)	(40,418)	(5,467)	(4,514)
From net realized gains	-	(72)	-	(6)	-	(99,768)	-	(11,740)
Return of capital	(16)	-	(15)	-	(71,623)	-	(8,721)	-
Total distributions to holders of redeemable units	(32)	(87)	(21)	(8)	(118,999)	(140,186)	(14,188)	(16,254)
Redeemable unit transactions								
Proceeds from redeemable units issued	2,503	2,401	1,864	228	238,218	469,815	43,842	69,890
Reinvestment of distributions to holders of redeemable units	32	87	20	8	118,863	140,149	13,791	15,793
Acquisition of assets from terminated funds	-	-	-	-	244	-	-	-
Redemption of redeemable units	(3,824)	(1,427)	(2,191)	(45)	(293,705)	(337,015)	(46,041)	(37,718)
Net increase (decrease) from redeemable unit transactions	(1,289)	1,061	(307)	191	63,620	272,949	11,592	47,965
Net increase (decrease) in net assets attributable to holders of redeemable units	(1,315)	1,045	(306)	193	(81,070)	238,996	(6,697)	43,971
Net assets attributable to holders of redeemable units at the end of year	-	1,315	-	306	1,988,631	2,069,701	245,673	252,370

	Class P		Total Fund	
	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	12,409	4,568	5,481,984	4,369,519
Increase (decrease) in net assets attributable to holders of redeemable units	(657)	544	(143,440)	209,973
Distributions to holders of redeemable units				
From net investment income	(327)	(161)	(75,829)	(70,351)
From net realized gains	-	(461)	-	(234,050)
Return of capital	(630)	-	(180,051)	-
Total distributions to holders of redeemable units	(957)	(622)	(255,880)	(304,401)
Redeemable unit transactions				
Proceeds from redeemable units issued	9,680	8,831	2,464,066	2,758,175
Reinvestment of distributions to holders of redeemable units	940	622	245,840	291,875
Acquisition of assets from terminated funds	152	-	4,075	-
Redemption of redeemable units	(2,112)	(1,534)	(2,435,102)	(1,843,157)
Net increase (decrease) from redeemable unit transactions	8,660	7,919	278,879	1,206,893
Net increase (decrease) in net assets attributable to holders of redeemable units	7,046	7,841	(120,441)	1,112,465
Net assets attributable to holders of redeemable units at the end of year	19,455	12,409	5,361,543	5,481,984

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

Signature Global Income & Growth Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(143,440)	209,973
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(179,839)	(155,482)
Unrealized foreign exchange (gain) loss on cash	4,588	2,021
Commissions and other portfolio transaction costs	6,264	6,118
Change in unrealized (appreciation) depreciation in value of investments and derivatives	426,583	11,591
Proceeds from sale and maturity of investments and derivatives	6,071,065	4,703,673
Purchase of investments and derivatives	(6,294,428)	(5,761,672)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	(7)	(47)
(Increase) decrease in dividends receivable	(738)	(705)
(Increase) decrease in interest receivable	3,190	(7,936)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(106,762)	(992,466)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(10,040)	(12,526)
Proceeds from issuance of redeemable units	988,502	1,653,521
Amounts paid on redemption of redeemable units	(940,338)	(740,790)
Acquisition of assets from terminated funds	12	-
Net cash from (used in) financing activities	38,136	900,205
Unrealized foreign exchange gain (loss) on cash	(4,588)	(2,021)
Net increase (decrease) in cash	(68,626)	(92,261)
Cash (bank overdraft), beginning of year	269,240	363,522
Cash (bank overdraft), end of year	196,026	269,240
Supplementary Information:		
Dividends received, net of withholding tax*	60,597	57,281
Interest received, net of withholding tax*	90,853	60,972
Dividends paid*	-	-
Interest paid*	8	9
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (46.2%)				U.S.A. (46.2%) (cont'd)					
USD	323,173	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	429,045	400,254	USD	1,770,000	Carrier Global Corp., 2.722% 02/15/2030	2,347,261	2,295,380
	1,435,000	Advanced Micro Devices Inc.	24,327,569	91,852,279	USD	2,215,000	Carrier Global Corp., 3.577% 04/05/2050	2,937,509	2,670,253
USD	309,000	AECOM 5.125% 03/15/2027	395,905	391,398	USD	42,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	57,642	57,929
USD	361,000	AerCap Global Aviation Trust 6.5% 06/15/2045	487,563	421,064	USD	1,869,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	2,504,527	2,617,279
	972,924	Air Lease Corp.	45,354,808	30,316,155	USD	744,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	1,009,987	1,049,723
USD	2,580,000	Air Lease Corp., 2.3% 02/01/2025	3,320,258	2,884,903	USD	60,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.125% 05/01/2027	76,133	84,664
USD	3,497,000	Air Lease Corp., 3.625% 04/01/2027	4,522,274	3,999,651	USD	688,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	901,783	982,816
USD	2,851,000	Air Lease Corp., 4.25% 02/01/2024	3,795,611	3,396,008	USD	1,685,000	Centene Corp., 3.375% 02/15/2030	2,239,351	2,205,466
	40,150	Alexandria Real Estate Equities Inc.	8,229,474	7,744,865	USD	288,000	Centene Corp., 4.25% 12/15/2027	379,363	397,225
USD	1,893,000	Alliance One International Inc., 9.875% 07/15/2021	2,102,989	479,558	USD	365,000	Centene Corp., 4.625% 12/15/2029	484,863	516,270
	17,200	Alphabet Inc., Class C	30,572,242	28,148,469	USD	2,090,000	Charter Communications Operating LLC 4.8% 03/01/2050	2,858,075	3,060,811
USD	3,411,720	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	4,499,347	4,105,415	USD	3,343,000	Charter Communications Operating LLC 4.908% 07/23/2025	4,838,395	4,994,732
	22,550	Amazon.com Inc.	32,129,127	61,878,015	USD	1,719,000	Charter Communications Operating LLC 5.05% 03/30/2029	2,543,753	2,615,287
USD	1,441,208	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	1,907,983	1,478,793	USD	995,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	1,360,571	1,243,675
	613,700	American Homes 4 Rent	21,296,135	20,038,338	USD	377,900	Cheniere Energy Inc.	32,275,412	17,817,193
	898,311	Americold Realty Trust	40,357,709	43,036,193	USD	201,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	269,412	260,256
USD	1,753,000	Anheuser-Busch Co., LLC/Anheuser-Busch InBev Worldwide Inc., 4.9% 02/01/2046	2,227,048	2,687,155	USD	1,420,096	Chinos Holdings Inc., 7% 12/31/2049	909,208	899,389
USD	3,772,000	Anheuser-Busch InBev Worldwide Inc., 4.15% 01/23/2025	5,368,312	5,698,953		60,515	Chinos Intermediate Holdings Inc., Class A	99,852	111,673
	299,300	Apartment Investment & Management Co.	21,346,548	14,806,405	USD	101,000	CIGNA Corp.	28,101,529	25,185,678
USD	2,394,000	Apergy Corp., 6.375% 05/01/2026	3,103,598	2,594,373		145,700	Citigroup Capital XIII, Preferred 7.875%	5,031,180	5,249,490
	190,000	Aphton Corp., Restricted Shares	186	267		247,700	Citigroup Inc.	16,576,319	14,683,580
	162,800	Apple Inc.	35,416,803	58,264,130	USD	2,374,000	Citigroup Inc., 3.668% 07/24/2028	3,032,666	3,459,070
USD	574,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	755,412	557,415	USD	2,503,000	Citigroup Inc., 4.45% 09/29/2027	3,324,173	3,677,809
	22,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	29,238	26,318	USD	2,446,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	3,062,039	3,334,923
USD	41,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	54,489	49,048	USD	29,967	Citigroup Inc., Preferred 6.875%, Series K	907,554	1,087,286
USD	1,276,000	AT&T Inc., 3.4% 05/15/2025	1,756,521	1,868,034	USD	24,510	Citigroup Inc., Preferred, Perpetual 7.125%	785,785	893,085
USD	1,880,000	Bank of America Corp., 4.3% 12/31/2049	2,458,384	2,275,484	USD	372,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	491,264	495,412
USD	4,516,000	Bank of America Corp., 5.125% 12/31/2049	6,054,192	6,038,028	USD	4,800,000	Comcast Corp., 3.7% 04/15/2024	6,638,022	7,249,695
USD	3,102,000	Bank of America Corp., 6.25% 12/31/2049	3,523,465	4,431,241	USD	3,386,000	Comcast Corp., 4.6% 10/15/2038	4,458,018	5,833,007
USD	2,983,000	Bank of America Corp., FRN, 5.2% 12/31/2049	2,900,454	3,984,246	USD	526,000	CommScope Finance LLC 5.5% 03/01/2024	714,059	749,176
USD	1,399,000	Bank of America Corp., FRN, 6.5% 12/31/2049	1,649,955	2,077,245	USD	402,000	CommScope Finance LLC 6% 03/01/2026	544,896	564,926
	81,400	Becton Dickinson and Co.	25,229,924	26,322,996	USD	724,000	CommScope Finance LLC 8.25% 03/01/2027	979,998	982,173
USD	220,000	Berry Global Escrow Corp., 5.625% 07/15/2027	296,077	319,883	USD	1,805,120	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	2,403,222	2,388,095
	170,697	Berry Petroleum Co., LLC	3,353,637	578,976	USD	1,692,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	2,068,756	2,345,601
USD	42,000	Block Communications Inc., 4.875% 03/01/2028	55,940	54,973	USD	3,521,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	4,564,246	5,077,856
USD	3,176,123	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	3,902,803	3,471,774	USD	2,014,000	CrownRock L.P./CrownRock Finance Inc., 5.625% 10/15/2025	2,593,561	1,473,942
	444,230	Boston Scientific Corp.	23,456,204	20,400,581	USD	140,000	CSC Holdings LLC 5.375% 02/01/2028	174,396	200,977
	714,098	Brightsphere Investment Group Inc.	12,709,060	6,422,088	USD	185,000	CSC Holdings LLC 5.75% 01/15/2030	243,034	262,572
USD	1,521,000	Bristol-Myers Squibb Co., 3.25% 02/20/2023	2,089,334	2,247,807	USD	727,000	Darling Ingredients Inc., 5.25% 04/15/2027	985,144	992,178
USD	1,843,000	Bristol-Myers Squibb Co., 3.45% 11/15/2027	2,622,477	2,760,070					
USD	6,684,000	Brookfield Property REIT Inc./BPR Cumulus LLC/ BPR Nimnus 5.75% 05/15/2026	9,046,055	7,632,702					
	92,800	Burlington Stores Inc.	11,313,809	20,695,942					
USD	1,054,350	Calfrac Holdings L.P., 10.875% 03/15/2026	1,355,481	370,973					
USD	1,988,000	Calfrac Holdings L.P., 8.5% 06/15/2026	2,161,956	209,843					
USD	2,438,000	California Resources Corp., 8% 12/15/2022	2,287,747	51,469					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (46.2%) (cont'd)				
USD	2,611,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	2,813,574	1,653,625
	9,000	Delphi Financial Group Inc., Preferred	256,345	281,832
USD	3,364,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	4,411,101	3,846,871
USD	459,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	598,303	432,010
USD	1,532,000	Dole Food Co., Inc., 7.25% 06/15/2025	1,997,192	1,703,348
USD	6,306,000	Dresdner Funding Trust I 8.151% 06/30/2031	10,478,968	10,325,606
USD	2,300,211	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	2,989,209	2,901,446
	445,137	East West Bancorp Inc.	27,160,495	16,125,746
USD	932,272	Egalet Corp., 13% 01/31/2024	1,089,298	1,089,026
	21,419	Egalet Corp., Warrants	170,307	48,232
	517,127	Elanco Animal Health Inc.	19,934,724	16,295,545
	29,700	Elanco Animal Health Inc., Preferred 5%	2,075,907	1,719,643
	159,610	Eli Lilly and Co.	25,312,939	31,161,385
USD	3,012,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	4,110,795	2,882,581
USD	2,390,000	Energy Transfer Operating L.P., 2.9% 05/15/2025	3,212,818	2,812,650
USD	1,912,000	Energy Transfer Operating L.P., 3.75% 05/15/2030	2,607,582	2,073,624
	77,300	Entergy Corp.	9,834,314	10,223,187
	898,885	Equitable Holdings Inc.	25,352,366	18,280,563
	39,752	Estée Lauder Co., Inc.	5,067,795	8,914,590
	380,400	Exelon Corp.	22,981,058	19,707,154
USD	5,394,000	Exelon Corp., 4.05% 04/15/2030	7,613,057	7,722,546
USD	3,845,000	Exelon Corp., 4.7% 04/15/2050	5,431,812	5,405,284
USD	5,271,000	Fannie Mae Pool 3.5% 09/01/2049	6,444,675	7,073,721
USD	5,119,000	Fannie Mae Pool 4% 01/01/2050	7,018,868	7,532,001
USD	4,697,000	Fannie Mae Pool 4% 10/01/2049	5,978,673	6,531,221
USD	3,854,000	Fannie Mae Pool 4.5% 09/01/2049	4,568,816	4,928,106
	207,300	FirstEnergy Corp.	13,099,918	11,690,584
USD	1,370,000	Florida Power & Light Co., 3.15% 10/01/2049	1,800,024	1,997,141
USD	2,769,000	Foot Locker Inc., 8.5% 01/15/2022	4,075,999	3,702,236
USD	2,881,000	Fortress Transportation & Infrastructure Investors LLC 6.5% 10/01/2025	3,788,909	2,970,082
USD	1,713,000	Fortress Transportation & Infrastructure Investors LLC 6.75% 03/15/2022	2,321,309	2,231,435
USD	5,462,000	Freddie Mac Pool 3.5% 07/01/2049	6,061,675	6,647,334
USD	5,311,000	Freddie Mac Pool 3.5% 11/01/2049	6,768,169	7,394,037
USD	3,926,000	Freddie Mac Pool 4% 03/01/2050	5,451,873	5,866,364
USD	5,798,000	Freddie Mac Pool 4% 05/01/2049	6,546,372	7,124,704
USD	5,512,000	Freddie Mac Pool 4% 09/01/2049	6,493,984	7,124,340
USD	1,206,000	Front Range BidCo Inc., 4% 03/01/2027	1,599,151	1,623,067
USD	248,000	Front Range BidCo Inc., 6.125% 03/01/2028	328,847	331,583
USD	1,208,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	1,597,799	1,598,131
USD	2,391,000	General Electric Capital Corp., 6.15% 08/07/2037	4,164,984	3,949,072
USD	1,159,000	General Electric Capital Corp., 6.75% 03/15/2032	1,833,657	1,937,043
USD	2,557,000	General Motors Financial Co., Inc., 4.2% 11/06/2021	3,399,216	3,434,779
USD	260,000	Genworth Financial Inc., 7.2% 02/15/2021	353,572	345,871
USD	3,652,000	Genworth Holdings Inc., 3.69425% 11/15/2036	3,133,940	2,055,930

	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (46.2%) (cont'd)				
USD	1,327,000	Genworth Holdings Inc., 4.8% 02/15/2024	1,488,581	1,624,829
USD	2,031,000	Genworth Holdings Inc., 4.9% 08/15/2023	2,331,753	2,515,418
USD	1,017,000	Genworth Holdings Inc., 7.625% 09/24/2021	1,321,726	1,360,060
USD	3,532,000	Glencore Funding LLC 4.125% 05/30/2023	4,682,596	4,580,020
	238,800	GMAC Capital Trust, Preferred 8.125%, Series 2	7,980,298	6,893,147
USD	1,660,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	2,172,431	2,266,196
USD	3,010,000	H&E Equipment Services Inc., 5.625% 09/01/2025	3,889,505	3,929,144
USD	2,773,258	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	2,878,489	2,523,383
USD	4,212,000	HCA Inc., 3.5% 09/01/2030	5,595,307	5,377,922
USD	957,000	HCA Inc., 4.125% 06/15/2029	1,273,877	1,349,202
USD	483,000	HCA Inc., 5% 03/15/2024	658,238	703,831
USD	1,396,000	HCA Inc., 5.25% 06/15/2026	1,873,116	2,060,548
USD	2,384,000	HCA Inc., 5.25% 06/15/2049	3,158,583	3,577,168
USD	4,056,000	HCA Inc., 5.375% 09/01/2026	5,632,208	5,879,667
USD	1,788,000	HCA Inc., 5.5% 06/15/2047	2,458,898	2,734,499
USD	2,123,000	HCA Inc., 7.05% 12/01/2027	3,001,203	3,077,548
USD	4,128,000	HCA Inc., 7.5% 12/15/2023	6,158,110	6,044,055
USD	521,000	HCA Inc., 7.58% 09/15/2025	757,846	755,253
USD	183,000	HCA Inc., 7.69% 06/15/2025	279,417	265,281
	36,874	Home Depot Inc.	6,281,991	9,689,590
	157,700	Honeywell International Inc.	29,023,556	29,694,289
USD	5,188,000	Howard Hughes Corp., 5.375% 03/15/2025	6,936,611	7,064,290
USD	1,275,000	HUB International Ltd., 7% 05/01/2026	1,656,899	1,776,491
USD	2,122,675	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	2,716,588	2,775,344
USD	171,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	221,003	225,624
USD	2,503,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	3,221,001	3,487,495
USD	693,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	924,912	987,925
USD	298,000	ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	332,520	191,878
USD	1,372,000	ILFC E-Capital Trust II 4.15% 12/21/2065	1,659,363	772,381
USD	6,055,000	Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	1,658,037	1,597,839
USD	14,717,000	Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	4,375,346	3,883,633
USD	654,000	Iron Mountain Inc., 4.875% 09/15/2029	865,045	864,643
USD	2,397,000	iStar Inc., 4.25% 08/01/2025	3,178,286	2,774,398
USD	1,552,000	iStar Inc., 4.75% 10/01/2024	2,056,119	1,834,799
USD	2,307,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	3,493,330	3,165,700
USD	1,311,146	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	1,333,531	1,088,731
USD	2,476,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	3,129,071	3,519,570
	232,830	Johnson & Johnson	43,808,709	42,969,330
USD	2,477,000	JPMorgan Chase & Co., 2.776% 04/25/2023	3,299,442	3,531,072
USD	2,519,000	JPMorgan Chase & Co., 3.9% 07/15/2025	3,508,937	3,773,350
USD	6,305,000	JPMorgan Chase & Co., 4.6% 12/31/2049	8,226,775	7,766,225
USD	2,349,000	JPMorgan Chase & Co., 6.75% 08/29/2049	2,818,614	3,454,752
USD	2,566,500	JPMorgan Chase & Co., FRN, 6% 12/29/2049	2,639,062	3,575,971

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (46.2%) (cont'd)					U.S.A. (46.2%) (cont'd)				
USD	3,366,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	4,249,796	4,238,470	USD	757,000	Navient Corp., 5% 03/15/2027	997,363	915,926
USD	582,602	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	746,522	467,374	USD	356,000	Newell Brands Inc., 4.2% 04/01/2026	466,313	491,914
USD	307,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	385,222	406,148	USD	65,850	NextEra Energy Inc.	11,268,948	22,300,011
USD	2,329,000	Kimco Realty Corp., 3.2% 05/01/2021	3,094,756	3,225,529	USD	2,816,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	3,642,175	1,347,501
USD	2,400,000	Kinder Morgan Energy Partners L.P., 5.4% 09/01/2044	3,274,118	3,310,224	USD	1,119,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	1,494,810	536,664
USD	2,958,235	Kinetic Concepts Inc./KCI USA Inc., 12.5% 11/01/2021	4,168,057	4,153,012	USD	427,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	579,949	208,834
USD	296,000	Kraft Foods Group Inc., 4.625% 01/30/2029	407,685	417,849	USD	320,000	NHL CAN Funding L.P., 4.12% 07/12/2028	427,619	487,911
USD	822,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	1,122,171	1,159,484	USD	1,680,000	NHL U.S. Funding L.P., 4.12% 07/12/2028	2,244,999	2,561,531
USD	69,300	L3Harris Technologies Inc.	19,008,779	17,567,613	USD	159,400	NIKE Inc., Class B	12,042,854	18,561,857
USD	513,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	655,408	711,166	USD	2,228,310	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	2,855,483	2,759,789
USD	291,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	386,121	416,671	USD	1,844,391	Northern Oil and Gas Inc., 8.5% 05/15/2023	2,428,370	1,765,141
USD	1,217,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	1,689,618	1,712,806	USD	11,652	NuStar Energy L.P., Preferred 7.625%, Series B	368,716	159,071
USD	1,910,275	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	2,311,963	2,365,898	USD	489,000	NuStar Logistics L.P., 6% 06/01/2026	658,045	509,282
USD	1,150,000	Laredo Petroleum Inc., 9.5% 01/15/2025	1,373,802	647,404	USD	849,000	Oasis Petroleum Inc., 6.875% 03/15/2022	919,620	235,989
USD	3,169,000	Lincoln National Corp., 3.85913% 04/20/2067	3,466,936	2,676,031	USD	260,000	Occidental Petroleum Corp., 2.7% 08/15/2022	240,395	260,920
USD	2,116,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	2,401,090	1,846,396	USD	2,296,000	Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	3,067,763	2,778,673
USD	1,329,000	Lowe's Cos., Inc., 3.65% 04/05/2029	1,773,649	1,919,165	USD	189,000	Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	250,169	236,739
USD	361,500	Marathon Petroleum Corp.	33,772,349	12,017,269	USD	283,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	377,998	376,388
USD	934,918	McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	1,157,720	1,228,079	USD	943,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	1,260,748	1,157,830
USD	92,100	McDonald's Corp.	19,897,396	21,432,923	USD	137,000	Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	179,617	146,538
USD	3,883,000	McDonald's Corp., 3.35% 04/01/2023	5,128,394	5,645,815	USD	835,000	Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	1,078,095	828,501
USD	280,466	Merck & Co., Inc.	31,193,518	30,370,363	USD	1,501,000	Penske Truck Leasing Co., L.P./PTL Finance Corp., 3.95% 03/10/2025	1,954,698	2,185,310
USD	142,600	Mercury Systems Inc.	13,402,805	14,317,600	USD	156,991	PepsiCo Inc.	20,689,726	26,535,993
USD	2,750,000	Metlife Capital Trust IV 7.875% 12/15/2037	4,779,523	4,489,606	USD	393,100	Pilgrim's Pride Corp.,	16,518,422	10,024,872
USD	4,002,000	MGM Growth Properties Operating Partnership L.P./ MGP Finance 4.5% 01/15/2028	4,889,997	4,787,553	USD	1,305,000	PNC Bank N.A., 2.7% 10/22/2029	1,708,259	1,746,505
USD	1,625,000	MGM Growth Properties Operating Partnership L.P./ MGP Finance 5.75% 02/01/2027	2,172,019	1,989,712	USD	349,790	PPD Inc.	12,914,487	8,767,765
USD	1,515,000	MGM Resorts International 4.625% 09/01/2026	2,018,391	1,813,019	USD	156,300	Procter & Gamble Co.	25,103,804	24,197,430
USD	2,049,000	MGM Resorts International 5.5% 04/15/2027	2,810,931	2,624,224	USD	3,513,000	Project Homestake Merger Corp., 8.875% 03/01/2023	3,850,596	3,139,565
USD	1,416,000	Michaels Stores Inc., 8% 07/15/2027	1,869,840	1,474,730	USD	385,665	Prologis Inc.	40,770,668	43,623,628
USD	1,094,755	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	1,400,193	1,278,830	USD	3,590,000	Rayonier AM Products Inc., 5.5% 06/01/2024	4,311,366	2,298,918
USD	415,500	Microsoft Corp.	38,757,588	92,224,825	USD	182,000	Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	237,426	253,585
USD	3,580,000	Microsoft Corp., 3.3% 02/06/2027	5,050,493	5,591,080	USD	1,447,000	Rite Aid Corp., 6.125% 04/01/2023	1,739,896	1,751,397
USD	485,450	Mondelez International Inc.	28,082,659	34,215,777	USD	839,000	Rite Aid Corp., 7.5% 07/01/2025	1,139,311	1,121,768
USD	422,400	Morgan Stanley	23,738,828	20,212,517	USD	1,025,000	Rite Aid Corp., 7.7% 02/15/2027	1,148,221	1,095,600
USD	75,800	Morgan Stanley, Preferred 4.875%, Series L	2,502,344	2,514,469	USD	443,000	Scientific Games International Inc., 6.625% 05/15/2021	544,078	497,286
USD	39,200	Morgan Stanley, Preferred 6.875%	1,077,331	1,415,113	USD	660,000	Scientific Games International Inc., 7% 05/15/2028	873,605	571,264
USD	1,130,000	Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	1,510,422	516,868	USD	1,668,000	Scientific Games International Inc., 7.25% 11/15/2029	2,214,042	1,467,215
USD	3,070,000	MPH Acquisition Holdings LLC 7.125% 06/01/2024	4,025,006	3,759,284					
USD	1,763,222	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	2,318,216	2,163,919					
USD	446,000	National CineMedia LLC 5.875% 04/15/2028	593,827	433,113					
USD	544,000	Nationstar Mortgage Holdings Inc., 6% 01/15/2027	712,332	650,782					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (46.2%) (cont'd)				U.S.A. (46.2%) (cont'd)					
USD	3,020,000	Scientific Games International Inc., 8.25% 03/15/2026	4,085,998	2,720,690	USD	12,199,000	United States Treasury Note/Bond 1.625% 09/30/2026	16,387,615	18,376,060
	96,660	Sempra Energy	14,385,356	15,371,080	USD	136,325,000	United States Treasury Note/Bond 1.625% 11/30/2026	178,009,128	205,489,148
	4,139,895	SLM Corp.	54,627,008	41,892,454	USD	21,253,400	United States Treasury Note/Bond 1.75% 11/15/2029	27,817,221	32,861,177
	1,014,300	Snap Inc.	17,041,192	16,973,283	USD	86,413,000	United States Treasury Note/Bond 2.375% 11/15/2049	118,777,938	151,518,510
	275	Sovereign REIT, Preferred 12%, Series 144A	436,335	404,452		118,600	UnitedHealth Group Inc.	34,019,891	41,625,924
USD	288,000	Spring Corp., 7.625% 03/01/2026	369,625	458,754	USD	3,060,000	UnitedHealth Group Inc., 3.75% 07/15/2025	4,110,971	4,654,014
USD	228,000	Sprint Capital Corp., 6.875% 11/15/2028	255,821	366,517	USD	2,267,000	UnitedHealth Group Inc., 4.75% 07/15/2045	3,531,995	4,062,810
USD	1,070,000	Sprint Corp., 7.125% 06/15/2024	1,403,774	1,652,971	USD	5,230,000	US Bank N.A./Cincinnati OH 1.95% 01/09/2023	6,886,037	7,374,598
USD	1,528,000	Sprint Corp., 7.625% 02/15/2025	1,968,750	2,376,311	USD	1,643,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	1,842,949	1,734,269
USD	2,592,000	Starbucks Corp., 3.8% 08/15/2025	3,670,110	3,868,488	USD	46,800	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	62,522	59,938
USD	381,000	Station Casinos LLC 4.5% 02/15/2028	500,598	434,338		432,000	Verizon Communications Inc.	33,636,950	32,667,671
	421,000	STORE Capital Corp.	21,145,576	10,736,380	USD	3,189,000	Verizon Communications Inc., 3.376% 02/15/2025	4,135,652	4,794,303
USD	3,724,000	Sunoco Logistics Partners Operations L.P., 5.3% 04/01/2044	4,614,622	4,121,489	USD	3,047,000	Verizon Communications Inc., 4.016% 12/03/2029	4,062,149	4,816,263
	75,611	SVB Financial Group	20,589,621	16,077,168	USD	2,238,000	Verizon Communications Inc., 4.522% 09/15/2048	2,750,145	4,032,418
	1,113,174	Synchrony Financial	43,614,078	25,207,901	USD	800,000	Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	1,057,878	968,291
	111,600	Synchrony Financial, Preferred 5.625%, Series A	3,677,197	2,679,543	USD	82,000	VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	107,740	108,771
USD	2,822,000	Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	3,739,432	3,067,728	USD	82,000	VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	107,740	108,050
USD	2,599,000	TerraForm Power Operating LLC 5% 01/31/2028	3,195,724	3,832,677	USD	89,600	Walt Disney Co.	12,388,415	12,181,555
	1,636,900	The Williams Co., Inc.	54,491,684	32,598,391	USD	828,000	Wand Merger Corp., 8.125% 07/15/2023	1,116,097	1,139,457
	69,300	Thermo Fisher Scientific Inc.	19,213,058	27,660,310	USD	520,000	Wand Merger Corp., 9.125% 07/15/2026	701,453	662,322
USD	33,000	TJX Co., Inc., 3.875% 04/15/2030	46,614	46,386	USD	3,246,000	Wells Fargo & Co., 4.3% 07/22/2027	4,429,360	4,866,245
	1,271	Tops Markets LLC	588,705	628,872	USD	1,750,000	Wells Fargo & Co., 4.9% 11/17/2045	2,471,504	2,807,832
USD	259,698	Tops Markets LLC 13% 11/19/2024	342,532	354,534	USD	303,700	WestRock Co.	23,418,444	12,079,099
USD	423,027	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	540,621	598,346	USD	413,000	Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	544,294	505,693
USD	3,616,000	Transcontinental Gas Pipe Line Co., LLC 4.6% 03/15/2048	4,705,634	5,044,507	USD	296,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25% 05/15/2027	366,006	377,014
USD	2,403,000	TransDigm Inc., 5.5% 11/15/2027	3,186,285	3,035,329	USD	29,000	Yum! Brands Inc., 7.75% 04/01/2025	41,015	40,815
USD	1,458,000	TransDigm Inc., 7.5% 03/15/2027	1,968,342	1,977,502	USD	31,929	Zyla Life Sciences	253,875	71,899
USD	1,281,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	1,613,571	1,442,304				2,370,782,812	2,476,431,650
USD	2,868,000	U.S. Bancorp., 3.375% 02/05/2024	3,827,224	4,285,151	EXCHANGE-TRADED FUND(S) (23.0%)				
USD	600,000	U.S. Bancorp., 5.3% 12/31/2049	779,872	810,662	216,745	iShares iBoxx \$ Investment Grade Corporate Bond ETF	35,257,989	37,676,347	
USD	913,410	Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	1,212,620	1,193,399	9,559,965	iShares MSCI ACWI ETF	840,333,197	841,860,316	
USD	602,000	United Rentals North America Inc., 4% 07/15/2030	801,801	758,293	1,709,100	SPDR Gold Trust	305,326,997	356,117,623	
USD	8,839,000	United States Treasury Note/Bond 1.125% 02/28/2022	11,987,051	12,646,533			1,180,918,183	1,235,654,286	
USD	28,052,000	United States Treasury Note/Bond 1.125% 02/28/2025	39,242,974	40,928,516	CANADA (5.0%)				
USD	1,795,000	United States Treasury Note/Bond 1.125% 02/28/2027	2,482,394	2,624,867	USD	167,000	Air Canada, Term Loan B, Private Placement, variable rate, 10/06/2023	192,363	216,233
USD	4,632,000	United States Treasury Note/Bond 1.375% 01/31/2022	6,211,780	6,657,608	USD	3,570,000	Alimentation Couche-Tard Inc., 2.95% 01/25/2030	4,685,012	4,665,059
USD	19,357,000	United States Treasury Note/Bond 1.375% 01/31/2025	26,163,863	28,540,281	USD	2,810,000	Bank of Montreal 3.803% 12/15/2032	3,495,316	3,841,311
USD	2,741,000	United States Treasury Note/Bond 1.5% 02/15/2030	3,886,471	4,153,490	USD	767,000	Baytex Energy Corp., 5.625% 06/01/2024	921,085	399,406
USD	4,381,000	United States Treasury Note/Bond 1.625% 08/15/2029	5,874,021	6,692,082					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (5.0%) (cont'd)				CANADA (5.0%) (cont'd)			
	705,600 Brookfield Asset Management Inc., Class A (USD)	37,214,991	43,942,972	USD	697,252 Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	926,107	892,995
USD	3,337,000 Brookfield Finance Inc., 4.25% 06/02/2026	4,476,667	4,925,014	2,246,000	Parkland Fuel Corp., 5.625% 05/09/2025	2,257,989	2,105,625
USD	2,628,000 Brookfield Residential Properties Inc., 4.875% 02/15/2030	3,494,303	2,809,862	1,084,000	Parkland Fuel Corp., 5.75% 09/16/2024	1,091,181	1,029,800
	3,376,000 Brookfield Residential Properties Inc., 6.125% 05/15/2023	3,366,666	3,071,417	USD	183,000 Parkland Fuel Corp., 5.875% 07/15/2027	241,031	241,431
USD	3,185,000 Brookfield Residential Properties Inc., 6.25% 09/15/2027	4,200,194	3,888,181	USD	311,000 Parkland Fuel Corp., 6% 04/01/2026	428,720	407,062
	25,800 Canadian International Oil Corp., Warrants (31Dec49)	1,973	-	1,362,000	Parkland Fuel Corp., 6.5% 01/21/2027	1,373,768	1,280,280
USD	868,000 Canadian National Railway Co., 4.5% 11/07/2043	1,373,496	1,477,834	USD	244,333 Precision Drilling Corp., 5.25% 11/15/2024	286,782	120,356
USD	3,839,000 Canadian Natural Resources Ltd., 3.85% 06/01/2027	4,981,198	4,272,708	USD	1,369,000 Precision Drilling Corp., 7.125% 01/15/2026	1,774,104	708,074
USD	385,000 Cenovus Energy Inc., 3.8% 09/15/2023	290,903	285,569	USD	981,000 Precision Drilling Corp., 7.75% 12/15/2023	1,317,573	552,264
USD	202,000 Cenovus Energy Inc., 4.25% 04/15/2027	241,743	139,216	USD	4,770,000 Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	6,318,897	4,883,992
USD	167,000 Cenovus Energy Inc., 6.75% 11/15/2039	195,088	113,833	USD	6,442,000 Seven Generations Energy Ltd., 5.375% 09/30/2025	8,147,858	5,054,558
	2,970,000 CES Energy Solutions Corp., 6.375% 10/21/2024	2,893,959	2,220,075	USD	2,167,000 Seven Generations Energy Ltd., 6.875% 06/30/2023	2,947,636	2,089,138
USD	2,503,000 Clearwater Seafoods Inc., 6.875% 05/01/2025	3,210,292	3,003,156	1,616,770	Sporting Life Group Ltd., Class B	1,666,773	1,666,773
	3,664,000 Crew Energy Inc., 6.5% 03/14/2024	3,390,658	2,198,400	USD	433,000 Teck Resources Ltd., 5.4% 02/01/2043	566,248	482,794
USD	2,497,000 Emera Inc., 6.75% 06/15/2076	3,414,920	3,185,728	USD	4,048,000 Teck Resources Ltd., 6% 08/15/2040	5,592,117	4,884,057
USD	4,681,000 Enbridge Inc., 4.5% 06/10/2044	6,827,093	6,084,802	USD	607,000 Teck Resources Ltd., 6.125% 10/01/2035	867,253	784,378
USD	13,153,000 Enbridge Inc., 5.5% 07/15/2077	15,405,200	13,328,304	USD	510,000 Teine Energy Ltd., 6.875% 09/30/2022	627,308	667,530
USD	7,284,000 Enbridge Inc., 6% 01/15/2077	9,645,450	7,586,112	USD	890,000 Teranet Holdings L.P., 3.81929% 12/01/2031	1,021,992	922,361
USD	5,930,000 Enbridge Inc., 6.25% 03/01/2078	7,987,256	6,259,412	USD	1,346,000 Toronto-Dominion Bank 3.625% 09/15/2031	1,788,205	1,882,292
USD	1,061,000 Fairstone Financial Inc., 7.875% 07/15/2024	1,430,444	1,403,656	USD	2,035,000 TransCanada Trust 5.5% 09/15/2079	2,689,800	2,191,005
	3,073,000 First Quantum Minerals Ltd.	41,031,158	22,094,870	USD	2,687,000 TransCanada Trust 5.875% 08/15/2076	3,605,799	3,052,991
USD	272,000 First Quantum Minerals Ltd., 6.5% 03/01/2024	354,195	317,735	USD	2,115,000 Velvet Energy Ltd., 9% 09/22/2023	2,782,124	2,976,651
USD	1,475,000 First Quantum Minerals Ltd., 6.875% 03/01/2026	1,758,713	1,665,922	USD	320,000 Vesta Energy Corp., 8.125% 07/24/2023	300,800	179,040
USD	842,000 First Quantum Minerals Ltd., 7.25% 04/01/2023	1,109,168	997,648	USD	41,479 Xplornet Communications Inc.	1,265,518	1,783,597
USD	2,756,000 First Quantum Minerals Ltd., 7.5% 04/01/2025	3,622,652	3,227,894	USD	1,148,630 Xplornet Communications Inc., 9.625% 06/01/2022	1,569,267	1,503,421
USD	4,741,000 Glencore Finance Canada Ltd., 5.55% 10/25/2042	6,534,032	5,358,457	USD	2,832,087 Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	3,647,082	3,826,445
	174,400 Granite Real Estate Investment Trust	11,151,289	10,137,872			317,010,854	270,500,606
USD	1,873,000 Husky III Holding Ltd., 13% 02/15/2025	2,523,686	1,936,134	U.K. (4.1%)			
	2,563,000 Iron Mountain Canada Operations ULC 5.375% 09/15/2023	2,584,138	2,668,544	197,538	AstraZeneca PLC	21,956,385	24,888,415
	3,073,000 Keyera Corp., 6.875% 06/13/2079	3,073,000	2,720,025	2,886,590	Aviva PLC	19,377,597	13,532,544
USD	793,000 Kinross Gold Corp., 6.875% 09/01/2041	1,115,829	1,116,068	USD	2,301,000 Barclays PLC 4.972% 05/16/2029	3,044,132	3,463,437
	2,224,400 Lundin Mining Corp.	15,398,848	11,767,076	USD	2,324,000 Barclays PLC 6.278% 12/31/2049	3,410,959	3,238,090
USD	4,600,000 ManitoulinUSD Ltd., 4.396% 12/10/2025	6,083,530	6,024,095	USD	412,000 Barclays PLC 7.75% 12/31/2049	543,986	508,527
	3,202,000 Mattamy Group Corp., 4.625% 03/01/2028	3,202,000	2,881,800	USD	2,926,000 Barclays PLC 7.875% 12/31/2049	3,980,573	3,768,018
USD	1,444,000 Mattamy Group Corp., 4.625% 03/01/2030	1,914,738	1,747,766	USD	1,362,000 Barclays PLC 8% 12/31/2049	1,810,231	1,777,714
USD	1,867,000 MEG Energy Corp., 6.5% 01/15/2025	2,487,183	1,661,967	GBP	367,551 BrightHouse Group PLC 9% 05/15/2023	642,621	160,438
USD	615,000 MEG Energy Corp., 7.125% 02/01/2027	786,654	427,686	1,369,585	Cushman & Wakefield PLC	32,572,378	22,629,485
USD	3,499,000 New Gold Inc., 6.25% 11/15/2022	4,133,810	4,782,914	644,970	Diageo PLC	28,877,794	29,127,423
USD	1,797,000 New Gold Inc., 6.375% 05/15/2025	2,094,361	2,350,480	USD	3,322,000 HSBC Holdings PLC 4.292% 09/12/2026	4,377,252	4,665,341
USD	2,035,000 NOVA Chemicals Corp., 4.875% 06/01/2024	2,608,944	2,513,212	USD	460,000 Lloyds Banking Group PLC 6.75% 12/31/2049	613,521	532,490
USD	1,558,000 NOVA Chemicals Corp., 5% 05/01/2025	2,123,680	1,841,893	USD	115,000 Lloyds Banking Group PLC 7.5% 12/31/2049	151,401	138,981
USD	2,400,000 NOVA Chemicals Corp., 5.25% 06/01/2027	2,995,786	2,845,763	USD	564,000 Lloyds Banking Group PLC 7.5% 12/31/2049	748,354	713,444
USD	403,000 NOVA Chemicals Corp., 5.25% 08/01/2023	531,233	492,416	USD	2,725,000 Merlin Entertainments PLC 5.75% 06/15/2026	3,701,490	3,240,715
	247,800 Nutrien Ltd.	17,024,910	11,921,658	USD	1,097,000 National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	1,032,576	1,181,097
	2,358,000 NuVista Energy Ltd., 6.5% 03/02/2023	2,329,115	1,513,541	USD	704,000 National Westminster Bank PLC, FRN, 1.875% 08/29/2049	666,551	757,969
				1,135,500	Prudential PLC	28,977,176	20,529,922

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.K. (4.1%) (cont'd)				NETHERLANDS (2.1%)			
196,200	Reckitt Benckiser Group PLC	22,663,033	21,068,043	USD 1,756,000	AerCap Holdings N.V., 5.875% 10/10/2079	2,356,546	1,705,262
383,650	Royal Dutch Shell PLC, Class A, ADR	30,115,664	18,838,822	4,630,800	ING Groep N.V.	54,107,197	34,341,724
465,500	SSE PLC	9,766,520	10,606,699	USD 2,446,000	ING Groep N.V., 6.5% 12/31/2049	3,142,448	2,868,292
3,878,600	Tesco PLC	16,330,063	15,494,625	USD 413,000	ING Groep N.V., 6.75% 12/31/2049	586,421	498,427
USD 268,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	335,774	311,572	245,800	Koninklijke Philips N.V.	14,120,283	14,072,999
USD 1,443,000	The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	1,902,098	1,862,072	USD 644,000	LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	788,540	849,718
USD 401,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	562,510	527,334	USD 1,667,000	Shell International Finance B.V., 4.375% 05/11/2045	2,306,849	2,710,077
USD 1,666,000	The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	2,276,206	2,286,110	USD 4,295,000	Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	5,818,115	5,683,305
GBP 825,000	United Kingdom Gilt 1% 04/22/2024	1,482,854	1,489,415	857,300	STMicroelectronics N.V.	23,444,671	26,426,635
USD 368,000	Virgin Media Finance PLC 5.75% 01/15/2025	473,715	502,386	331,900	Unilever N.V.	22,531,753	23,064,054
USD 909,000	Virgin Media Secured Finance PLC 5.5% 05/15/2029	1,225,332	1,274,721	USD 282,000	Ziggo B.V., 4.875% 01/15/2030	370,687	386,542
USD 214,000	Virgin Media Secured Finance PLC 5.5% 08/15/2026	272,630	305,701	USD 89,000	Ziggo Bond Co. B.V., 5.125% 02/28/2030	118,280	122,753
USD 2,605,000	Vodafone Group PLC 3.75% 01/16/2024	3,624,708	3,816,811			129,691,790	112,729,788
USD 5,445,000	Vodafone Group PLC 4.25% 09/17/2050	7,362,167	7,876,651	FRANCE (2.0%)			
		254,878,251	221,115,012	USD 282,000	Altice France S.A., 5.5% 01/15/2028	373,594	371,605
JAPAN (2.3%)				USD 2,306,000	BNP Paribas S.A., 3.8% 01/10/2024	2,993,638	3,345,925
68,000	Keyence Corp.	20,377,751	30,979,021	300,100	Danone S.A.	33,915,707	27,293,666
754,592	Mitsubishi Electric Corp.	14,283,637	13,176,460	100,400	Gecina S.A.	22,107,194	18,795,025
196,600	Murata Manufacturing Co., Ltd.	15,444,517	14,071,322	253,885	Sanofi S.A.	29,714,973	31,556,461
800,703	Sony Corp.	36,830,502	67,248,008	95,914	Schneider Electric S.A.	8,963,898	11,689,500
		86,936,407	125,474,811	USD 1,070,000	SFR Group S.A., 7.375% 05/01/2026	1,448,443	1,494,850
CAYMAN ISLANDS (2.2%)				273,400	Total S.A.	21,175,034	15,006,554
1,054,600	Alibaba Group Holding Ltd.	31,783,057	35,111,215			120,692,481	109,553,586
235,100	Alibaba Group Holding Ltd., ADR	64,014,117	64,349,497	CHINA (1.2%)			
USD 14,385,000	Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	19,034,055	13,038,070	156,620	Kweichow Moutai Co., Ltd.	25,882,471	34,578,830
USD 3,195,046	Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	4,037,890	4,047,037	3,301,699	NARI Technology Co., Ltd.	13,115,996	12,958,466
USD 573,000	MGM China Holdings Ltd., 5.875% 05/15/2026	777,793	709,667	1,040,600	Ping An Insurance (Group) Co. of China Ltd., Shares H	13,800,893	14,385,087
		119,646,912	117,255,486			52,799,360	61,922,383
SWITZERLAND (2.1%)				SOUTH KOREA (1.0%)			
USD 875,000	Credit Suisse Group AG 5.1% 12/31/2049	1,141,136	951,315	934,800	Samsung Electronics Co., Ltd.	34,999,894	51,507,126
USD 6,091,000	Credit Suisse Group AG 6.25% 12/31/2049	7,798,254	7,897,392	IRELAND (0.9%)			
USD 1,514,000	Credit Suisse Group AG 6.375% 12/31/2049	2,015,737	1,870,206	2,975,500	Bank of Ireland Group PLC	17,203,859	7,956,080
USD 1,378,000	Credit Suisse Group AG 7.125% 12/31/2049	1,869,147	1,793,943	USD 210,000	Bank of Ireland Group PLC 4.125% 09/19/2027	258,386	278,453
USD 1,187,000	Credit Suisse Group AG 7.5% 12/31/2049	1,595,247	1,539,610	USD 374,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	489,920	518,472
USD 3,801,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	4,655,532	5,148,921	145,952	Medtronic PLC	18,461,646	18,524,132
278,366	Nestlé S.A., Registered Shares	28,444,188	40,469,401	188,200	Trane Technologies PLC	23,010,268	21,875,836
341,870	Novartis AG, Registered Shares	38,446,426	39,906,323			59,424,079	49,152,973
USD 552,000	UBS Group AG 6.875% 12/31/2049	749,489	757,463	DENMARK (0.8%)			
USD 1,954,000	UBS Group AG 6.875% 12/31/2049	2,594,880	2,609,119	86,500	DSV AS	12,411,311	11,108,450
USD 1,340,000	UBS Group AG 7.125% 12/31/2049	1,813,587	1,838,768	370,000	Novo Nordisk AS	29,871,792	31,447,971
USD 1,726,000	UBS Group AG, FRN, 7% 12/31/2049	2,397,332	2,340,508			42,283,103	42,556,421
USD 3,777,000	UBS Group Funding Switzerland AG 4.253% 03/23/2028	4,990,064	5,571,018	SPAIN (0.7%)			
USD 567,000	UBS Group Funding Switzerland AG 7% 12/31/2049	761,207	750,116	EUR 1,537,538	Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	1,891,163	2,012,444
		99,272,226	113,444,103	EUR 38,300	Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-
				USD 1,996,181	Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	384,785	160,137

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
SPAIN (0.7%) (cont'd)				GERMANY (0.2%)			
4,964,700	Banco Santander S.A.	28,243,599	17,078,765	EUR	585,000 Bundesrepublik Deutschland Bundesanleihe 0.5% 02/15/2026	970,183	969,220
448,300	Inditex S.A.	18,046,345	16,450,738	USD	166,000 Deutsche Bank AG 6% 12/31/2049	220,674	156,414
		48,565,892	35,702,084		216,600 Hugo Boss AG	19,466,206	7,763,549
SWEDEN (0.5%)						20,657,063	8,889,183
492,100	Assa Abloy AB	12,544,611	13,123,636	AUSTRALIA (0.1%)			
280,200	Atlas Copco AB, Class A	14,605,785	13,292,942	USD	2,063,000 Macquarie Bank Ltd., 6.125% 12/31/2049	2,535,087	2,613,120
		27,150,396	26,416,578	USD	3,596,000 NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	4,533,541	4,377,774
ITALY (0.4%)						7,068,628	6,990,894
1,536,017	Anima Holding SpA	10,932,583	5,831,890	JERSEY ISLAND (0.1%)			
1,536,000	Enel SpA	15,264,143	15,101,284	USD	1,493,000 Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	1,964,795	1,443,079
		26,196,726	20,933,174		27,225 BrightHouse TopCo Ltd., A1 Ordinary Shares	273,491	-
AUSTRIA (0.4%)				USD	1,132,000 HBOS Capital Funding L.P., 6.85% 03/29/2049	1,377,525	1,499,976
523,834	BAWAG Group AG	29,094,375	20,782,421	USD	797,000 Quotient Ltd., 12% 04/15/2024	1,065,551	1,127,306
BRAZIL (0.4%)				USD	1,831,000 Quotient Ltd., 12% 10/15/2023	2,409,961	2,589,834
1,548,900	Banco do Brasil S.A.	21,522,655	11,683,283			7,091,323	6,660,195
1,063,600	CPFL Energia S.A.	10,320,566	7,729,279	INDIA (0.1%)			
		31,843,221	19,412,562	USD	1,069,700 ICICI Bank Ltd.	7,446,012	6,469,997
HONG KONG (0.3%)				INDONESIA (0.1%)			
1,330,900	China Gas Holdings Ltd.	6,467,666	6,523,309	8,626,400	Bank Mandiri Persero Tbk PT	5,963,291	3,483,686
7,756,400	MGM China Holdings Ltd.	22,049,121	11,165,859	BRITISH VIRGIN ISLANDS (0.1%)			
		28,516,787	17,689,168	151,100	Capri Holdings Ltd.	8,714,940	2,294,582
MEXICO (0.3%)				USD	181,000 Studio City Finance Ltd., 7.25% 02/11/2024	244,095	216,783
2,016,700	Fomento Económico Mexicano, S.A.B. de C.V.	24,650,216	17,140,772			8,959,035	2,511,365
BELGIUM (0.3%)				BERMUDA (0.1%)			
238,862	Anheuser-Busch InBev S.A./N.V.	27,146,852	14,992,780	161,200	Norwegian Cruise Line Holdings Ltd.	11,774,176	2,486,527
EUR	1,040,000 Anheuser-Busch InBev S.A./N.V., 2% 03/17/2028	1,564,533	1,621,565	BAHAMAS (0.0%)			
		28,711,385	16,614,345	USD	1,624,000 Silversea Cruises Ltd., 7.25% 02/01/2025	2,235,528	1,942,775
GUERNSEY (0.3%)							
2,144,400	Burford Capital Ltd.	34,072,740	15,725,525	PORTUGAL (0.2%)			
LUXEMBOURG (0.2%)				PANAMA (0.2%)			
USD	247,000 Altice Financing S.A., 5% 01/15/2028	321,916	307,651	246,610	Intercorp Financial Services Inc.	11,890,297	9,621,028
USD	1,954,000 Altice Financing S.A., 7.5% 05/15/2026	2,545,449	2,664,533	RUSSIA (0.2%)			
USD	324,000 Altice France Holding S.A., 6% 02/15/2028	425,443	401,132	2,853,018	Sberbank of Russia (RUB)	14,472,360	9,582,106
USD	4,500,000 Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	3,272,331	949,995				
USD	2,248,722 Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	2,449,594	2,020,219				
USD	4,648,000 Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	5,394,015	4,284,745				
		14,408,748	10,628,275				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
ST. LUCIA (0.0%)			
USD 145,276	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	197,361	158,202
Commissions and other portfolio transaction costs		(3,706,499)	
Total Investment Portfolio before Derivative Instruments (98.1%)		5,267,017,430	5,257,491,966
Foreign Currency Forward Contract(s) (-1.8%) (see Schedule A)			(94,577,171)
Total Investment Portfolio (96.3%)		<u>5,267,017,430</u>	<u>5,162,914,795</u>
Other Net Assets (Liabilities) (3.7%)			198,628,151
Net Assets Attributable to Holders of Redeemable Units (100.0%)			<u>5,361,542,946</u>

Principal amounts stated in:

GBP British Pound
 EUR European Currency
 USD U.S. Dollar

Schedule A

Foreign Currency Forward Contract(s) (-1.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(12,392,408) US \$	16,486,562 Canadian \$	(947,880)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(29,840,845) US \$	40,737,229 Canadian \$	(1,235,341)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(36,069,911) US \$	49,356,984 Canadian \$	(1,354,715)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(4,366,433) US \$	5,817,060 Canadian \$	(324,397)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(8,419,409) US \$	11,218,896 Canadian \$	(623,137)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(11,854,212) US \$	16,221,007 Canadian \$	(445,162)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(1,928,370) US \$	2,651,123 Canadian \$	(61,239)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(19,487,378) US \$	26,630,672 Canadian \$	(767,106)
1	Canadian Imperial Bank of Commerce	A-1	June 17, 2020	7.75	(2,559,683) US \$	19,849,000 Hong Kong \$	229
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(21,292,548) US \$	28,354,584 Canadian \$	(1,601,164)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(28,748,012) US \$	39,512,705 Canadian \$	(923,003)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(32,263,815) US \$	42,023,780 Canadian \$	(3,366,631)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(4,366,433) US \$	5,819,124 Canadian \$	(322,335)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(5,351,036) US \$	7,118,422 Canadian \$	(409,762)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(10,710,604) US \$	14,272,683 Canadian \$	(791,954)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(11,433,781) US \$	15,216,111 Canadian \$	(869,676)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(15,715,928) US \$	20,914,789 Canadian \$	(1,195,400)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(16,610,344) US \$	22,134,097 Canadian \$	(1,228,618)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(17,053,249) US \$	22,695,026 Canadian \$	(1,290,614)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(17,242,696) US \$	22,938,423 Canadian \$	(1,313,668)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(18,494,380) US \$	25,255,501 Canadian \$	(757,734)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(22,883,501) US \$	31,244,949 Canadian \$	(941,791)
1	Citigroup Inc.	A-2	June 17, 2020	7.77	(5,493,398) US \$	42,699,000 Hong Kong \$	18,694
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(43,448,110) US \$	56,352,416 Canadian \$	(4,772,534)
1	Citigroup Inc.	A-2	June 17, 2020	1.14	(46,263,615) US \$	40,685,367 Euro	(1,823,219)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(6,358,560) Hong Kong \$	819,551 US \$	(683)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(6,888,440) Hong Kong \$	887,851 US \$	(735)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.76	(1,520,951) US \$	11,802,000 Hong Kong \$	1,552
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(1,647,596) US \$	12,800,000 Hong Kong \$	4,446
1	HSBC Holdings PLC	A-1	June 17, 2020	0.01	(141,166,749) US \$	14,795,264,124 Japanese Yen	(4,451,728)
1	HSBC Holdings PLC	A-1	June 17, 2020	7.77	(1,946,753) US \$	15,118,000 Hong Kong \$	4,147
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(17,788,385) US \$	23,658,908 Canadian \$	(1,360,698)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(37,431,815) US \$	49,807,896 Canadian \$	(2,853,610)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(61,252,633) US \$	79,750,928 Canadian \$	(6,422,445)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(9,285,873) US \$	12,758,697 Canadian \$	(302,405)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(20,371,510) Canadian \$	14,056,347 US \$	(595,364)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(25,906,211) Canadian \$	17,952,064 US \$	(649,156)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(26,086,609) Canadian \$	17,992,125 US \$	(773,136)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(11,837,643) US \$	15,753,121 Canadian \$	(900,844)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(12,626,671) US \$	16,797,614 Canadian \$	(961,974)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(13,434,584) US \$	17,877,454 Canadian \$	(1,023,190)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(13,869,846) US \$	18,475,925 Canadian \$	(1,032,230)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(16,983,342) US \$	22,615,035 Canadian \$	(1,278,240)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(20,028,138) US \$	27,376,262 Canadian \$	(781,797)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(20,791,461) US \$	28,292,120 Canadian \$	(951,972)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(21,978,764) US \$	29,922,408 Canadian \$	(991,692)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(42,468,619) US \$	37,321,936 Euro	(1,714,009)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(42,468,619) US \$	37,331,318 Euro	(1,699,458)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(43,448,110) US \$	56,460,819 Canadian \$	(4,664,180)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(46,263,615) US \$	40,687,660 Euro	(1,819,662)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	0.01	(47,055,584) US \$	4,932,404,075 Japanese Yen	(1,475,412)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	0.01	(75,289,139) US \$	7,891,761,326 Japanese Yen	(2,362,062)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(20,406,689) Canadian \$	14,056,347 US \$	(630,526)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(24,455,352) Canadian \$	16,867,617 US \$	(723,972)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(12,030,807) US \$	16,021,471 Canadian \$	(900,043)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(12,420,653) US \$	16,541,993 Canadian \$	(932,194)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(12,674,136) US \$	16,876,775 Canadian \$	(954,027)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(13,407,518) US \$	17,859,530 Canadian \$	(998,353)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(16,765,705) US \$	22,905,632 Canadian \$	(676,147)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(19,922,684) US \$	27,201,781 Canadian \$	(820,427)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(31,009,151) US \$	40,265,382 Canadian \$	(3,359,846)
1	Morgan Stanley	A-2	June 17, 2020	0.01	(35,738,523) US \$	3,743,945,735 Japanese Yen	(1,149,296)
1	Royal Bank of Canada	A-1+	June 17, 2020	7.77	(219,270,000) Hong Kong \$	28,217,536 US \$	(85,379)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,638,508) US \$	2,183,345 Canadian \$	(121,243)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(18,254,413) US \$	23,672,140 Canadian \$	(2,009,069)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(24,316,746) US \$	33,432,364 Canadian \$	(770,526)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(2,828,665) US \$	3,768,763 Canadian \$	(209,799)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(4,366,433) US \$	5,817,770 Canadian \$	(323,688)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(50,678,944) US \$	69,257,844 Canadian \$	(2,024,576)
1	Royal Bank of Canada	A-1+	June 17, 2020	1.14	(96,585,531) US \$	84,937,238 Euro	(3,810,196)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(9,819,420) US \$	13,064,993 Canadian \$	(749,603)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(30,854,105) US \$	40,057,421 Canadian \$	(3,349,678)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(4,309,206) US \$	5,735,424 Canadian \$	(327,048)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(71,220,453) US \$	96,927,831 Canadian \$	(3,246,841)
Total Foreign Currency Forward Contract(s) Value							(94,577,171)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	29	(29)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	29	(29)	-	-
Derivative liabilities - Foreign currency forward contracts	(94,606)	29	-	(94,577)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(94,606)	29	-	(94,577)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	3,703	(2,713)	-	990
Derivative assets - Swaps and swaptions	-	-	-	-
Total	3,703	(2,713)	-	990
Derivative liabilities - Foreign currency forward contracts	(5,004)	2,713	-	(2,291)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(5,004)	2,713	-	(2,291)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares MSCI ACWI ETF	14,611,223	841,860	5.8
SPDR Gold Trust	69,396,732	356,118	0.5
iShares iBoxx \$ Investment Grade Corporate Bond ETF	56,947,682	37,676	0.1

as at March 31, 2019

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
SPDR Gold Trust	43,515,900	159,936	0.4
iShares MSCI Emerging Markets Index Fund	46,327,690	158,381	0.3
iShares iBoxx \$ Investment Grade Corporate Bond ETF	44,961,626	53,391	0.1

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

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	6,084	5,961
Soft dollar commissions [†]	1,033	2,096

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	148,568,622	154,412,762	85,467,858	24,238,068	10,324,779	5,216,856	3,918,945	1,855,921
Redeemable units issued for cash	172,610,746	92,001,981	10,860,013	72,931,684	2,051,244	8,198,012	760,771	2,884,558
Redeemable units issued for reinvested distributions	7,671,851	7,332,693	969,442	3,059,608	122,782	439,956	48,650	142,092
Redeemable units issued due to acquisition of assets from terminated funds	318,229	-	-	-	-	-	-	-
Redeemable units redeemed	(60,362,906)	(105,178,814)	(97,297,313)	(14,761,502)	(12,498,805)	(3,530,045)	(4,728,366)	(963,626)
Number of redeemable units at the end of year	268,806,542	148,568,622	-	85,467,858	-	10,324,779	-	3,918,945

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,069,262	429,505	223,327	154,986	22,600,179	19,453,547	4,922,902	3,937,227
Redeemable units issued for cash	148,194	813,294	44,267	103,134	2,708,816	5,408,743	544,329	1,596,338
Redeemable units issued for reinvested distributions	13,071	44,732	2,957	10,422	843,155	1,130,531	164,077	217,894
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	10,931	-	-	-
Redeemable units redeemed	(1,230,527)	(218,269)	(270,551)	(45,215)	(3,845,625)	(3,392,642)	(1,262,637)	(828,557)
Number of redeemable units at the end of year	-	1,069,262	-	223,327	22,317,456	22,600,179	4,368,671	4,922,902

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	27,762,244	20,805,091	14,215,494	2,897,426	2,149,394	860,056	1,072,483	288,522
Redeemable units issued for cash	38,341,714	25,718,780	2,636,620	14,635,737	590,501	2,536,968	219,077	1,285,196
Redeemable units issued for reinvested distributions	1,547,193	1,041,227	177,089	492,294	30,455	91,258	13,883	46,163
Redeemable units issued due to acquisition of assets from terminated funds	55,429	-	-	-	-	-	-	-
Redeemable units redeemed	(13,364,399)	(19,802,854)	(17,029,203)	(3,809,963)	(2,770,350)	(1,338,888)	(1,305,443)	(547,398)
Number of redeemable units at the end of year	54,342,181	27,762,244	-	14,215,494	-	2,149,394	-	1,072,483

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	135,164	27,233	31,480	11,384	219,054,720	190,510,042	17,831,646	14,464,446
Redeemable units issued for cash	255,215	247,944	191,895	23,659	24,883,723	48,900,097	3,070,506	4,902,991
Redeemable units issued for reinvested distributions	3,292	9,201	2,066	919	12,538,159	15,003,528	971,849	1,128,613
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	25,281	-	-	-
Redeemable units redeemed	(393,671)	(149,214)	(225,441)	(4,482)	(31,119,026)	(35,358,947)	(3,268,514)	(2,664,404)
Number of redeemable units at the end of year	-	135,164	-	31,480	225,382,857	219,054,720	18,605,487	17,831,646

	Class P	
	2020	2019
Number of redeemable units at the beginning of year	1,273,295	459,516
Redeemable units issued for cash	975,991	908,161
Redeemable units issued for reinvested distributions	96,514	64,749
Redeemable units issued due to acquisition of assets from terminated funds	15,236	-
Redeemable units redeemed	(216,394)	(159,131)
Number of redeemable units at the end of year	2,144,642	1,273,295

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.22
Class A1 [^]	1.850	0.22
Class A2 [^]	1.800	0.21
Class A3 [^]	1.750	0.15
Class A4 [^]	1.700	0.12
Class A5 [^]	1.600	0.10
Class E	1.850	0.15
Class EF	0.850	0.15
Class F	1.000	0.22
Class F1 [^]	0.850	0.22
Class F2 [^]	0.800	0.21
Class F3 [^]	0.750	0.15
Class F4 [^]	0.700	0.12
Class F5 [^]	0.600	0.10
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.22

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	971,267	1,256,430
Collateral (non-cash)	990,693	1,281,558

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	1,942	2,173
Charges	(291)	(326)
Securities lending revenue	1,651	1,847
% of gross securities lending revenue	15.0	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	55.6
Exchange-Traded Fund(s)	6.8
Canada	6.5
Other Net Assets (Liabilities)	5.4
U.K.	4.4
Switzerland	2.9
France	2.7
Netherlands	2.0
Japan	1.8
Ireland	1.3
Spain	1.2
China	1.1
South Korea	0.9
Bermuda	0.8
Belgium	0.8
Germany	0.7
India	0.7
Brazil	0.6
Denmark	0.5
Austria	0.5
Italy	0.5
Jersey Island	0.3
Cayman Islands	0.3
Panama	0.3
Luxembourg	0.3
Russia	0.3
Sweden	0.3
Indonesia	0.2
Australia	0.2
Hong Kong	0.1
Bahamas	0.0
Marshall Islands	0.0
Finland	0.0
British Virgin Islands	0.0
St. Lucia	0.0
Foreign Currency Forward Contract(s)	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	9.7
AA/Aa/A+	0.2
A	1.5
BBB/Baa/B++	5.1
BB/Ba/B+	5.0
B	2.5
CCC/Caa/C++	0.6
Not Rated	1.7
Total	26.3

as at March 31, 2019

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	18.3
AA/Aa/A+	0.1
A	1.5
BBB/Baa/B++	4.2
BB/Ba/B+	5.5
B	3.6
CCC/Caa/C++	0.7
Not Rated	0.7
Total	34.6

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$387,481,000 (March 31, 2019 - \$332,285,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	4,403,468	(2,079,204)	2,324,264	43.4
Euro	313,071	373,724	686,795	12.8
Japanese Yen	126,101	410,231	536,332	10.0
British Pound	153,123	-	153,123	2.9
Swiss Franc	80,376	-	80,376	1.5
Korean Won	51,507	-	51,507	1.0
Chinese Renminbi	47,537	-	47,537	0.9
Hong Kong Dollar	71,089	(23,645)	47,444	0.9
Danish Krone	42,856	-	42,856	0.8
Swedish Krona	26,417	-	26,417	0.5
Brazilian Real	19,476	-	19,476	0.4
Mexican Peso	17,141	-	17,141	0.3
Russian Rouble	9,582	-	9,582	0.2
Indian Rupee	6,470	-	6,470	0.1
Indonesian Rupiah	3,484	-	3,484	0.1
Total	5,371,698	(1,318,894)	4,052,804	75.8

as at March 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	4,272,083	(608,209)	3,663,874	66.8
Euro	426,244	-	426,244	7.8
British Pound	143,229	-	143,229	2.6
Swiss Franc	123,954	-	123,954	2.3
Japanese Yen	86,078	-	86,078	1.6
Korean Won	52,184	-	52,184	1.0
Indian Rupee	37,985	-	37,985	0.7
Hong Kong Dollar	33,482	-	33,482	0.6
Chinese Renminbi	28,308	-	28,308	0.5
Danish Krone	28,183	-	28,183	0.5
Brazilian Real	26,304	-	26,304	0.5
Russian Rouble	15,794	-	15,794	0.3
Swedish Krona	13,805	-	13,805	0.3
Indonesian Rupiah	12,435	-	12,435	0.2
Total	5,300,068	(608,209)	4,691,859	85.7

~Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$405,280,000 (March 31, 2019 - \$469,186,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	5 Years	(in \$000's)
Interest Rate Exposure	3,447	83,572	237,970	1,057,698	1,382,687

as at March 31, 2019

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	5 Years	(in \$000's)
Interest Rate Exposure	281,042	440,970	313,086	1,099,820	2,134,918

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$22,973,000 (March 31, 2019 - \$23,293,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	2,550,965	83,955	4,191	2,639,111
Bonds	-	1,361,278	21,409	1,382,687
Exchange-Traded Fund(s)	1,235,654	-	-	1,235,654
Foreign currency forward contract(s), net	-	(94,577)	-	(94,577)
Total	3,786,619	1,350,656	25,600	5,162,875

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	2,947,528	771	2,847	2,951,146
Bonds	-	1,840,575	25,103	1,865,678
Exchange-Traded Fund(s)	371,708	-	-	371,708
Foreign currency forward contract(s), net	-	(1,301)	-	(1,301)
Total	3,319,236	1,840,045	27,950	5,187,231

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

Signature Global Income & Growth Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	2,847	-	-	1,250	-	-	94	4,191
Bonds	25,103	54	(1,228)	-	(1,250)	26	(1,296)	21,409
Total	27,950	54	(1,228)	1,250	(1,250)	26	(1,202)	25,600

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$724,514).

During the year ended March 31, 2020, investments with a fair value of \$1,250,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments, and investments with a fair value of \$1,250,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	3,953	1,754	(282)	102	(3,484)	(53)	857	2,847
Bonds	14,468	14,173	(14)	182	-	(623)	(3,083)	25,103
Total	18,421	15,927	(296)	284	(3,484)	(676)	(2,226)	27,950

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was (\$263,373).

During the year ended March 31, 2019, investments with a fair value of \$284,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments, and investments with a fair value of \$3,484,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Income & Growth Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	3,480,135	4,481,488
Cash	115,880	137,183
Unrealized gain on futures and foreign currency forward contracts	285	1,889
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	12	6,176
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	6,045	5,718
Interest receivable	10,106	15,846
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	34,744	3,985
Receivable for unit subscriptions	689	5,711
	3,647,896	4,657,996
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	47,882	4,871
Swaps, swaptions and options	-	91
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	9,141	26,548
Payable for unit redemptions	4,591	10,029
Distributions payable to holders of redeemable units	-	3
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	61,614	41,542
Net assets attributable to holders of redeemable units	3,586,282	4,616,454

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	1,538,098	1,241,471	3.91	4.53	393,284,115	274,036,206
Class A1	-	655,431	-	9.35	-	70,073,755
Class A2	-	82,376	-	9.37	-	8,794,141
Class A3	-	31,630	-	9.37	-	3,375,908
Class A4	-	6,873	-	9.36	-	734,284
Class A5	-	2,047	-	9.35	-	218,896
Class AT6	21	37	8.03	9.39	2,633	3,979
Class E	146,838	195,401	9.33	10.81	15,737,244	18,078,382
Class EF	33,921	51,052	7.70	8.94	4,405,412	5,712,382
Class F	177,017	138,868	4.06	4.72	43,553,473	29,433,180
Class F1	-	68,457	-	9.37	-	7,308,622
Class F2	-	10,426	-	9.35	-	1,114,732
Class F3	-	3,765	-	9.37	-	401,766
Class I	1,576,543	1,982,679	7.97	9.24	197,900,164	214,660,958
Class O	86,696	111,359	9.38	10.89	9,240,507	10,230,158
Class P	3,510	3,206	8.09	9.36	433,980	342,450
Class Y	1,596	689	7.65	9.00	208,484	76,520
Class Y1	-	840	-	8.98	-	93,555
Class Y2	-	20	-	8.96	-	2,273
Class Y3	-	608	-	8.95	-	67,946
Class Z	22,042	15,889	7.94	9.21	2,774,794	1,724,980
Class Z1	-	11,262	-	9.20	-	1,224,733
Class Z2	-	1,421	-	9.20	-	154,517
Class Z3	-	266	-	9.14	-	29,113
Class Z4	-	381	-	9.15	-	41,624

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

Signature Income & Growth Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	107,535	87,817
Interest for distribution purposes	66,748	69,071
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	50	(4,075)
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	62,781	151,382
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(466,803)	(166,252)
Total net gain (loss) on investments and derivatives	(229,689)	137,943
Other income		
Foreign exchange gain (loss) on cash	(506)	1,003
Commitment fee income	-	-
Securities lending revenue (Note 6)	624	846
Fees rebate	1,366	302
Total other income	1,484	2,151
Total income	(228,205)	140,094
Expenses		
Management fees (Note 5)	44,243	48,583
Administration fees (Note 5)	4,829	5,299
Commissions and other portfolio transaction costs	3,348	4,819
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Service fees	63	-
Interest expense	3	15
Withholding taxes	5,050	4,705
Harmonized sales tax	4,713	5,206
Total expenses	62,254	68,632
Increase (decrease) in net assets attributable to holders of redeemable units	(290,459)	71,462

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(147,240)	3,267	(0.40)	0.02	360,899,977	333,748,193
Class A1	3,963	3,449	0.06	0.07	68,392,494	48,222,458
Class A2	514	326	0.06	0.04	8,753,370	7,853,686
Class A3	193	168	0.05	0.05	3,334,525	2,967,878
Class A4	30	80	0.04	0.15	754,354	538,705
Class A5	3	45	0.01	0.31	350,014	143,786
Class AT6	(2)	-	(0.53)	0.09	3,420	9,834
Class E	(13,057)	1,677	(0.77)	0.09	16,876,206	18,476,378
Class EF	(2,450)	887	(0.49)	0.15	5,040,348	5,954,348
Class F	(15,283)	2,252	(0.39)	0.08	39,102,631	32,691,026
Class F1	680	210	0.09	0.03	7,261,571	5,120,555
Class F2	108	99	0.10	0.11	999,790	978,698
Class F3	40	6	0.13	0.02	313,432	274,979
Class I	(109,677)	55,637	(0.54)	0.25	203,627,912	227,991,045
Class O	(5,848)	3,051	(0.60)	0.29	9,838,039	10,512,400
Class P	(276)	150	(0.67)	0.70	414,778	212,844
Class Y	(146)	17	(0.90)	0.14	163,830	126,887
Class Y1	8	3	0.09	0.03	90,287	71,718
Class Y2	-	20	(0.06)	0.60	2,416	33,240
Class Y3	6	(10)	0.09	(0.28)	68,647	33,662
Class Z	(2,108)	99	(0.85)	0.04	2,466,118	2,302,626
Class Z1	69	17	0.06	0.01	1,194,432	887,047
Class Z2	9	(2)	0.06	-	156,642	169,058
Class Z3	2	8	0.07	0.19	28,032	45,124
Class Z4	3	6	0.07	0.15	42,105	41,605

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

Signature Income & Growth Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,241,471	1,804,157	655,431	296,724	82,376	66,791	31,630	24,706
Increase (decrease) in net assets attributable to holders of redeemable units	(147,240)	3,267	3,963	3,449	514	326	193	168
Distributions to holders of redeemable units								
From net investment income	(23,060)	(14,787)	(4,846)	(5,434)	(641)	(836)	(257)	(355)
From net realized gains	(613)	(65,682)	(67)	(19,979)	(8)	(3,250)	(3)	(1,243)
Return of capital	(63,001)	-	(6,902)	-	(866)	-	(331)	-
Total distributions to holders of redeemable units	(86,674)	(80,469)	(11,815)	(25,413)	(1,515)	(4,086)	(591)	(1,598)
Redeemable unit transactions								
Proceeds from redeemable units issued	929,782	335,735	37,516	495,269	11,894	46,970	4,606	15,402
Reinvestment of distributions to holders of redeemable units	78,173	71,959	10,896	23,145	1,371	3,692	547	1,465
Redemption of redeemable units	(477,414)	(893,178)	(695,991)	(137,743)	(94,640)	(31,317)	(36,385)	(8,513)
Net increase (decrease) from redeemable unit transactions	530,541	(485,484)	(647,579)	380,671	(81,375)	19,345	(31,232)	8,354
Net increase (decrease) in net assets attributable to holders of redeemable units	296,627	(562,686)	(655,431)	358,707	(82,376)	15,585	(31,630)	6,924
Net assets attributable to holders of redeemable units at the end of year	1,538,098	1,241,471	-	655,431	-	82,376	-	31,630

	Class A4		Class A5		Class AT6		Class E	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	6,873	3,484	2,047	1,072	37	119	195,401	212,521
Increase (decrease) in net assets attributable to holders of redeemable units	30	80	3	45	(2)	-	(13,057)	1,677
Distributions to holders of redeemable units								
From net investment income	(58)	(65)	(24)	(20)	-	-	(3,145)	(2,373)
From net realized gains	(1)	(226)	-	(62)	-	(6)	(67)	(8,804)
Return of capital	(82)	-	(45)	-	(2)	-	(6,862)	-
Total distributions to holders of redeemable units	(141)	(291)	(69)	(82)	(2)	(6)	(10,074)	(11,177)
Redeemable unit transactions								
Proceeds from redeemable units issued	3,049	4,616	3,167	1,372	-	-	6,638	16,208
Reinvestment of distributions to holders of redeemable units	138	291	69	81	-	-	8,934	9,988
Redemption of redeemable units	(9,949)	(1,307)	(5,217)	(441)	(12)	(76)	(41,004)	(33,816)
Net increase (decrease) from redeemable unit transactions	(6,762)	3,600	(1,981)	1,012	(12)	(76)	(25,432)	(7,620)
Net increase (decrease) in net assets attributable to holders of redeemable units	(6,873)	3,389	(2,047)	975	(16)	(82)	(48,563)	(17,120)
Net assets attributable to holders of redeemable units at the end of year	-	6,873	-	2,047	21	37	146,838	195,401

	Class EF		Class F		Class F1		Class F2	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	51,052	55,050	138,868	166,418	68,457	28,006	10,426	7,723
Increase (decrease) in net assets attributable to holders of redeemable units	(2,450)	887	(15,283)	2,252	680	210	108	99
Distributions to holders of redeemable units								
From net investment income	(1,240)	(1,098)	(4,490)	(2,850)	(756)	(967)	(107)	(188)
From net realized gains	(17)	(2,561)	(74)	(7,387)	(7)	(2,246)	(1)	(428)
Return of capital	(1,796)	-	(7,626)	-	(723)	-	(98)	-
Total distributions to holders of redeemable units	(3,053)	(3,659)	(12,190)	(10,237)	(1,486)	(3,213)	(206)	(616)
Redeemable unit transactions								
Proceeds from redeemable units issued	708	3,332	116,133	67,729	5,889	57,927	1,042	7,976
Reinvestment of distributions to holders of redeemable units	1,688	2,157	8,143	6,466	1,100	2,361	182	483
Redemption of redeemable units	(14,024)	(6,715)	(58,654)	(93,760)	(74,640)	(16,834)	(11,552)	(5,239)
Net increase (decrease) from redeemable unit transactions	(11,628)	(1,226)	65,622	(19,565)	(67,651)	43,454	(10,328)	3,220
Net increase (decrease) in net assets attributable to holders of redeemable units	(17,131)	(3,998)	38,149	(27,550)	(68,457)	40,451	(10,426)	2,703
Net assets attributable to holders of redeemable units at the end of year	33,921	51,052	177,017	138,868	-	68,457	-	10,426

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

Signature Income & Growth Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F3		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,765	794	1,982,679	2,284,534	111,359	120,746	3,206	1,129
Increase (decrease) in net assets attributable to holders of redeemable units	40	6	(109,677)	55,637	(5,848)	3,051	(276)	150
Distributions to holders of redeemable units								
From net investment income	(36)	(54)	(70,574)	(62,157)	(3,781)	(3,159)	(134)	(56)
From net realized gains	-	(124)	(724)	(102,056)	(43)	(5,686)	(2)	(95)
Return of capital	(27)	-	(74,438)	-	(4,379)	-	(154)	-
Total distributions to holders of redeemable units	(63)	(178)	(145,736)	(164,213)	(8,203)	(8,845)	(290)	(151)
Redeemable unit transactions								
Proceeds from redeemable units issued	368	5,076	150,200	176,742	4,427	11,057	1,442	2,651
Reinvestment of distributions to holders of redeemable units	47	111	145,612	164,060	6,908	7,479	290	148
Redemption of redeemable units	(4,157)	(2,044)	(446,535)	(534,081)	(21,947)	(22,129)	(862)	(721)
Net increase (decrease) from redeemable unit transactions	(3,742)	3,143	(150,723)	(193,279)	(10,612)	(3,593)	870	2,078
Net increase (decrease) in net assets attributable to holders of redeemable units	(3,765)	2,971	(406,136)	(301,855)	(24,663)	(9,387)	304	2,077
Net assets attributable to holders of redeemable units at the end of year	-	3,765	1,576,543	1,982,679	86,696	111,359	3,510	3,206

	Class Y		Class Y1		Class Y2		Class Y3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	689	1,609	840	488	20	604	608	12
Increase (decrease) in net assets attributable to holders of redeemable units	(146)	17	8	3	-	20	6	(10)
Distributions to holders of redeemable units								
From net investment income	(41)	(23)	(9)	(15)	-	(6)	(7)	(8)
From net realized gains	(1)	(63)	-	(40)	-	(16)	-	(21)
Return of capital	(79)	-	(9)	-	-	-	(7)	-
Total distributions to holders of redeemable units	(121)	(86)	(18)	(55)	-	(22)	(14)	(29)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,458	38	-	472	23	2	-	606
Reinvestment of distributions to holders of redeemable units	93	60	11	40	-	21	14	29
Redemption of redeemable units	(377)	(949)	(841)	(108)	(43)	(605)	(614)	-
Net increase (decrease) from redeemable unit transactions	1,174	(851)	(830)	404	(20)	(582)	(600)	635
Net increase (decrease) in net assets attributable to holders of redeemable units	907	(920)	(840)	352	(20)	(584)	(608)	596
Net assets attributable to holders of redeemable units at the end of year	1,596	689	-	840	-	20	-	608

	Class Z		Class Z1		Class Z2		Class Z3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	15,889	26,966	11,262	5,875	1,421	1,619	266	606
Increase (decrease) in net assets attributable to holders of redeemable units	(2,108)	99	69	17	9	(2)	2	8
Distributions to holders of redeemable units								
From net investment income	(325)	(207)	(83)	(103)	(11)	(18)	(2)	(5)
From net realized gains	(9)	(943)	(1)	(375)	-	(72)	-	(19)
Return of capital	(907)	-	(117)	-	(16)	-	(3)	-
Total distributions to holders of redeemable units	(1,241)	(1,150)	(201)	(478)	(27)	(90)	(5)	(24)
Redeemable unit transactions								
Proceeds from redeemable units issued	14,353	2,496	269	7,832	140	634	4	293
Reinvestment of distributions to holders of redeemable units	1,202	1,103	197	468	26	90	5	24
Redemption of redeemable units	(6,053)	(13,625)	(11,596)	(2,452)	(1,569)	(830)	(272)	(641)
Net increase (decrease) from redeemable unit transactions	9,502	(10,026)	(11,130)	5,848	(1,403)	(106)	(263)	(324)
Net increase (decrease) in net assets attributable to holders of redeemable units	6,153	(11,077)	(11,262)	5,387	(1,421)	(198)	(266)	(340)
Net assets attributable to holders of redeemable units at the end of year	22,042	15,889	-	11,262	-	1,421	-	266

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

Signature Income & Growth Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class Z4		Total Fund	
	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	381	457	4,616,454	5,112,210
Increase (decrease) in net assets attributable to holders of redeemable units	3	6	(290,459)	71,462
Distributions to holders of redeemable units				
From net investment income	(3)	(5)	(113,630)	(94,789)
From net realized gains	-	(18)	(1,638)	(221,402)
Return of capital	(4)	-	(168,474)	-
Total distributions to holders of redeemable units	(7)	(23)	(283,742)	(316,191)
Redeemable unit transactions				
Proceeds from redeemable units issued	3	34	1,293,111	1,260,469
Reinvestment of distributions to holders of redeemable units	7	23	265,653	295,744
Redemption of redeemable units	(387)	(116)	(2,014,735)	(1,807,240)
Net increase (decrease) from redeemable unit transactions	(377)	(59)	(455,971)	(251,027)
Net increase (decrease) in net assets attributable to holders of redeemable units	(381)	(76)	(1,030,172)	(495,756)
Net assets attributable to holders of redeemable units at the end of year	-	381	3,586,282	4,616,454

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

Signature Income & Growth Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(290,459)	71,462
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(62,781)	(151,382)
Unrealized foreign exchange (gain) loss on cash	336	(189)
Commissions and other portfolio transaction costs	3,348	4,819
Change in unrealized (appreciation) depreciation in value of investments and derivatives	466,803	166,252
Proceeds from sale and maturity of investments and derivatives	4,384,983	4,238,470
Purchase of investments and derivatives	(3,794,642)	(3,771,971)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	6,164	(6,164)
(Increase) decrease in dividends receivable	(327)	(1,016)
(Increase) decrease in interest receivable	5,740	630
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	719,165	550,911
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(18,092)	(20,444)
Proceeds from issuance of redeemable units	280,318	453,516
Amounts paid on redemption of redeemable units	(1,002,358)	(998,878)
Net cash from (used in) financing activities	(740,132)	(565,806)
Unrealized foreign exchange gain (loss) on cash	(336)	189
Net increase (decrease) in cash	(20,967)	(14,895)
Cash (bank overdraft), beginning of year	137,183	151,889
Cash (bank overdraft), end of year	115,880	137,183
Supplementary Information:		
Dividends received, net of withholding tax*	95,197	81,739
Interest received, net of withholding tax*	72,403	69,553
Dividends paid*	-	-
Interest paid*	3	15
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (24.7%)				FINANCIALS (24.7%) (cont'd)			
1,124,900	ABN AMRO Group N.V., GDR	23,768,206	13,057,187	1,386,000	Canadian Imperial Bank of Commerce		
USD 275,296	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	365,483	340,957		2.97% 07/11/2023	1,386,919	1,419,985
USD 272,000	Altice France Holding S.A., 6% 02/15/2028	357,162	336,753	915,000	Canadian Imperial Bank of Commerce		
1,078,711	Anima Holding SpA	8,632,797	4,095,608		3.3% 05/26/2025	924,961	959,225
1,252,000	Aviva PLC 4.5% 05/10/2021	1,254,054	1,278,067	3,088,000	Canadian Imperial Bank of Commerce		
1,033,100	Banco do Brasil S.A.	13,904,913	7,792,627		3.42% 01/26/2026	3,117,230	3,092,253
3,511,000	Bank of America Corp., 2.604% 03/15/2023	3,507,819	3,495,681	176,800	Canadian Imperial Bank of Commerce, Preferred 4.4%, Series 45	4,410,745	2,607,800
1,529,000	Bank of America Corp., 2.932% 04/25/2025	1,529,675	1,519,689	523,000	Canadian Western Bank 2.597% 09/06/2024	523,000	510,621
1,384,000	Bank of America Corp., 3.228% 06/22/2022	1,400,400	1,397,326	1,545,000	Canadian Western Bank 2.606% 01/30/2025	1,545,000	1,501,182
670,000	Bank of America Corp., 3.301% 04/24/2024	670,000	676,353	784,000	Canadian Western Bank 2.737% 06/16/2022	784,000	781,211
USD 1,800,000	Bank of America Corp., 4.3% 12/31/2049	2,353,772	2,178,655	1,808,000	Canadian Western Bank 2.788% 09/13/2021	1,806,483	1,807,198
USD 520,000	Bank of America Corp., FRN, 5.2% 12/31/2049	516,742	694,538	1,629,000	Canadian Western Bank 2.881% 03/01/2021	1,625,679	1,632,931
USD 726,000	Bank of America Corp., FRN, 6.5% 12/31/2049	820,032	1,077,970	1,341,000	Canadian Western Bank 3.668% 06/11/2029	1,341,000	1,267,145
USD 90,000	Bank of Ireland Group PLC 4.125% 09/19/2027	109,037	119,337	176,800	Citigroup Capital XIII, Preferred 7.875%	6,139,248	6,370,005
273,155	Bank of Montreal	19,701,797	19,410,394	USD 1,610,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	1,969,034	2,195,104
1,283,000	Bank of Montreal 2.27% 07/11/2022	1,282,858	1,288,068	70,346	Citigroup Inc., Preferred 6.875%, Series K	1,943,697	2,552,348
1,270,000	Bank of Montreal 2.37% 02/03/2025	1,269,987	1,248,560	USD 739,000	Credit Suisse Group AG 5.1% 12/31/2049	963,771	803,453
1,062,000	Bank of Montreal 2.85% 03/06/2024	1,061,756	1,068,370	USD 2,525,000	Credit Suisse Group AG 6.25% 12/31/2049	3,221,675	3,273,833
1,164,000	Bank of Montreal 2.88% 09/17/2029	1,163,895	1,130,775	USD 1,225,000	Credit Suisse Group AG 6.375% 12/31/2049	1,630,963	1,513,212
3,720,000	Bank of Montreal 2.89% 06/20/2023	3,758,623	3,801,808	USD 911,000	Credit Suisse Group AG 7.125% 12/31/2049	1,200,150	1,185,981
955,000	Bank of Montreal 3.19% 03/01/2028	947,417	1,005,936	USD 829,000	Credit Suisse Group AG 7.5% 12/31/2049	1,093,541	1,075,263
3,789,000	Bank of Montreal 3.32% 06/01/2026	3,825,721	3,787,997	USD 5,099,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	5,774,778	6,907,221
110,975	Bank of Montreal, Non-Cumulative Preferred Series 25	2,262,140	2,445,889	USD 136,000	Deutsche Bank AG 6% 12/31/2049	180,794	128,147
500	Bank of Montreal, Preferred 1.907%, Series 26	11,972	11,250	USD 5,503,000	Dresdner Funding Trust I 8.151% 06/30/2031	9,026,677	9,010,753
800	Bank of Montreal, Preferred 3.9%, Series 29	15,284	10,000	1,374,000	Eagle Credit Card Trust 3.042% 07/17/2023	1,374,000	1,393,742
60,300	Bank of Montreal, Preferred 4.4%, Series 42	1,504,575	934,650	217,980	East West Bancorp Inc.	13,874,723	7,896,648
99,100	Bank of Montreal, Preferred 4.5%, Series 40	2,472,484	1,566,771	48,750	E-L Financial Corp., Ltd., Preferred 4.75%, Series 2	1,131,244	855,075
125,600	Bank of Montreal, Preferred 4.85%, Series 38	3,141,605	2,417,800	34,950	E-L Financial Corp., Ltd., Preferred 5.3%, Series 1	873,226	672,788
22,675	Bank of Montreal, Preferred 5%, Series 35	582,861	487,966	70,500	Fairfax Financial Holdings Ltd., Sub-Voting Shares	41,223,362	30,415,815
USD 2,104,000	Barclays PLC 6.278% 12/31/2049	3,056,482	2,931,558	USD 752,000	Fairstone Financial Inc., 7.875% 07/15/2024	1,015,780	994,863
USD 294,000	Barclays PLC 7.75% 12/31/2049	383,796	362,881	1,367,159	Fiera Capital Corp.	17,202,117	8,941,220
USD 3,309,000	Barclays PLC 7.875% 12/31/2049	4,398,100	4,261,235	1,938,000	Fortified Trust 1.67% 07/23/2021	1,938,000	1,930,822
USD 1,104,000	Barclays PLC 8% 12/31/2049	1,483,507	1,440,966	1,210,000	Fortified Trust 2.161% 10/23/2020	1,210,000	1,211,492
145,000	BAWAG Group AG	7,710,465	5,752,683	1,950,000	Fortified Trust 2.34% 01/23/2023	1,950,000	1,947,339
2,585,000	Brookfield Asset Management Inc., 4.82% 01/28/2026	2,867,660	2,752,061	1,566,000	Fortified Trust 2.558% 03/23/2024	1,566,000	1,568,351
1,928,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	2,051,721	2,031,465	USD 171,000	Genworth Financial Inc., 7.2% 02/15/2021	232,524	227,477
1,859,000	Brookfield Asset Management Inc., 5.95% 06/14/2035	1,929,800	2,023,512	USD 2,951,000	Genworth Holdings Inc., 3.69425% 11/15/2036	2,555,447	1,661,295
104,500	Brookfield Asset Management Inc., Preferred 4.75%, Series 17	2,391,519	1,838,155	USD 886,000	Genworth Holdings Inc., 4.8% 02/15/2024	1,021,896	1,084,852
104,825	Brookfield Asset Management Inc., Preferred 4.8%, Series 46	2,623,014	2,096,500	USD 1,486,000	Genworth Holdings Inc., 4.9% 08/15/2023	1,745,071	1,840,429
136,700	Brookfield Asset Management Inc., Preferred, Series 2	1,700,636	1,062,159	USD 689,000	Genworth Holdings Inc., 7.625% 09/24/2021	809,327	921,417
725,000	Canada Life Capital Trust 7.529% 06/30/2032	1,036,125	950,434	2,642,000	Glacier Credit Card Trust 3.237% 09/20/2020	2,633,096	2,648,869
454,000	Canadian Imperial Bank of Commerce	49,793,656	37,228,000	1,380,000	Glacier Credit Card Trust 3.298% 09/20/2022	1,349,944	1,390,212
1,276,000	Canadian Imperial Bank of Commerce 2.3% 07/11/2022	1,276,657	1,281,193	978,000	Glacier Credit Card Trust 3.43% 06/06/2024	978,000	981,394
865,000	Canadian Imperial Bank of Commerce 2.35% 08/28/2024	864,760	850,773	1,757,000	Glacier Credit Card Trust 4.138% 09/20/2023	1,757,000	1,804,597
				USD 10,025,000	Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	13,259,688	9,086,316
				224,000	GMAC Capital Trust, Preferred 8.125%, Series 2	6,674,288	6,465,934
				USD 1,056,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	1,368,173	1,441,628
				36,350	Great-West Lifeco Inc., Preferred 4.5%, Series I	806,425	612,861
				65,250	Great-West Lifeco Inc., Preferred 4.85%, Series H	1,544,315	1,212,998

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (24.7%) (cont'd)				FINANCIALS (24.7%) (cont'd)			
	2,400 Great-West Lifeco Inc., Preferred 5.15%, Series Q	55,937	46,584	2,900,000	National Bank of Canada 2.58% 02/03/2025	2,899,913	2,873,583
	202,800 Great-West Lifeco Inc., Preferred 5.15%, Series T	5,053,820	3,916,068	1,378,000	National Bank of Canada 2.983% 03/04/2024	1,378,000	1,391,467
	18,800 Great-West Lifeco Inc., Preferred 5.25%, Series S	475,734	364,908	35,600	National Bank of Canada, Preferred 3.9%, Series 32	747,904	449,272
	500,000 Great-West Lifeco Inc., Preferred 5.4%, Series P	12,825,000	10,025,000	131,900	National Bank of Canada, Preferred 4.45%, Series 38	3,288,855	2,041,812
USD	60,000 Great-West Lifeco Inc., Preferred 5.8%, Series M	1,549,068	1,281,600	66,900	National Bank of Canada, Preferred 4.95%, Series 42	1,659,736	970,050
	3,654,465 Hartford Financial Services Group Inc., 3.81675% 02/12/2047	3,157,252	3,325,191	37,200	National Bank of Canada, Preferred 5.4%, Series 36	933,152	777,480
USD	698,000 HBOS Capital Funding L.P., 6.85% 03/29/2049	927,827	924,897	12,100	National Bank of Canada, Preferred 5.6%, Series 34	307,523	263,901
	1,032,000 HSBC Bank Canada 2.253% 09/15/2022	1,032,010	1,026,317	1,071,000	National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	793,701	1,153,104
	2,067,000 HSBC Bank Canada 2.542% 01/31/2023	2,068,338	2,067,707	548,000	National Westminster Bank PLC, FRN, 1.875% 08/29/2049	357,887	590,010
	1,762,000 HSBC Bank Canada 3.245% 09/15/2023	1,780,491	1,794,734	460,000	Nationstar Mortgage Holdings Inc., 6% 01/15/2027	602,323	550,293
	930,000 HSBC Holdings PLC 3.196% 12/05/2023	931,678	934,904	USD	636,000 Navient Corp., 5% 03/15/2027	837,936	769,523
USD	2,014,000 HUB International Ltd., 7% 05/01/2026	2,617,846	2,806,159	2,142,832	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	2,745,947	2,653,924
USD	869,755 HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	1,113,112	1,137,183	1,083,257	NorthWestConnect Group Partnership 5.95% 04/30/2041	1,193,448	1,343,768
USD	112,000 HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	144,750	147,777	93,300	Onex Corp.	7,059,292	4,805,883
	1,342,000 IGM Financial Inc., 4.56% 01/25/2047	1,365,639	1,340,889	2,309,764	Power Corporation of Canada	72,189,679	52,293,057
USD	768,000 ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	869,221	494,504	1,169,000	Power Corporation of Canada 4.455% 07/27/2048	1,169,000	1,161,216
USD	1,717,000 ILFC E-Capital Trust II 4.15% 12/21/2065	2,044,793	966,602	879,000	Power Corporation of Canada 4.81% 01/31/2047	895,111	901,056
	36,300 Industrial Alliance Insurance and Financial Services Inc., Preferred 4.6%	822,740	664,290	1,415,000	Power Corporation of Canada 8.57% 04/22/2039	2,056,484	2,064,792
	1,409,100 ING Groep N.V.	18,837,712	10,449,798	32,900	Power Corporation of Canada, Non-Cumulative Preferred 5.6%	852,932	666,883
USD	3,212,000 ING Groep N.V., 6.5% 12/31/2049	3,977,317	3,766,538	17,800	Power Corporation of Canada, Preferred 5%, Series D	404,832	339,802
USD	334,000 ING Groep N.V., 6.75% 12/31/2049	474,248	403,086	21,150	Power Corporation of Canada, Preferred 5.6%	537,013	434,210
USD	143,000 ING Groep N.V., 6.875% 12/31/2049	189,471	175,095	23,200	Power Financial Corp., Preferred 4.8%, Series S	547,636	417,600
	60,300 Intact Financial Corp., Preferred 5.2%, Series 5	1,500,520	1,242,180	15,025	Power Financial Corp., Preferred 4.95%, Series K	357,931	276,911
	35,000 Intact Financial Corp., Preferred 5.4% Series 9	875,000	735,350	21,900	Power Financial Corp., Preferred 5.1%, Series L	545,638	416,538
	155,500 Intercorp Financial Services Inc.	8,340,149	6,066,542	228,300	Power Financial Corp., Preferred 5.15%, Series V	5,707,500	4,374,228
USD	852,000 JPMorgan Chase & Co., 4.6% 12/31/2049	1,111,691	1,049,457	34,975	Power Financial Corp., Preferred 5.5%, Series D	890,729	721,184
USD	1,245,000 JPMorgan Chase & Co., 6.75% 08/29/2049	1,484,635	1,831,063	34,950	Power Financial Corp., Preferred 5.5%, Series R	903,982	707,738
USD	360,000 JPMorgan Chase & Co., FRN, 6% 12/29/2049	483,202	501,597	800	Power Financial Corp., Preferred, Series H	20,012	16,952
	198,400 Komerčni Banka AS	9,051,292	5,304,509	1,935,000	Royal Bank of Canada 2.328% 01/28/2027	1,935,000	1,858,670
USD	2,191,000 Lincoln National Corp., 3.85913% 04/20/2067	1,347,052	1,850,168	1,502,000	Royal Bank of Canada 2.352% 07/02/2024	1,502,000	1,481,038
USD	2,494,000 Lincoln National Corp., Callable, 4.04925% 05/17/2066	2,036,665	2,176,235	3,703,000	Royal Bank of Canada 2.36% 12/05/2022	3,709,944	3,726,255
	318,000 Lloyds Banking Group PLC 6.75% 12/31/2049	424,130	368,113	1,689,000	Royal Bank of Canada 2.609% 11/01/2024	1,689,427	1,680,971
USD	85,000 Lloyds Banking Group PLC 7.5% 12/31/2049	111,905	102,725	1,301,000	Royal Bank of Canada 2.74% 07/25/2029	1,301,000	1,262,520
USD	319,000 Lloyds Banking Group PLC 7.5% 12/31/2049	408,990	403,526	1,385,000	Royal Bank of Canada 2.88% 12/23/2029	1,384,875	1,338,239
USD	809,000 Macquarie Bank Ltd., 6.125% 12/31/2049	994,434	1,024,728	392,000	Royal Bank of Canada 3.31% 01/20/2026	393,289	392,216
	1,947,000 Manulife Bank of Canada 2.844% 01/12/2023	1,947,476	1,968,371	66,900	Royal Bank of Canada, Preferred 3.9%, Series BB	1,463,724	909,840
	7,803,082 Manulife Financial Corp.	169,268,680	137,880,459	65,200	Royal Bank of Canada, Preferred 5.25%, Series BJ	1,699,015	1,487,864
	97,800 Manulife Financial Corp., Preferred 4.65%, Series 2, Class A	2,259,892	1,824,948	150,000	Santander Finance Preferred S.A.U., 0.143% 12/31/2049	193,763	164,247
	3,100 Manulife Financial Corp., Preferred, Series 3, Class A	68,370	53,692	2,322,247	SEC L.P. and Arci Ltd., 5.188% 08/29/2033	2,400,296	2,461,269
	1,752,000 Master Credit Card Trust II 3.056% 01/21/2022	1,732,132	1,739,736	1,495,465	SLM Corp.	20,017,506	15,132,920
	2,281,000 Merrill Lynch & Co., Inc., FRN, 2.89% 05/30/2022	2,407,278	2,273,427	1,985,000	Sun Life Capital Trust 7.093% 06/30/2052	2,654,487	2,379,169
USD	1,838,000 Metlife Capital Trust IV 7.875% 12/15/2037	3,194,506	3,000,690	1,332,000	Sun Life Financial Inc., 3.05% 09/19/2028	1,344,321	1,329,408
	247,100 Morgan Stanley	13,209,489	11,824,131				
	49,400 Morgan Stanley, Preferred 4.875%, Series L	1,630,815	1,638,718				
	75,350 Morgan Stanley, Preferred 6.875%	2,004,586	2,720,121				
USD	700,000 National Australia Bank Ltd., 2.064% 12/31/2049	795,576	913,065				
	275,127 National Bank of Canada	14,985,543	14,964,158				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (24.7%) (cont'd)				FINANCIALS (24.7%) (cont'd)			
103,100	Sun Life Financial Inc., Preferred 4.45%, Series 4	2,316,867	1,805,281	USD 634,000	Wand Merger Corp., 8.125% 07/15/2023	845,249	872,483
68,775	Sun Life Financial Inc., Preferred 4.75%, Series 1, Class A	1,597,240	1,272,338	USD 501,000	Wand Merger Corp., 9.125% 07/15/2026	678,187	638,122
5,100	Sun Life Financial Inc., Preferred 4.8%, Series 2	114,176	96,900	934,000	Wells Fargo & Co., 3.184% 02/08/2024	934,000	940,200
35,816	SVB Financial Group	9,764,420	7,615,556	2,166,200	Westaim Corp.	5,704,505	3,769,188
486,772	Synchrony Financial	19,190,611	11,022,985	1,345,000	WTH Car Rental ULC 2.781% 07/20/2024	1,345,000	1,336,909
73,000	Synchrony Financial, Preferred 5.625%, Series A	2,405,335	1,752,748	1,543,334	WTH Car Rental ULC 2.972% 07/20/2020	1,509,169	1,544,800
5,172,000	TD Capital Trust IV 6.631% 06/30/2108	5,580,956	5,436,099			1,089,448,327	890,786,216
1,823,473	The Bank of Nova Scotia	124,414,628	104,794,993	EXCHANGE-TRADED FUND(S) (20.0%)			
601,000	The Bank of Nova Scotia 1.83% 04/27/2022	593,653	597,882	971,500	iShares MSCI ACWI ETF	90,082,928	85,551,286
3,445,000	The Bank of Nova Scotia 2.16% 02/03/2025	3,443,863	3,354,838	16,080,948	iShares S&P/TSX 60 Index ETF	319,293,095	331,106,719
1,059,000	The Bank of Nova Scotia 2.29% 06/28/2024	1,058,936	1,059,576	1,264,100	SPDR Gold Trust	225,423,947	263,394,938
2,059,000	The Bank of Nova Scotia 2.36% 11/08/2022	2,059,073	2,072,028	101,491	SPDR S&P 500 ETF Trust	39,300,299	36,816,609
2,122,000	The Bank of Nova Scotia 3.1% 02/02/2028	2,125,771	2,223,743			674,100,269	716,869,552
1,536,000	The Bank of Nova Scotia 3.89% 01/18/2029	1,536,000	1,557,273	CONSUMER STAPLES (7.9%)			
2,775	The Bank of Nova Scotia, Preferred 1.86%, Series 33	66,557	63,825	1,188,000	Alimentation Couche-Tard Inc., 3.6% 06/02/2025	1,217,677	1,199,607
97,225	The Bank of Nova Scotia, Preferred 3.7%, Series 32	2,144,688	2,309,094	911,048	Alimentation Couche-Tard Inc., Class B	17,015,182	30,201,241
33,000	The Bank of Nova Scotia, Preferred 4.85%, Series 38	826,263	646,800	USD 1,962,000	Alliance One International Inc., 9.875% 07/15/2021	2,103,350	497,037
USD 182,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	224,481	211,590	391,000	Anheuser-Busch InBev Finance Inc., 4.32% 05/15/2047	395,824	335,472
USD 1,093,000	The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	1,429,186	1,410,426	USD 3,251,055	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	3,912,121	3,553,681
USD 232,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	325,426	305,091	2,233,100	Budweiser Brewing Co. APAC Ltd.	10,290,923	8,107,686
USD 1,416,000	The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	1,911,625	1,943,057	USD 2,922,000	Clearwater Seafoods Inc., 6.875% 05/01/2025	3,882,948	3,505,882
USD 250,000	The Royal Bank of Scotland Group PLC, FRN, 2.5% 12/31/2049	277,671	269,165	USD 801,000	Darling Ingredients Inc., 5.25% 04/15/2027	1,085,026	1,093,169
1,076,408	THP Partnership 4.394% 10/31/2046	1,083,214	1,267,111	410,805	Diageo PLC	12,904,151	18,552,322
730,406	Toronto-Dominion Bank	50,657,140	43,700,191	USD 1,557,000	Dole Food Co., Inc., 7.25% 06/15/2025	2,051,309	1,731,144
1,600,000	Toronto-Dominion Bank 1.943% 03/13/2025	1,600,203	1,542,726	38,100	Estée Lauder Co., Inc.	3,973,931	8,544,121
2,555,000	Toronto-Dominion Bank 1.994% 03/23/2022	2,545,534	2,550,897	58,140	George Weston Ltd.	4,176,004	5,850,628
1,403,000	Toronto-Dominion Bank 3.005% 05/30/2023	1,403,000	1,438,595	1,150,000	George Weston Ltd., 7.1% 02/05/2032	1,450,304	1,409,237
2,441,000	Toronto-Dominion Bank 3.06% 01/26/2032	2,448,160	2,329,890	500	George Weston Ltd., Preferred 5.2%, Series IV	11,512	10,680
361,000	Toronto-Dominion Bank 3.224% 07/25/2029	361,000	356,459	106,400	George Weston Ltd., Preferred 5.8%, Series 1	2,720,744	2,506,784
3,103,000	Toronto-Dominion Bank 4.859% 03/04/2031	3,352,123	3,295,150	USD 1,390,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	1,774,171	1,975,849
83,600	Toronto-Dominion Bank, Preferred 4.75%, Series 18	2,070,722	1,264,868	USD 675,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	921,493	952,131
28,100	Toronto-Dominion Bank, Preferred 4.85%, Series 14	707,808	533,900	USD 451,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	583,042	625,216
180,000	Toronto-Dominion Bank, Preferred 5.1%, Series 24	4,500,000	3,290,400	USD 364,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	485,514	521,197
USD 287,000	UBS Group AG 6.875% 12/31/2049	380,748	393,826	USD 1,633,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	1,725,202	2,298,284
USD 2,139,000	UBS Group AG 6.875% 12/31/2049	2,808,234	2,856,144	430,450	Loblaw Co., Ltd.	17,546,993	31,229,148
USD 1,328,000	UBS Group AG 7.125% 12/31/2049	1,742,304	1,822,302	1,537,000	Loblaw Co., Ltd., 5.9% 01/18/2036	1,846,630	1,812,021
USD 1,465,000	UBS Group AG, FRN, 7% 12/31/2049	1,896,130	1,986,584	1,569,000	Loblaw Co., Ltd., 6.05% 06/09/2034	1,687,847	1,864,147
USD 401,000	UBS Group Funding Switzerland AG 7% 12/31/2049	531,407	530,505	1,197,000	Loblaw Co., Ltd., 6.45% 02/09/2028	1,461,363	1,441,177
USD 2,570,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	2,809,453	2,712,764	1,819,000	Loblaw Co., Ltd., 6.5% 01/22/2029	2,106,922	2,222,206
USD 77,025	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	102,900	98,649	39,900	Loblaw Co., Ltd., Preferred 5.3%, Series B	1,010,254	923,286
				1,830,000	Metro Inc., 2.68% 12/05/2022	1,805,149	1,827,241
				686,000	Metro Inc., 3.413% 02/28/2050	686,042	572,461
				1,326,000	Metro Inc., 4.27% 12/04/2047	1,384,676	1,320,642
				632,000	Metro Inc., 5.03% 12/01/2044	709,036	685,861
				876,000	Molson Coors International L.P., 2.84% 07/15/2023	846,926	860,053
				469,000	Molson Coors International L.P., 3.44% 07/15/2026	449,169	439,325
				551,950	Mondelez International Inc.	27,828,819	38,902,870
				455,870	Nestlé S.A., Registered Shares	37,638,007	66,275,285

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CONSUMER STAPLES (7.9%) (cont'd)				CONSUMER DISCRETIONARY (6.0%) (cont'd)					
USD	2,192,000	Rite Aid Corp., 6.125% 04/01/2023	2,615,597	2,653,118	USD	353,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	441,738	467,004
USD	1,273,000	Rite Aid Corp., 7.5% 07/01/2025	1,728,657	1,702,039	USD	449,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5% 06/01/2024	586,696	619,284
USD	1,315,000	Rite Aid Corp., 7.7% 02/15/2027	1,513,951	1,405,575	USD	500,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5.25% 06/01/2026	657,460	702,715
	837,488	Saputo Inc.	24,518,696	28,340,594		3,448,000	Mattamy Group Corp., 4.625% 03/01/2028	3,448,000	3,103,200
	2,809	Tops Markets LLC	1,301,079	1,389,853	USD	1,186,000	Mattamy Group Corp., 4.625% 03/01/2030	1,572,631	1,435,492
USD	573,951	Tops Markets LLC 13% 11/19/2024	757,020	783,545		1,811,000	McDonald's Corp., 3.125% 03/04/2025	1,813,366	1,838,656
USD	640,066	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	817,991	905,333	USD	1,239,000	Merlin Entertainments PLC 5.75% 06/15/2026	1,666,473	1,473,485
USD	2,199,000	US Foods Inc., 5.875% 06/15/2024	2,901,686	2,817,882	USD	1,411,000	MGM China Holdings Ltd., 5.875% 05/15/2026	557,893	509,028
			205,842,938	283,845,030	USD	1,479,000	MGM Resorts International 4.625% 09/01/2026	1,923,779	1,769,938
					USD	1,985,000	MGM Resorts International 5.5% 04/15/2027	2,696,896	2,542,257
					USD	985,000	Michaels Stores Inc., 8% 07/15/2027	1,300,700	1,025,854
					USD	639,353	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	817,578	746,855
					USD	638,224	NHL CAN Funding L.P., 3.98% 07/12/2025	852,864	951,664
USD	1,787,000	1011778 BC ULC/New Red Finance Inc., 5% 10/15/2025	2,237,368	2,401,823	USD	2,091,776	NHL U.S. Funding L.P., 3.98% 07/12/2025	2,795,259	3,119,073
	375,300	Alibaba Group Holding Ltd.	11,373,718	12,495,011	USD	115,800	NIKE Inc., Class B	8,483,923	13,484,711
	53,100	Alibaba Group Holding Ltd., ADR	7,654,624	14,534,063	USD	725,182	Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	963,215	928,766
	9,375	Amazon.com Inc.	10,332,117	25,725,339	USD	124,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	165,452	164,919
USD	18,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	23,922	21,533	USD	448,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	599,144	550,062
USD	33,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	43,857	39,478		1,326,000	Reliance L.P., 3.75% 03/15/2026	1,321,704	1,331,642
USD	1,794,000	Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	2,392,160	1,734,014		4,878,000	Reliance L.P., 3.813% 09/15/2020	4,889,798	4,909,664
GBP	482,266	BrightHouse Group PLC 9% 05/15/2023	843,187	210,512		2,450,000	Reliance L.P., 3.836% 03/15/2025	2,478,196	2,503,460
	35,786	BrightHouse TopCo Ltd., A1 Ordinary Shares	360,281	-	USD	492,000	Reliance L.P., 4.075% 08/02/2021	515,616	498,734
USD	2,100,000	Brookfield Residential Properties Inc., 4.875% 02/15/2030	2,792,831	2,245,324	USD	112,000	Scientific Games International Inc., 6.625% 05/15/2021	137,039	125,725
	1,651,000	Brookfield Residential Properties Inc., 6.125% 05/15/2023	1,636,546	1,502,047	USD	432,000	Scientific Games International Inc., 7% 05/15/2028	571,814	373,918
USD	2,059,000	Brookfield Residential Properties Inc., 6.25% 09/15/2027	2,717,633	2,513,584	USD	1,666,000	Scientific Games International Inc., 7.25% 11/15/2029	2,239,398	1,465,455
	115,250	BRP Inc.	3,837,706	2,646,140	USD	2,860,000	Scientific Games International Inc., 8.25% 03/15/2026	3,833,006	2,576,548
	182,100	Canada Goose Holdings Inc.	8,862,841	5,124,294	USD	958,000	Silversea Cruises Ltd., 7.25% 02/01/2025	1,310,055	1,146,046
USD	2,424,800	Canada Goose Inc., Term Loan, Private Placement, variable rate, 12/02/2024	3,038,790	3,378,537		616,613	Sony Corp.	25,865,304	51,786,987
USD	876,074	Chinos Holdings Inc., 7% 12/31/2049	476,007	554,844		2,012,175	Sporting Life Group Ltd., Class B	2,074,407	2,074,408
	85,506	Chinos Intermediate Holdings Inc., Class A	141,497	157,791	USD	2,768,000	Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	3,710,559	3,662,722
	562,000	Daimler Canada Finance Inc., 2.23% 12/16/2021	561,135	554,499	USD	320,000	Station Casinos LLC 4.5% 02/15/2028	420,450	364,798
	1,070,000	Daimler Canada Finance Inc., 2.97% 03/13/2024	1,069,807	1,045,884	USD	150,000	Studio City Finance Ltd., 7.25% 02/11/2024	199,222	179,655
	371,000	Daimler Canada Finance Inc., 3.3% 08/16/2022	370,889	370,690	USD	25,000	TJX Co., Inc., 3.875% 04/15/2030	35,313	35,141
USD	8,656,000	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	8,806,595	1,827,368		845,000	Toyota Credit Canada Inc., 2.11% 02/26/2025	844,721	809,357
USD	1,524,735	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	1,666,949	1,369,800	USD	631,000	University of Ottawa 2.635% 02/13/2060	631,000	620,614
USD	1,519,000	Foot Locker Inc., 8.5% 01/15/2022	1,876,832	2,030,949		19,000	University of Toronto 4.251% 12/07/2051	24,795	23,911
	1,879,000	Ford Floorplan Auto Securitization Trust 2.397% 07/15/2020	1,879,000	1,876,275		73,000	University of Toronto 4.937% 11/16/2045	101,470	98,309
	820,000	General Motors Financial of Canada Ltd., 3% 02/26/2021	819,787	794,240	USD	321,000	Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	413,459	393,045
	748,000	Honda Canada Finance Inc., 1.823% 12/07/2021	748,000	736,099					
	1,572,000	Honda Canada Finance Inc., 3.176% 08/28/2023	1,589,896	1,576,143					
	337,300	Inditex S.A.	13,536,657	12,377,502					
USD	1,554,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	2,354,603	2,132,422					
USD	2,657,437	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	2,749,637	2,206,645					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CONSUMER DISCRETIONARY (6.0%) (cont'd)				INDUSTRIALS (6.0%) (cont'd)			
USD	235,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25% 05/15/2027	290,579	299,319	186,900	Toromont Industries Ltd.	12,658,802	11,522,385
USD	22,000 Yum! Brands Inc., 7.75% 04/01/2025	31,115	30,963	100,300	Trane Technologies PLC	12,144,397	11,658,589
		180,076,959	214,926,234	USD	2,571,000 TransDigm Inc., 5.5% 11/15/2027	3,422,367	3,247,537
				USD	783,000 TransDigm Inc., 7.5% 03/15/2027	1,054,061	1,061,992
				USD	499,000 United Rentals North America Inc., 4% 07/15/2030	664,616	628,552
				USD	662,000 Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	875,394	801,261
					981,000 Waste Management of Canada Corp., 2.6% 09/23/2026	978,940	976,416
					114,800 WSP Global Inc.	8,229,814	9,174,816
						208,895,310	214,650,381
				HEALTH CARE (5.9%)			
				USD	3,015,332 Alvogon Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	4,006,180	3,628,430
					50,600 AstraZeneca PLC	5,484,087	6,375,248
					28,660 Becton Dickinson and Co.	8,541,255	9,268,023
					210,330 Boston Scientific Corp.	10,790,621	9,659,083
				USD	186,000 Centene Corp., 4.25% 12/15/2027	245,005	256,541
				USD	237,000 Centene Corp., 4.625% 12/15/2029	314,829	335,222
					44,800 CIGNA Corp.	12,470,507	11,171,469
				USD	815,978 Egalet Corp., 13% 01/31/2024	953,416	953,178
					229,038 Elanco Animal Health Inc.	8,541,461	7,217,374
					24,100 Elanco Animal Health Inc., Preferred 5%	1,684,490	1,395,401
					71,360 Eli Lilly and Co.	11,357,678	13,931,937
				USD	3,510,000 HCA Inc., 3.5% 09/01/2030	4,662,755	4,481,602
				USD	209,000 HCA Inc., 5% 03/15/2024	278,505	304,556
				USD	1,012,000 HCA Inc., 5.25% 06/15/2026	1,321,947	1,493,750
				USD	2,517,000 HCA Inc., 5.375% 09/01/2026	3,390,601	3,648,699
				USD	1,360,000 HCA Inc., 5.5% 06/15/2047	1,841,463	2,079,932
				USD	558,000 HCA Inc., 7.05% 12/01/2027	782,165	808,889
				USD	1,421,000 HCA Inc., 7.5% 12/15/2023	2,075,639	2,080,572
				USD	176,000 HCA Inc., 7.58% 09/15/2025	251,666	255,133
				USD	9,652,000 Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	2,598,318	2,547,042
				USD	20,383,000 Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	5,359,131	5,378,819
				USD	4,357,240 Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	5,607,339	5,519,142
					55,030 Johnson & Johnson	10,722,261	10,155,917
				USD	823,765 Kinetic Concepts Inc./KCI USA Inc., 12.5% 11/01/2021	969,360	1,156,469
				USD	2,108,163 Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	2,556,213	2,610,985
					46,102 Medtronic PLC	5,655,258	5,851,236
					96,300 Merck & Co., Inc.	10,683,755	10,427,881
				USD	2,027,000 MPH Acquisition Holdings LLC 7.125% 06/01/2024	2,661,457	2,482,107
					142,680 Novartis AG, Registered Shares	16,853,122	16,654,969
					149,800 Novo Nordisk AS	12,050,570	12,732,178
				USD	1,794,000 Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	2,396,028	2,171,141
					216,697 PPD Inc.	7,972,162	5,431,683
				USD	1,329,000 Quotient Ltd., 12% 04/15/2024	1,776,809	1,879,787
				USD	3,051,000 Quotient Ltd., 12% 10/15/2023	4,028,521	4,315,448

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
HEALTH CARE (5.9%) (cont'd)				ENERGY (5.9%) (cont'd)			
110,459	Sanofi S.A.	12,890,485	13,729,425	6,808,000	Inter Pipeline Ltd., 6.875% 03/26/2079	6,808,000	5,875,815
30,953	Thermo Fisher Scientific Inc.	7,139,417	12,354,539	USD 263,604	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	337,770	211,467
48,790	UnitedHealth Group Inc.	13,572,798	17,124,189	209,891	Keyera Corp.	6,862,047	2,745,374
27,963	Zyla Life Sciences	222,340	62,968	2,605,000	Keyera Corp., 6.875% 06/13/2079	2,615,898	2,305,581
		204,709,614	211,930,964	USD 977,000	Laredo Petroleum Inc., 9.5% 01/15/2025	1,167,164	550,012
ENERGY (5.9%)				247,200	Marathon Petroleum Corp.	20,581,415	8,217,618
USD 731,000	Apergy Corp., 6.375% 05/01/2026	946,806	792,183	USD 1,417,000	MEG Energy Corp., 6.5% 01/15/2025	1,862,450	1,261,386
686,700	ARC Resources Ltd.	9,751,310	2,781,135	USD 1,363,000	MEG Energy Corp., 7% 03/31/2024	1,446,209	884,810
USD 488,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	642,232	473,900	USD 519,000	MEG Energy Corp., 7.125% 02/01/2027	663,517	360,925
USD 226,000	Baytex Energy Corp., 5.625% 06/01/2024	224,772	117,687	USD 846,000	Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	1,128,652	386,965
231,490	Berry Petroleum Co., LLC	4,486,610	785,176	USD 2,712,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	3,524,581	1,297,735
USD 1,264,450	Calfrac Holdings L.P., 10.875% 03/15/2026	1,625,587	444,897	USD 825,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	1,102,072	395,664
USD 2,384,000	Calfrac Holdings L.P., 8.5% 06/15/2026	2,776,207	251,643	USD 533,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	731,904	260,675
USD 1,569,000	California Resources Corp., 8% 12/15/2022	1,452,978	33,123	1,310,612	Northern Courier Pipeline L.P., 3.365% 06/30/2042	1,310,612	1,388,210
851,258	Canadian Natural Resources Ltd.	26,769,456	16,386,716	USD 1,585,163	Northern Oil and Gas Inc., 8.5% 05/15/2023	2,102,838	1,517,052
1,094,000	Canadian Natural Resources Ltd., 3.42% 12/01/2026	1,083,169	946,709	12,710	NuStar Energy L.P., Preferred 7.625%, Series B	421,317	173,514
USD 254,000	Cenovus Energy Inc., 3.8% 09/15/2023	191,921	188,401	USD 721,000	NuStar Logistics L.P., 6% 06/01/2026	986,075	750,904
USD 156,000	Cenovus Energy Inc., 4.25% 04/15/2027	186,693	107,513	2,380,175	NuVista Energy Ltd.	18,544,475	1,154,385
USD 133,000	Cenovus Energy Inc., 6.75% 11/15/2039	155,370	90,657	4,037,000	NuVista Energy Ltd., 6.5% 03/02/2023	4,027,800	2,591,249
2,716,000	CES Energy Solutions Corp., 6.375% 10/21/2024	2,705,190	2,030,210	USD 708,000	Oasis Petroleum Inc., 6.875% 03/15/2022	859,131	196,797
USD 808,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	1,101,472	1,009,939	2,098,000	Parkland Fuel Corp., 5.625% 05/09/2025	2,095,680	1,966,875
USD 96,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	130,534	124,302	300,000	Parkland Fuel Corp., 5.75% 09/16/2024	299,755	285,000
2,416,000	Crew Energy Inc., 6.5% 03/14/2024	2,392,179	1,449,600	USD 127,000	Parkland Fuel Corp., 5.875% 07/15/2027	167,273	167,551
USD 1,345,000	CrownRock L.P./CrownRock Finance Inc., 5.625% 10/15/2025	1,736,563	984,336	USD 1,205,000	Parkland Fuel Corp., 6% 04/01/2026	1,574,154	1,577,203
USD 1,890,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	1,936,337	1,196,994	1,066,000	Parkland Fuel Corp., 6.5% 01/21/2027	1,064,290	1,002,040
810,500	Enbridge Inc.	40,273,017	33,214,290	USD 173,000	Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	227,563	185,045
1,140,000	Enbridge Inc., 3.95% 11/19/2024	1,207,486	1,142,431	USD 858,000	Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	1,101,659	851,322
1,410,000	Enbridge Inc., 4.24% 08/27/2042	1,385,942	1,212,381	534,959	Pembina Pipeline Corp.	15,131,439	14,122,918
1,281,000	Enbridge Inc., 4.87% 11/21/2044	1,283,930	1,206,159	1,133,000	Pembina Pipeline Corp., 3.54% 02/03/2025	1,140,532	1,106,253
935,000	Enbridge Inc., 5.375% 09/27/2077	935,000	768,638	976,000	Pembina Pipeline Corp., 4.54% 04/03/2049	996,899	776,322
USD 5,480,000	Enbridge Inc., 5.5% 07/15/2077	6,350,506	5,553,038	1,781,000	Pembina Pipeline Corp., 4.74% 01/21/2047	1,851,042	1,469,975
1,908,000	Enbridge Inc., 6.625% 04/12/2078	1,992,832	1,851,394	2,400	Pembina Pipeline Corp., Preferred 5%, Series 5	48,540	27,000
129,970	Enbridge Inc., Preferred 4%, Series 1	3,993,966	2,553,560	201,000	Pembina Pipeline Corp., Preferred 5.25%, Series 23	5,007,082	3,378,810
96,850	Enbridge Inc., Preferred 4%, Series 3	1,892,718	1,045,012	USD 667	Precision Drilling Corp., 5.25% 11/15/2024	722	329
15,400	Enbridge Inc., Preferred 4%, Series D	235,072	167,860	USD 898,000	Precision Drilling Corp., 7.75% 12/15/2023	1,199,975	505,538
65,275	Enbridge Inc., Preferred 4%, Series F	1,323,019	736,955	4,437,000	Saguard Resources Ltd., 8.5% 04/13/2022	4,348,260	4,568,468
32,300	Enbridge Inc., Preferred 4%, Series N	680,884	405,365	USD 2,411,000	Seven Generations Energy Ltd., 5.375% 09/30/2025	2,998,532	1,891,732
800	Enbridge Inc., Preferred 4%, Series R	13,520	8,800	987,319	Suncor Energy Inc.	41,191,675	22,175,185
6,300	Enbridge Inc., Preferred 4.4%, Series 5	181,162	118,547	881,000	Suncor Energy Inc., 3.1% 05/24/2029	878,894	764,809
200	Enbridge Inc., Preferred 4.4%, Series 9	3,493	2,308	670,000	Suncor Energy Inc., 4.34% 09/13/2046	673,283	578,029
97,075	Enbridge Inc., Preferred 5.15%, Series 17	2,428,549	1,978,388	709,000	Suncor Energy Inc., 5.39% 03/26/2037	833,110	719,297
300	Enbridge Inc., Preferred, Series P	5,110	3,372	USD 1,850,000	Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	2,451,476	2,011,090
671,000	Enbridge Pipelines Inc., 4.33% 02/22/2049	670,779	610,497	75,125	TC Energy Corp., Preferred 4.9%, Series 15	1,878,762	1,510,012
USD 787,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.5% 01/30/2026	1,013,247	764,493	USD 344,000	Teine Energy Ltd., 6.875% 09/30/2022	391,146	450,255
USD 1,605,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	2,090,900	1,536,036				
959,000	Gibson Energy Inc., 3.6% 09/30/2029	956,123	847,223				
3,785,000	Gibson Energy Inc., 5.25% 07/15/2024	3,790,114	3,813,388				
5,657,000	Inter Pipeline Ltd., 6.625% 11/19/2079	5,657,000	4,725,744				

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Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
ENERGY (5.9%) (cont'd)				REAL ESTATE (4.8%) (cont'd)			
165,000	Total S.A.	12,691,884	9,056,626	76,700	Gecina S.A.	16,903,072	14,358,350
1,708,000	TransCanada PipeLines Ltd., 4.18% 07/03/2048	1,758,475	1,474,192	282,891	Granite Real Estate Investment Trust	17,573,420	16,444,454
3,674,000	TransCanada Trust 4.65% 05/18/2077	3,670,926	2,911,570	1,841,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	1,847,538	1,852,158
USD 1,146,000	TransCanada Trust 5.875% 08/15/2076	1,539,373	1,302,095	566,000	H&R Real Estate Investment Trust		
USD 1,572,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	1,985,579	1,769,946		3.416% 01/23/2023	563,774	571,049
1,017,000	Union Gas Ltd., 4.88% 06/21/2041	1,211,397	1,238,981	USD 2,605,000	Howard Hughes Corp., 5.375% 03/15/2025	3,476,140	3,547,123
USD 2,229,000	Velvet Energy Ltd., 9% 09/22/2023	2,866,550	3,137,095	1,140,000	Iron Mountain Canada Operations ULC		
1,097,000	Vesta Energy Corp., 8.125% 07/24/2023	1,085,420	613,772		5.375% 09/15/2023	1,147,157	1,186,945
		330,105,029	210,582,673	USD 437,000	Iron Mountain Inc., 4.875% 09/15/2029	578,019	577,750
REAL ESTATE (4.8%)				USD 2,047,000	iStar Inc., 4.25% 08/01/2025	2,714,206	2,369,292
30,683	Alexandria Real Estate Equities Inc.	6,294,887	5,918,697	USD 1,035,000	iStar Inc., 4.75% 10/01/2024	1,371,101	1,223,594
191,540	Allied Properties Real Estate Investment Trust	9,164,124	8,569,500	USD 1,742,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	1,985,536	2,193,528
765,000	Allied Properties Real Estate Investment Trust 3.113% 04/08/2027	765,000	741,535	USD 1,471,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 4.5% 01/15/2028	1,746,310	1,759,743
1,931,000	Allied Properties Real Estate Investment Trust 3.117% 02/21/2030	1,934,382	1,809,301	USD 1,019,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 5.75% 02/01/2027	1,372,424	1,247,702
956,000	Allied Properties Real Estate Investment Trust 3.636% 04/21/2025	942,553	967,128	160,785	Prologis Inc.	19,642,721	18,186,833
468,900	American Homes 4 Rent	16,282,234	15,310,374	307,800	RioCan Real Estate Investment Trust	7,934,196	4,964,814
323,900	Americold Realty Trust	16,214,099	15,517,369	709,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	709,000	707,238
228,700	Apartment Investment & Management Co.	16,309,864	11,313,815	387,000	SmartCentres Real Estate Investment Trust 3.526% 12/20/2029	388,288	375,408
1,872,497	Bankers Hall L.P., 4.377% 11/20/2023	1,877,758	1,973,534	1,045,000	SmartCentres Real Estate Investment Trust 3.73% 07/22/2022	1,049,478	1,061,712
67,106	Brookfield Office Properties Inc., Preferred 5.1%, Series EE	1,659,100	1,036,788	1,472	Sovereign REIT, Preferred 12%, Series 144A	1,848,607	2,164,919
54,750	Brookfield Office Properties Inc., Preferred 5.1%, Series R	967,315	616,485	321,500	STORE Capital Corp.	16,171,910	8,198,922
185,200	Brookfield Office Properties Inc., Preferred 5.15%, Series P	3,737,320	1,870,520	USD 68,000	VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	89,346	90,200
20,400	Brookfield Office Properties Inc., Preferred 6%, Series CC	546,419	438,600	USD 68,000	VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	89,346	89,602
1,195,000	Brookfield Property Finance ULC 3.93% 01/15/2027	1,195,000	1,162,709	2,243,962	West Edmonton Mall Property Inc., 4.056% 02/13/2024	2,284,535	2,379,266
1,025,000	Brookfield Property Finance ULC 4.115% 10/19/2021	1,025,718	1,032,587			199,364,210	171,834,404
1,805,000	Brookfield Property Finance ULC 4.3% 03/01/2024	1,871,414	1,832,073	MATERIALS (4.1%)			
USD 3,867,000	Brookfield Property REIT Inc./BPR Cumulus LLC/BPR Nimnus 5.75% 05/15/2026	5,207,311	4,415,868	230,978	Agnico-Eagle Mines Ltd.	12,607,428	12,976,344
300	Choice Properties Real Estate Investment Trust	3,459	3,876	USD 193,000	Berry Global Escrow Corp., 5.625% 07/15/2027	259,740	280,625
1,095,000	Choice Properties Real Estate Investment Trust 2.981% 03/04/2030	1,095,000	1,016,171	1,293,000	CCL Industries Inc., 3.864% 04/13/2028	1,304,468	1,326,917
820,000	Choice Properties Real Estate Investment Trust 3.827% 03/04/2050	820,000	681,249	USD 1,203,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	1,454,522	1,667,706
1,147,000	Choice Properties Real Estate Investment Trust 4.178% 03/08/2028	1,150,047	1,192,565	USD 1,990,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	2,516,355	2,869,904
1,065,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	1,168,751	1,126,031	1,871,650	First Quantum Minerals Ltd.	25,124,502	13,457,164
747,000	Choice Properties Real Estate Investment Trust 5.268% 03/07/2046	779,529	772,332	USD 237,000	First Quantum Minerals Ltd., 6.5% 03/01/2024	307,578	276,850
1,514,000	CT Real Estate Investment Trust 3.527% 06/09/2025	1,514,000	1,525,583	USD 1,319,000	First Quantum Minerals Ltd., 6.875% 03/01/2026	1,539,616	1,489,730
220,160	Dream Unlimited Corp.	1,968,678	2,078,310	USD 717,000	First Quantum Minerals Ltd., 7.25% 04/01/2023	941,870	849,541
3,252,916	Fifth Avenue L.P., 4.71% 08/05/2021	3,384,124	3,360,802	USD 3,055,000	First Quantum Minerals Ltd., 7.5% 04/01/2025	4,000,790	3,578,090
				USD 670,000	Kinross Gold Corp., 6.875% 09/01/2041	966,646	942,958
				USD 4,607,000	New Gold Inc., 6.25% 11/15/2022	5,310,363	6,297,480
				USD 1,572,000	New Gold Inc., 6.375% 05/15/2025	1,996,397	2,056,180
				USD 830,000	NOVA Chemicals Corp., 4.875% 06/01/2024	1,083,912	1,025,045
				USD 977,000	NOVA Chemicals Corp., 5% 05/01/2025	1,331,258	1,155,025
				USD 1,401,000	NOVA Chemicals Corp., 5.25% 06/01/2027	1,838,364	1,661,214
				USD 230,000	NOVA Chemicals Corp., 5.25% 08/01/2023	303,185	281,032

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
MATERIALS (4.1%) (cont'd)				UTILITIES (3.4%) (cont'd)			
USD	2,017,000 NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	2,526,223	2,455,498	56,300	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 6	1,164,986	949,218
	573,180 Nutrien Ltd.	39,725,501	27,575,690	105,250	Canadian Utilities Ltd., Preferred 4.9%, Series BB	2,394,769	2,091,318
USD	2,751,000 Rayonier AM Products Inc., 5.5% 06/01/2024	3,044,853	1,761,650	13,800	Canadian Utilities Ltd., Preferred 5.25%, Series EE	351,555	285,108
USD	422,000 Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	563,351	587,984	1,316,000	Capital Power Corp., 4.284% 09/18/2024	1,316,630	1,333,819
USD	473,000 Teck Resources Ltd., 5.4% 02/01/2043	607,350	527,394	1,050,000	Capital Power Corp., 4.424% 02/08/2030	1,049,811	1,066,343
USD	3,336,000 Teck Resources Ltd., 6% 08/15/2040	4,658,353	4,025,003	1,609,000	Capital Power Corp., 4.986% 01/23/2026	1,612,810	1,654,614
USD	580,000 Teck Resources Ltd., 6.125% 10/01/2035	838,052	749,488	740,000	Capital Power Corp., 5.276% 11/16/2020	787,856	746,345
	1,207,203 Teck Resources Ltd., Class B	34,874,637	12,880,856	43,870	Capital Power Corp., Preferred 4.5%, Series 5	756,730	603,651
	406,500 West Fraser Timber Co., Ltd.	12,370,768	10,910,460	700	Capital Power Corp., Preferred 4.6%, Series 3	14,066	10,045
	851,964 Wheaton Precious Metals Corp.	27,361,654	32,996,566	97,500	Capital Power Corp., Preferred 5.75%, Series 9	2,434,044	2,082,600
		189,457,736	146,662,394	65,800	Capital Power Corp., Preferred 6%, Series 7	1,701,817	1,532,482
				1,251,797	Comber Wind Financial Corp., 5.132% 11/15/2030	1,266,166	1,399,294
	INFORMATION TECHNOLOGY (3.9%)			1,025,000	CU Inc., 3.964% 07/27/2045	1,131,350	1,116,165
	873,400 Advanced Micro Devices Inc.	15,324,752	55,905,074	52,525	CU Inc., Preferred 4.6%, Series 1	1,158,909	928,117
	57,668 Apple Inc.	12,331,863	20,638,672	248,600	Emera Inc.	14,442,689	13,797,300
USD	914,796 CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	1,207,709	1,210,235	514,000	Enbridge Gas Inc., 3.01% 08/09/2049	514,000	474,410
	26,900 Keyence Corp.	8,723,578	12,254,936	987,632	Enel SpA	9,799,252	9,709,968
USD	1,336,450 McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	1,654,646	1,755,519	1,012,000	EPCOR Utilities Inc., 4.55% 02/28/2042	1,169,253	1,205,670
USD	1,224,312 Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	1,610,060	1,502,540	215,200	Exelon Corp.	12,961,690	11,148,737
USD	2,534,000 Project Homestake Merger Corp., 8.875% 03/01/2023	3,099,782	2,264,633	167,200	FirstEnergy Corp.	9,502,943	9,429,164
	699,600 Samsung Electronics Co., Ltd.	25,607,420	38,547,695	28,575	Fortis Inc., Preferred 4.9%	676,674	605,218
	3,070,000 Teranet Holdings L.P., 3.81929% 12/01/2031	3,568,899	3,181,626	939,000	FortisAlberta Inc., 4.27% 09/22/2045	960,865	1,072,104
	1,897,000 Teranet Holdings L.P., 5.754% 12/17/2040	1,958,381	1,911,104	1,310,000	FortisBC Energy Inc., 5.8% 05/13/2038	1,691,237	1,741,971
USD	655,705 Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	870,498	856,699	USD	1,483,000 LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	1,609,274	1,956,726
		75,957,588	140,028,733	825,000	Liberty Utilities Canada L.P., 3.315% 02/14/2050	825,000	733,797
				1,609,000	Lower Mattagami Energy L.P., 4.944% 09/21/2043	1,944,301	2,000,190
	UTILITIES (3.4%)			27,750	NextEra Energy Inc.	4,888,693	9,397,499
	60,500 AltaGas Ltd., Preferred 4.75%, Series G	1,398,155	686,675	1,540,000	Nova Scotia Power Inc., 3.571% 04/05/2049	1,576,935	1,518,344
	75,000 AltaGas Ltd., Preferred 5%, Series K	1,861,812	1,249,500	USD	3,212,000 Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	4,029,392	3,288,759
	478,000 AltaLink L.P., 4.462% 11/08/2041	599,904	559,776	57,150	Sempra Energy	8,114,862	9,088,115
	617,000 AltaLink L.P., 4.872% 11/15/2040	756,255	755,204	24,900	Sempra Energy, Preferred 6%, Series A	3,109,735	3,242,295
	1,759,154 Arrow Lakes Power Corp., 5.516% 04/05/2041	2,046,996	2,287,336	355,380	SSE PLC	7,256,761	8,097,549
	2,311,000 Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	2,315,594	2,298,794	USD	1,277,000 TerraForm Power Operating LLC 5% 01/31/2028	1,608,546	1,883,158
	258,000 Brookfield Infrastructure Finance ULC 3.41% 10/09/2029	251,039	243,843	67,550	TransAlta Corp., Preferred 5%, Series E	1,262,130	824,110
	588,000 Brookfield Infrastructure Finance ULC 4.193% 09/11/2028	603,078	594,730	18,400	TransAlta Corp., Preferred, Series C	312,383	189,336
	300 Brookfield Infrastructure Partners L.P., Preferred 5%, Series 7	6,844	5,520	842,340	Trillium Windpower L.P., 5.803% 02/15/2033	848,745	984,825
	1,000 Brookfield Renewable Partners L.P., Preferred 5%, Series 13	21,775	17,890			122,512,747	122,934,107
	576,000 Brookfield Renewable Partners ULC 3.752% 06/02/2025	583,944	591,768		COMMUNICATION SERVICES (1.6%)		
	2,019,000 Brookfield Renewable Partners ULC 5.84% 11/05/2036	1,978,266	2,222,628	USD	209,000 Altice Financing S.A., 5% 01/15/2028	272,391	260,320
	188,900 Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 5	3,842,226	3,232,079	USD	673,000 Altice Financing S.A., 7.5% 05/15/2026	867,575	917,723
				USD	188,000 Altice France S.A., 5.5% 01/15/2028	249,063	247,737
				USD	1,456,749 AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	1,928,062	1,494,740
				134,000	BCE Inc., Preferred 4.4%, Series AF 16	2,232,330	1,630,780
				1,100	BCE Inc., Preferred 5.319%, Series Z	17,814	12,364
				1,700	BCE Inc., Preferred 5.45%, Series AA	27,242	18,615
				200	BCE Inc., Preferred 6.174%, Series R	3,267	2,150
				91,100	BCE Inc., Preferred, Series 18	1,402,454	1,011,210
				5,000	BCE Inc., Preferred, Series AB	78,183	54,000

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
COMMUNICATION SERVICES (1.6%) (cont'd)			
121,800	BCE Inc., Preferred, Series AJ	2,050,284	1,351,980
1,781,000	Bell Canada Inc., 3.5% 09/30/2050	1,776,800	1,536,210
1,573,000	Bell Canada Inc., 4.7% 09/11/2023	1,729,703	1,664,179
USD 34,000	Block Communications Inc., 4.875% 03/01/2028	45,284	44,502
USD 33,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	45,290	45,515
USD 1,407,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	1,879,298	1,970,311
USD 733,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	991,093	1,034,203
USD 50,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.125% 05/01/2027	63,445	70,553
USD 572,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	751,408	817,108
USD 252,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	332,792	335,602
USD 324,000	CommScope Finance LLC 5.5% 03/01/2024	436,303	461,470
USD 561,000	CommScope Finance LLC 6% 03/01/2026	757,147	788,367
USD 609,000	CommScope Finance LLC 8.25% 03/01/2027	813,171	826,165
USD 182,000	CSC Holdings LLC 5.375% 02/01/2028	226,919	261,270
USD 127,000	CSC Holdings LLC 5.75% 01/15/2030	166,840	180,252
USD 2,560,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	3,360,870	2,927,464
USD 315,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	410,600	296,478
USD 233,026	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	316,573	253,760
USD 990,000	Front Range BidCo Inc., 4% 03/01/2027	1,312,736	1,332,368
USD 203,000	Front Range BidCo Inc., 6.125% 03/01/2028	269,177	271,417
USD 993,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	1,313,422	1,313,695
USD 1,250,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	1,653,048	1,741,658
USD 329,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	461,805	469,015
USD 5,727,000	Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	6,711,827	5,279,418
USD 246,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	322,247	341,027
USD 309,000	National CineMedia LLC 5.875% 04/15/2028	411,419	300,072
USD 123,000	Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	162,808	154,068
USD 850,000	SFR Group S.A., 7.375% 05/01/2026	1,136,351	1,187,497
1,159,000	Shaw Communications Inc., 4.25% 12/09/2049	1,157,942	1,027,186
USD 315,000	Spring Corp., 7.625% 03/01/2026	399,590	501,762
USD 3,451,000	Sprint Capital Corp., 6.875% 11/15/2028	3,786,142	5,547,594
USD 802,000	Sprint Corp., 7.125% 06/15/2024	1,033,144	1,238,956
855,000	TELUS Corp., 3.95% 02/16/2050	847,767	789,499
USD 300,000	Virgin Media Finance PLC 4.875% 02/15/2022	373,420	422,220
USD 268,000	Virgin Media Finance PLC 5.75% 01/15/2025	366,337	365,868
USD 655,000	Virgin Media Secured Finance PLC 5.5% 05/15/2029	882,940	918,528
USD 222,000	Virgin Media Secured Finance PLC 5.5% 08/15/2026	283,207	317,129
88,682	Xplornet Communications Inc.	2,330,425	3,813,326

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
COMMUNICATION SERVICES (1.6%) (cont'd)			
USD 2,168,626	Xplornet Communications Inc., 9.625% 06/01/2022	2,911,722	2,838,476
USD 4,060,000	Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	5,236,472	5,485,483
USD 185,000	Ziggo B.V., 4.875% 01/15/2030	243,181	253,582
		56,839,330	56,424,872
CANADIAN GOVERNMENT BONDS (1.2%)			
31,494,000	Government of Canada 2.75% 12/01/2048	42,238,145	42,215,636
ASSET-BACKED SECURITIES (0.7%)			
2,870,000	Classic RMBS Trust 3.011% 08/15/2026	2,335,619	2,326,682
USD 2,696,000	Fannie Mae Pool 3.5% 09/01/2049	3,296,309	3,618,052
USD 2,605,000	Fannie Mae Pool 4% 01/01/2050	3,571,821	3,832,948
1,732,000	Ford Auto Securitization Trust 2.319% 04/15/2022	680,219	680,655
USD 2,043,000	Freddie Mac Pool 3.5% 07/01/2049	2,267,302	2,486,361
USD 2,703,000	Freddie Mac Pool 3.5% 11/01/2049	3,444,617	3,763,149
USD 1,940,000	Freddie Mac Pool 4% 03/01/2050	2,693,997	2,898,815
USD 2,951,000	Freddie Mac Pool 4% 05/01/2049	3,331,898	3,626,251
2,535,000	Real Estate Asset Liquidity Trust 3.5% 05/12/2025	2,474,539	2,358,234
		24,096,321	25,591,147
MUNICIPAL BONDS (0.7%)			
1,704,000	City of Montreal 2.3% 09/01/2029	1,682,931	1,712,052
4,581,000	City of Montreal 3.15% 09/01/2028	4,928,698	4,929,059
2,697,000	City of Montreal 3.5% 12/01/2038	3,095,617	2,927,296
78,000	City of Montreal 4.1% 12/01/2034	92,515	90,603
164,000	City of Montreal 6% 06/01/2043	259,142	246,400
39,000	City of Ottawa 3.05% 04/23/2046	41,920	40,114
1,355,000	City of Ottawa 4.2% 07/30/2053	1,846,219	1,747,630
187,000	City of St. John's 4.5% 12/20/2033	222,174	220,911
82,000	City of St. John's 4.622% 08/11/2031	97,185	98,595
1,287,000	City of Toronto 2.65% 11/09/2029	1,320,797	1,340,356
1,690,000	City of Toronto 2.8% 11/22/2049	1,687,905	1,634,763
57,000	City of Toronto 2.95% 04/28/2035	59,458	58,772
1,658,000	City of Vancouver 3.7% 10/18/2052	2,064,484	2,003,209
2,541,000	City of Winnipeg 4.3% 11/15/2051	3,432,721	3,190,994
1,779,000	Municipal Finance Authority of British Columbia 2.55% 10/09/2029	1,848,087	1,855,205
1,278,000	Municipal Finance Authority of British Columbia 3.05% 10/23/2028	1,366,517	1,386,257
39,000	Regional Municipality of Halton 4.05% 10/11/2041	47,580	46,145
8,000	Regional Municipality of Waterloo 3.75% 05/13/2033	9,027	9,164
87,000	Regional Municipality of Waterloo 3.8% 05/13/2043	101,028	98,516
36,000	Regional Municipality of York 4% 05/31/2032	41,843	42,255
131,000	Regional Municipality of York 4.05% 05/01/2034	154,418	153,170
40,000	Regional Municipality of York 4.15% 11/18/2041	49,960	47,980
		24,450,226	23,879,446
PROVINCIAL BONDS (0.2%)			
1,932,000	First Nations Finance Authority 3.05% 06/01/2028	2,038,454	2,090,347
2,515,000	Province of New Brunswick 3.05% 08/14/2050	2,731,441	2,590,788
426,000	Province of Nova Scotia 3.15% 12/01/2051	500,320	467,085

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
PROVINCIAL BONDS (0.2%) (cont'd)			
874,000	Province of Nova Scotia 6.6% 06/01/2027	1,187,770	1,153,778
603,000	South Coast British Columbia Transportation Authority 2.65% 10/29/2050	601,927	577,935
40,000	South Coast British Columbia Transportation Authority 4.65% 06/20/2041	52,946	51,414
		7,112,858	6,931,347
WARRANTS (0.0%)			
241,800	Canadian International Oil Corp., Warrants (31Dec49)	3,334	-
18,759	Egalet Corp., Warrants	149,157	42,242
		152,491	42,242
Commissions and other portfolio transaction costs			
		(2,096,835)	
Total Investment Portfolio before Derivative Instruments (97.0%)			
		3,633,263,263	3,480,135,378
Foreign Currency Forward Contract(s) (-1.3%) (see Schedule A)			
			(47,597,375)
Total Investment Portfolio (95.7%)			
		3,633,263,263	3,432,538,003
Other Net Assets (Liabilities) (4.3%)			
			153,744,253
Net Assets Attributable to Holders of Redeemable Units (100.0%)			
		3,586,282,256	

Principal amounts stated in:

GBP British Pound
EUR European Currency
USD U.S. Dollar

Schedule A

Foreign Currency Forward Contract(s) (-1.3%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,255,641) US \$	1,672,793 Canadian \$	(93,286)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(12,593,624) US \$	17,829,172 Canadian \$	122,197
1	Bank of Montreal	A-1	May 14, 2020	0.75	(2,421,142) US \$	3,226,182 Canadian \$	(179,194)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(34,439,581) US \$	47,126,090 Canadian \$	(1,293,483)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(3,549,745) US \$	4,722,496 Canadian \$	(271,516)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(4,061,261) US \$	5,385,922 Canadian \$	(326,281)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(2,854,779) US \$	4,072,343 Canadian \$	58,382
1	Bank of Montreal	A-1	April 22, 2020	0.76	(644,842) US \$	846,594 Canadian \$	(60,606)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(9,115,636) US \$	12,444,211 Canadian \$	(377,366)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.59	(725,000) British Pound	1,228,761 Canadian \$	(37,400)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.57	(1,369,743) Canadian \$	873,107 Euro	(12,894)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(2,180,858) Canadian \$	1,541,962 US \$	(11,467)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.
Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.3%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.55	(2,803,320) Euro	4,358,296 Canadian \$	1,883
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(61,405,000) Euro	92,578,169 Canadian \$	(2,840,702)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(11,318,411) US \$	15,487,831 Canadian \$	(425,041)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(1,255,641) US \$	1,673,387 Canadian \$	(92,693)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(1,532,779) US \$	2,039,038 Canadian \$	(117,374)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(1,601,430) US \$	2,201,646 Canadian \$	(50,857)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(18,606,565) US \$	25,426,988 Canadian \$	(732,434)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(22,149,592) US \$	28,849,955 Canadian \$	(2,311,243)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(23,874,012) US \$	32,813,636 Canadian \$	(766,515)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(3,414,067) US \$	4,527,650 Canadian \$	(274,269)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(6,099,148) US \$	8,122,034 Canadian \$	(458,646)
1	Citigroup Inc.	A-2	June 18, 2020	1.56	(10,226,820) Canadian \$	6,552,000 Euro	(44,808)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,644,901) US \$	2,189,466 Canadian \$	(124,111)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(29,827,779) US \$	38,686,778 Canadian \$	(3,276,416)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,080,014) US \$	4,104,350 Canadian \$	(227,740)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(3,275,152) US \$	4,358,582 Canadian \$	(249,114)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,384,244) US \$	4,503,864 Canadian \$	(256,124)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,421,840) US \$	4,552,166 Canadian \$	(260,699)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(4,501,752) US \$	5,990,940 Canadian \$	(342,417)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(4,776,584) US \$	6,365,032 Canadian \$	(353,310)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(5,649,573) US \$	7,714,927 Canadian \$	(231,469)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(6,579,604) US \$	8,751,301 Canadian \$	(503,002)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(6,990,341) US \$	9,544,555 Canadian \$	(287,694)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(10,722,163) US \$	14,267,232 Canadian \$	(817,403)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(3,530,133) US \$	4,695,148 Canadian \$	(270,033)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(4,076,065) US \$	5,415,276 Canadian \$	(317,759)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(42,050,850) US \$	54,750,207 Canadian \$	(4,409,105)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(7,711,526) US \$	10,595,560 Canadian \$	(251,134)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(11,547,000) British Pound	20,049,287 Canadian \$	(117,667)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.59	(1,828,161) Canadian \$	1,072,000 British Pound	44,033
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(13,248,503) Canadian \$	9,377,899 US \$	(54,713)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.76	(1,823,168) Canadian \$	1,038,000 British Pound	(10,250)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.57	(4,541,836) Canadian \$	2,892,893 Euro	(46,138)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(6,582,235) Canadian \$	4,541,744 US \$	(192,368)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(6,681,687) Canadian \$	4,273,752 Euro	(40,122)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(7,169,248) Canadian \$	4,584,000 Euro	(45,541)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(8,172,217) Canadian \$	5,782,356 US \$	(37,004)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(8,258,824) Canadian \$	5,841,885 US \$	(39,859)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(8,370,551) Canadian \$	5,800,488 US \$	(209,749)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(8,428,839) Canadian \$	5,813,432 US \$	(249,808)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	79.26	(2,840,640,000) Japanese Yen	35,837,969 Canadian \$	(1,414,087)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.01	(240,750,000) Japanese Yen	3,159,663 Canadian \$	2,236

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.3%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay		Receive		Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(27,613,000)	Swiss Franc	39,167,848	Canadian \$	(1,327,911)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.76	(15,892,120)	US \$	20,857,136	Canadian \$	(1,500,797)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.76	(16,121,039)	US \$	21,161,942	Canadian \$	(1,518,048)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(19,122,883)	US \$	26,138,878	Canadian \$	(746,461)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(2,505,783)	US \$	3,333,513	Canadian \$	(190,905)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(29,827,779)	US \$	38,761,198	Canadian \$	(3,202,030)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,390,836)	US \$	4,512,405	Canadian \$	(258,042)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,848,272)	US \$	5,120,911	Canadian \$	(293,088)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(3,988,507)	US \$	5,313,063	Canadian \$	(296,835)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(4,112,253)	US \$	5,453,078	Canadian \$	(330,846)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(4,864,796)	US \$	6,477,968	Canadian \$	(366,146)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(6,351,251)	US \$	8,642,507	Canadian \$	(290,803)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(6,713,941)	US \$	9,140,517	Canadian \$	(302,936)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(12,729,849)	Canadian \$	8,994,777	US \$	(75,064)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(13,752,179)	Canadian \$	9,751,622	US \$	(32,608)
1	Morgan Stanley	A-2	June 18, 2020	1.78	(1,485,344)	Canadian \$	834,000	British Pound	(28,681)
1	Morgan Stanley	A-2	June 18, 2020	0.01	(2,605,940)	Canadian \$	195,519,000	Japanese Yen	(41,637)
1	Morgan Stanley	A-2	June 18, 2020	1.49	(3,954,066)	Canadian \$	2,662,000	Swiss Franc	(49,769)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(484,966)	Canadian \$	310,248	Euro	(2,830)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(6,593,601)	Canadian \$	4,541,744	US \$	(203,729)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(7,901,764)	Canadian \$	5,450,092	US \$	(233,923)
1	Morgan Stanley	A-2	June 18, 2020	1.55	(1,868,880)	Euro	2,905,215	Canadian \$	941
1	Morgan Stanley	A-2	June 18, 2020	0.69	(3,799,000)	Swiss Franc	5,531,579	Canadian \$	(40,113)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(1,644,901)	US \$	2,186,501	Canadian \$	(127,073)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(1,176,189)	US \$	1,674,347	Canadian \$	20,574
1	Morgan Stanley	A-2	April 22, 2020	0.77	(21,288,246)	US \$	27,642,788	Canadian \$	(2,306,584)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,459,661)	US \$	4,607,243	Canadian \$	(258,823)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,557,836)	US \$	4,738,374	Canadian \$	(267,022)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,630,445)	US \$	4,834,271	Canadian \$	(273,276)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,855,557)	US \$	5,135,808	Canadian \$	(287,093)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(5,121,506)	US \$	6,997,101	Canadian \$	(206,546)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(6,085,884)	US \$	8,309,468	Canadian \$	(250,620)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(14,119,026)	Canadian \$	9,017,000	Euro	(106,239)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(513,608)	Canadian \$	2,792,000	Hong Kong \$	(7,305)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.56	(2,515,800)	Euro	3,912,962	Canadian \$	3,358
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(26,295,000)	Hong Kong \$	4,544,741	Canadian \$	(223,030)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(7,404,500)	US \$	10,441,759	Canadian \$	30,919
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,064,780)	US \$	1,418,891	Canadian \$	(79,112)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(12,531,928)	US \$	16,251,279	Canadian \$	(1,379,256)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,255,641)	US \$	1,672,998	Canadian \$	(93,082)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(15,481,157)	US \$	21,156,549	Canadian \$	(618,458)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(20,194,032)	US \$	27,764,169	Canadian \$	(639,890)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(2,812,725)	US \$	3,742,404	Canadian \$	(214,720)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(471,180)	US \$	627,858	Canadian \$	(34,865)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(813,430)	US \$	1,083,771	Canadian \$	(60,331)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(1,234,351)	US \$	1,642,885	Canadian \$	(93,681)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(21,181,805)	US \$	27,500,020	Canadian \$	(2,299,603)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(21,755,996)	US \$	29,608,931	Canadian \$	(991,825)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(4,076,065)	US \$	5,415,684	Canadian \$	(317,351)
Total Foreign Currency Forward Contract(s) Value									(47,597,375)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	285	(285)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	285	(285)	-	-
Derivative liabilities - Foreign currency forward contracts	(47,882)	285	-	(47,597)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(47,882)	285	-	(47,597)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1,889	(1,272)	-	617
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,889	(1,272)	-	617
Derivative liabilities - Foreign currency forward contracts	(4,871)	1,272	-	(3,599)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(4,871)	1,272	-	(3,599)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares S&P/TSX 60 Index ETF	7,673,653	331,107	4.3
iShares MSCI ACWI ETF	14,611,223	85,551	0.6
SPDR Gold Trust	69,396,732	263,395	0.4
SPDR S&P 500 ETF Trust	333,941,477	36,817	-

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	3.9
SPDR Gold Trust	43,515,900	68,549	0.2

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

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	3,225	4,674
Soft dollar commissions [†]	547	1,643

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	274,036,206	379,345,308	70,073,755	30,206,497	8,794,141	6,794,301	3,375,908	2,513,136
Redeemable units issued for cash	207,703,200	72,952,406	3,991,744	51,979,842	1,264,895	4,899,587	489,776	1,610,374
Redeemable units issued for reinvested distributions	17,564,721	15,493,770	1,160,239	2,461,788	145,763	387,567	58,123	153,529
Redeemable units redeemed	(106,020,012)	(193,755,278)	(75,225,738)	(14,574,372)	(10,204,799)	(3,287,314)	(3,923,807)	(901,131)
Number of redeemable units at the end of year	393,284,115	274,036,206	-	70,073,755	-	8,794,141	-	3,375,908

	Class A4		Class A5		Class AT6		Class E	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	734,284	354,544	218,896	109,176	3,979	11,844	18,078,382	18,731,698
Redeemable units issued for cash	324,817	486,916	338,230	146,136	-	-	641,467	1,497,250
Redeemable units issued for reinvested distributions	14,734	30,845	7,453	8,642	14	-	838,851	905,567
Redeemable units redeemed	(1,073,835)	(138,021)	(564,579)	(45,058)	(1,360)	(7,865)	(3,821,456)	(3,056,133)
Number of redeemable units at the end of year	-	734,284	-	218,896	2,633	3,979	15,737,244	18,078,382

	Class EF		Class F		Class F1		Class F2	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	5,712,382	5,859,820	29,433,180	33,548,453	7,308,622	2,850,858	1,114,732	786,632
Redeemable units issued for cash	80,913	361,322	24,850,574	13,852,531	625,507	5,972,827	110,912	814,748
Redeemable units issued for reinvested distributions	191,727	236,181	1,760,998	1,336,708	116,980	251,251	19,353	50,974
Redeemable units redeemed	(1,579,610)	(744,941)	(12,491,279)	(19,304,512)	(8,051,109)	(1,766,314)	(1,244,997)	(537,622)
Number of redeemable units at the end of year	4,405,412	5,712,382	43,553,473	29,433,180	-	7,308,622	-	1,114,732

	Class F3		Class I		Class O		Class P	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	401,766	80,778	214,660,958	235,601,128	10,230,158	10,559,617	342,450	114,963
Redeemable units issued for cash	39,101	521,925	16,150,030	18,406,616	405,698	1,000,426	153,042	289,170
Redeemable units issued for reinvested distributions	4,958	11,735	16,018,663	17,393,068	645,048	673,137	31,543	15,616
Redeemable units redeemed	(445,825)	(212,672)	(48,929,487)	(56,739,854)	(2,040,397)	(2,003,022)	(93,055)	(77,299)
Number of redeemable units at the end of year	-	401,766	197,900,164	214,660,958	9,240,507	10,230,158	433,980	342,450

	Class Y		Class Y1		Class Y2		Class Y3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	76,520	168,004	93,555	51,064	2,273	63,146	67,946	1,244
Redeemable units issued for cash	164,466	3,970	21	49,847	2,510	221	22	63,358
Redeemable units issued for reinvested distributions	10,633	6,474	1,238	4,344	54	2,208	1,618	3,345
Redeemable units redeemed	(43,135)	(101,928)	(94,814)	(11,700)	(4,837)	(63,302)	(69,586)	(1)
Number of redeemable units at the end of year	208,484	76,520	-	93,555	-	2,273	-	67,946

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Redeemable Unit Transactions (Note 4) (cont'd)

for the years ended March 31

	Class Z		Class Z1		Class Z2		Class Z3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,724,980	2,785,574	1,224,733	607,427	154,517	167,340	29,113	62,760
Redeemable units issued for cash	1,577,569	268,556	29,242	829,639	15,118	67,379	417	31,275
Redeemable units issued for reinvested distributions	132,865	116,534	21,284	50,603	2,869	9,676	534	2,623
Redeemable units redeemed	(660,620)	(1,445,684)	(1,275,259)	(262,936)	(172,504)	(89,878)	(30,064)	(67,545)
Number of redeemable units at the end of year	2,774,794	1,724,980	-	1,224,733	-	154,517	-	29,113

	Class Z4	
	2020	2019
Number of redeemable units at the beginning of year	41,624	47,355
Redeemable units issued for cash	300	3,506
Redeemable units issued for reinvested distributions	806	2,509
Redeemable units redeemed	(42,730)	(11,746)
Number of redeemable units at the end of year	-	41,624

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

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	2.000	0.20
Class A1 [^]	1.850	0.20
Class A2 [^]	1.800	0.19
Class A3 [^]	1.750	0.15
Class A4 [^]	1.700	0.12
Class A5 [^]	1.600	0.10
Class AT6	2.000	0.20
Class E	1.850	0.15
Class EF	0.850	0.15
Class F	1.000	0.20
Class F1 [^]	0.850	0.20
Class F2 [^]	0.800	0.19
Class F3 [^]	0.750	0.15
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20
Class Y	0.950	0.20
Class Y1 [^]	0.850	0.20
Class Y2 [^]	0.800	0.19
Class Y3 [^]	0.750	0.15
Class Z	1.950	0.20
Class Z1 [^]	1.850	0.20
Class Z2 [^]	1.800	0.19
Class Z3 [^]	1.750	0.15
Class Z4 [^]	1.700	0.12

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	711,927	396,550
Collateral (non-cash)	726,166	404,597

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	734	995
Charges	(110)	(149)
Securities lending revenue	624	846
% of gross securities lending revenue	15.0	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
CI Financial Corp.	10,021
Signature Cash Management Fund (Class C)	-

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

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
Financials	28.1
Energy	13.0
Provincial Bonds	9.5
Consumer Staples	6.8
Industrials	6.3
Consumer Discretionary	6.0
Health Care	6.0
Materials	5.5
Canadian Government Bonds	4.4
Information Technology	3.4
Other Net Assets (Liabilities)	3.0
Utilities	2.3
Real Estate	2.0
Communication Services	1.5
Exchange-Traded Fund(s)	1.5
Private Placements	0.7
Asset-Backed Securities	0.1
Warrants	0.0
Fund(s)	0.0
Foreign Currency Forward Contract(s)	(0.1)
Total Long Positions	100.0
Short Positions	
Option Contract(s)	(0.0)
Total Short Positions	(0.0)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	1.7
AA/Aa/A+	1.3
A	4.3
BBB/Baa/B++	6.4
BB/Ba/B+	6.3
B	3.4
CCC/Caa/C++	0.9
C and Lower	0.1
Not Rated	1.9
Total	26.3

Credit Risk (cont'd)

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	5.2
AA/Aa/A+	4.9
A	8.3
BBB/Baa/B++	6.6
BB/Ba/B+	6.7
B	4.1
CCC/Caa/C++	0.9
Not Rated	1.2
Total	37.9

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in Canadian equities and it was therefore sensitive to changes in general economic conditions in Canada.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$266,941,000 (March 31, 2019 - \$290,589,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,403,548	(719,758)	683,790	19.1
Euro	122,954	(62,178)	60,776	1.7
Swiss Franc	82,930	(42,028)	40,902	1.1
Korean Won	38,548	-	38,548	1.1
Japanese Yen	73,081	(37,747)	35,334	1.0
Danish Krone	19,699	-	19,699	0.5
British Pound	33,807	(16,287)	17,520	0.5
Swedish Krona	16,593	-	16,593	0.5
Hong Kong Dollar	20,603	(4,267)	16,336	0.5
Brazilian Real	7,830	-	7,830	0.2
Czech Koruna	5,305	-	5,305	0.1
Total	1,824,898	(882,265)	942,633	26.3

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

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,350,993	(503,144)	847,849	18.4
Euro	235,002	(94,947)	140,055	3.0
Korean Won	64,151	-	64,151	1.4
Swiss Franc	102,502	(48,374)	54,128	1.2
British Pound	77,713	(37,620)	40,093	0.9
Japanese Yen	65,802	(32,742)	33,060	0.7
Danish Krone	12,500	-	12,500	0.3
Indian Rupee	11,301	-	11,301	0.2
Swedish Krona	9,504	-	9,504	0.2
Hong Kong Dollar	1,312	-	1,312	0.0
Total	1,930,780	(716,827)	1,213,953	26.3

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$94,263,000 (March 31, 2019 - \$121,395,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	21,926	98,159	170,277	520,361	810,723

as at March 31, 2019

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	150,509	175,934	280,777	1,105,559	1,712,779

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$10,660,000 (March 31, 2019 - \$23,390,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	1,915,246	29,819	7,435	1,952,500
Bonds	-	763,593	21,539	785,132
Asset-backed securities	-	25,591	-	25,591
Exchange-Traded Fund(s)	716,870	-	-	716,870
Warrants	-	42	-	42
Foreign currency forward contract(s), net	-	(47,597)	-	(47,597)
Total	2,632,116	771,448	28,974	3,432,538

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	2,830,264	2,193	4,675	2,837,132
Bonds	-	1,543,286	27,943	1,571,229
Asset-backed securities	-	4,367	-	4,367
Fund(s)	-	-	-	-
Exchange-Traded Fund(s)	68,549	-	-	68,549
Warrants	-	75	136	211
Foreign currency forward contract(s), net	-	(2,982)	-	(2,982)
Total	2,898,813	1,546,939	32,754	4,478,506

Short Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Option contract(s)	(91)	-	-	(91)
Total	(91)	-	-	(91)

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

Signature Income & Growth Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	4,675	-	(69)	2,367	-	(407)	869	7,435
Bonds	27,943	70	(2,344)	-	(2,295)	49	(1,884)	21,539
Warrants	136	-	-	-	-	-	(136)	-
Total	32,754	70	(2,413)	2,367	(2,295)	(358)	(1,151)	28,974

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$91,484).

During the year ended March 31, 2020, investments with a fair value of \$2,367,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$2,295,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	4,558	3,293	(390)	144	(4,794)	(64)	1,928	4,675
Bonds	30,245	5,011	(26)	365	(1,779)	(1,195)	(4,678)	27,943
Warrants	927	-	-	-	(35)	-	(756)	136
Total	35,730	8,304	(416)	509	(6,608)	(1,259)	(3,506)	32,754

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was (\$515,453).

During the year ended March 31, 2019, investments with a fair value of \$509,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$6,608,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Canadian Bond Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	3,052,508	3,317,125
Cash	58,077	22,610
Unrealized gain on futures and foreign currency forward contracts	772	483
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	10	9
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	20,757	23,106
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	4,952	123,213
Receivable for unit subscriptions	485	2,183
	3,137,561	3,488,729
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	6,664	705
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	22,142	119,523
Payable for unit redemptions	2,558	2,852
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	31,364	123,080
Net assets attributable to holders of redeemable units	3,106,197	3,365,649

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	285,924	207,045	5.82	5.77	49,154,632	35,905,118
Class A1	-	76,012	-	9.87	-	7,697,903
Class A2	-	9,037	-	9.87	-	915,186
Class A3	-	2,646	-	9.89	-	267,671
Class A4	-	946	-	9.88	-	95,768
Class A5	-	52	-	9.88	-	5,215
Class E	11,236	12,681	9.95	9.87	1,129,174	1,285,185
Class EF	1,233	2,601	9.97	9.89	123,718	263,095
Class F	16,188	10,194	11.02	10.93	1,468,730	933,009
Class F1	-	4,854	-	9.89	-	490,805
Class F2	-	1,341	-	9.89	-	135,645
Class F3	-	293	-	9.88	-	29,650
Class F4	-	28	-	9.89	-	2,853
Class F5	-	10	-	9.88	-	1,050
Class I	2,701,774	3,018,327	10.66	10.56	253,452,731	285,831,666
Class Insight	572	622	10.62	10.52	53,874	59,161
Class O	14,069	13,902	10.06	9.96	1,398,201	1,395,493
Class P	1,775	1,972	9.98	9.89	177,846	199,482
Class W	70,879	11	10.31	10.20	6,877,686	1,050
Class Y	1	1	10.04	9.95	120	120
Class Z	2,546	3,074	9.96	9.88	255,651	311,210

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

Signature Canadian Bond Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	98,485	97,537
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	86,697	(23,953)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(50,828)	98,967
Total net gain (loss) on investments and derivatives	134,354	172,551
Other income		
Foreign exchange gain (loss) on cash	1,110	282
Commitment fee income	-	-
Securities lending revenue (Note 6)	510	466
Fees rebate	47	6
Total other income	1,667	754
Total income	136,021	173,305
Expenses		
Management fees (Note 5)	3,504	4,042
Administration fees (Note 5)	584	624
Commissions and other portfolio transaction costs	37	24
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Interest expense	1	3
Withholding taxes	31	61
Harmonized sales tax	453	512
Total expenses	4,615	5,271
Increase (decrease) in net assets attributable to holders of redeemable units	131,406	168,034

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	4,689	8,095	0.12	0.18	44,713,493	46,127,409
Class A1	2,268	3,545	0.30	0.66	7,657,386	5,339,479
Class A2	269	348	0.30	0.41	910,024	842,327
Class A3	86	103	0.31	0.39	282,105	270,452
Class A4	29	37	0.31	0.43	94,757	88,569
Class A5	2	3	0.30	0.44	5,230	5,175
Class E	333	501	0.28	0.37	1,203,578	1,354,014
Class EF	69	156	0.37	0.42	182,609	372,323
Class F	294	413	0.23	0.37	1,241,090	1,148,676
Class F1	156	248	0.31	0.77	492,570	318,604
Class F2	44	53	0.31	0.62	138,571	87,169
Class F3	10	15	0.32	0.58	30,092	25,989
Class F4	1	-	0.33	0.63	2,862	1,138
Class F5	-	-	0.32	0.48	1,054	1,036
Class I	123,527	153,581	0.45	0.56	275,827,153	272,772,371
Class Insight	18	25	0.31	0.37	56,429	68,084
Class O	504	697	0.36	0.51	1,364,266	1,373,793
Class P	78	89	0.41	0.59	193,484	149,305
Class W	(1,054)	1	(3.58)	0.54	293,966	1,034
Class Y	-	-	0.30	0.44	120	120
Class Z	83	124	0.28	0.38	286,416	328,157

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

Signature Canadian Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	207,045	299,621	76,012	36,173	9,037	7,834	2,646	2,767
Increase (decrease) in net assets attributable to holders of redeemable units	4,689	8,095	2,268	3,545	269	348	86	103
Distributions to holders of redeemable units								
From net investment income	(4,210)	(4,033)	(470)	(954)	(55)	(145)	(17)	(46)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(4,210)	(4,033)	(470)	(954)	(55)	(145)	(17)	(46)
Redeemable unit transactions								
Proceeds from redeemable units issued	152,837	53,767	7,710	54,185	1,355	3,722	285	861
Reinvestment of distributions to holders of redeemable units	4,054	3,867	463	938	54	136	17	46
Redemption of redeemable units	(78,491)	(154,272)	(85,983)	(17,875)	(10,660)	(2,858)	(3,017)	(1,085)
Net increase (decrease) from redeemable unit transactions	78,400	(96,638)	(77,810)	37,248	(9,251)	1,000	(2,715)	(178)
Net increase (decrease) in net assets attributable to holders of redeemable units	78,879	(92,576)	(76,012)	39,839	(9,037)	1,203	(2,646)	(121)
Net assets attributable to holders of redeemable units at the end of year	285,924	207,045	-	76,012	-	9,037	-	2,646

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	946	842	52	31	12,681	14,770	2,601	4,146
Increase (decrease) in net assets attributable to holders of redeemable units	29	37	2	3	333	501	69	156
Distributions to holders of redeemable units								
From net investment income	(6)	(16)	-	(1)	(208)	(231)	(41)	(83)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(6)	(16)	-	(1)	(208)	(231)	(41)	(83)
Redeemable unit transactions								
Proceeds from redeemable units issued	49	167	-	20	736	1,250	307	1,745
Reinvestment of distributions to holders of redeemable units	6	16	-	1	202	226	37	76
Redemption of redeemable units	(1,024)	(100)	(54)	(2)	(2,508)	(3,835)	(1,740)	(3,439)
Net increase (decrease) from redeemable unit transactions	(969)	83	(54)	19	(1,570)	(2,359)	(1,396)	(1,618)
Net increase (decrease) in net assets attributable to holders of redeemable units	(946)	104	(52)	21	(1,445)	(2,089)	(1,368)	(1,545)
Net assets attributable to holders of redeemable units at the end of year	-	946	-	52	11,236	12,681	1,233	2,601

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10,194	15,007	4,854	1,732	1,341	823	293	89
Increase (decrease) in net assets attributable to holders of redeemable units	294	413	156	248	44	53	10	15
Distributions to holders of redeemable units								
From net investment income	(298)	(261)	(38)	(73)	(11)	(19)	(2)	(6)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(298)	(261)	(38)	(73)	(11)	(19)	(2)	(6)
Redeemable unit transactions								
Proceeds from redeemable units issued	12,193	3,865	416	3,936	49	923	25	191
Reinvestment of distributions to holders of redeemable units	278	242	36	68	11	19	2	6
Redemption of redeemable units	(6,473)	(9,072)	(5,424)	(1,057)	(1,434)	(458)	(328)	(2)
Net increase (decrease) from redeemable unit transactions	5,998	(4,965)	(4,972)	2,947	(1,374)	484	(301)	195
Net increase (decrease) in net assets attributable to holders of redeemable units	5,994	(4,813)	(4,854)	3,122	(1,341)	518	(293)	204
Net assets attributable to holders of redeemable units at the end of year	16,188	10,194	-	4,854	-	1,341	-	293

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

Signature Canadian Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	28	10	10	10	3,018,327	2,869,337	622	828
Increase (decrease) in net assets attributable to holders of redeemable units	1	-	-	-	123,527	153,581	18	25
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(87,712)	(87,018)	(11)	(13)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	(87,712)	(87,018)	(11)	(13)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	18	-	-	248,475	304,349	32	27
Reinvestment of distributions to holders of redeemable units	-	-	-	-	87,687	87,004	11	13
Redemption of redeemable units	(29)	-	(10)	-	(688,530)	(308,926)	(100)	(258)
Net increase (decrease) from redeemable unit transactions	(29)	18	(10)	-	(352,368)	82,427	(57)	(218)
Net increase (decrease) in net assets attributable to holders of redeemable units	(28)	18	(10)	-	(316,553)	148,990	(50)	(206)
Net assets attributable to holders of redeemable units at the end of year	-	28	-	10	2,701,774	3,018,327	572	622

	Class O		Class P		Class W		Class Y	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	13,902	14,632	1,972	1,188	11	10	1	1
Increase (decrease) in net assets attributable to holders of redeemable units	504	697	78	89	(1,054)	1	-	-
Distributions to holders of redeemable units								
From net investment income	(378)	(386)	(53)	(42)	(160)	-	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(378)	(386)	(53)	(42)	(160)	-	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	3,450	2,334	400	850	75,966	-	-	-
Reinvestment of distributions to holders of redeemable units	373	381	53	42	160	-	-	-
Redemption of redeemable units	(3,782)	(3,756)	(675)	(155)	(4,044)	-	-	-
Net increase (decrease) from redeemable unit transactions	41	(1,041)	(222)	737	72,082	-	-	-
Net increase (decrease) in net assets attributable to holders of redeemable units	167	(730)	(197)	784	70,868	1	-	-
Net assets attributable to holders of redeemable units at the end of year	14,069	13,902	1,775	1,972	70,879	11	1	1

	Class Z		Total Fund	
	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,074	3,393	3,365,649	3,273,244
Increase (decrease) in net assets attributable to holders of redeemable units	83	124	131,406	168,034
Distributions to holders of redeemable units				
From net investment income	(53)	(60)	(93,723)	(93,387)
From net realized gains	-	-	-	-
Return of capital	-	-	-	-
Total distributions to holders of redeemable units	(53)	(60)	(93,723)	(93,387)
Redeemable unit transactions				
Proceeds from redeemable units issued	39	13	504,324	432,223
Reinvestment of distributions to holders of redeemable units	48	56	93,492	93,137
Redemption of redeemable units	(645)	(452)	(894,951)	(507,602)
Net increase (decrease) from redeemable unit transactions	(558)	(383)	(297,135)	17,758
Net increase (decrease) in net assets attributable to holders of redeemable units	(528)	(319)	(259,452)	92,405
Net assets attributable to holders of redeemable units at the end of year	2,546	3,074	3,106,197	3,365,649

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

Signature Canadian Bond Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	131,406	168,034
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(86,697)	23,953
Unrealized foreign exchange (gain) loss on cash	(9)	31
Commissions and other portfolio transaction costs	37	24
Change in unrealized (appreciation) depreciation in value of investments and derivatives	50,828	(98,967)
Proceeds from sale and maturity of investments and derivatives	5,739,449	2,918,470
Purchase of investments and derivatives	(5,412,450)	(2,933,588)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	(1)	(1)
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	2,349	(1,202)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	1	(1)
Net cash from (used in) operating activities	424,913	76,753
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(231)	(251)
Proceeds from issuance of redeemable units	382,701	327,838
Amounts paid on redemption of redeemable units	(771,925)	(404,467)
Net cash from (used in) financing activities	(389,455)	(76,880)
Unrealized foreign exchange gain (loss) on cash	9	(31)
Net increase (decrease) in cash	35,458	(127)
Cash (bank overdraft), beginning of year	22,610	22,768
Cash (bank overdraft), end of year	58,077	22,610
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	100,803	96,273
Dividends paid*	-	-
Interest paid*	1	3
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (45.3%)				CORPORATE BONDS (45.3%) (cont'd)			
3,050,000	407 International Inc., 2.84% 03/07/2050	3,045,700	2,715,739	4,303,000	Brookfield Asset Management Inc., 4.82% 01/28/2026	4,785,528	4,581,090
4,565,000	407 International Inc., 3.6% 05/21/2047	4,564,844	4,722,220	3,494,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	3,686,003	3,681,504
3,392,000	407 International Inc., 3.65% 09/08/2044	3,492,842	3,518,768	5,119,000	Brookfield Asset Management Inc., 5.95% 06/14/2035	5,432,332	5,572,005
4,585,000	407 International Inc., Callable, 5.96% 12/03/2035	5,200,549	6,108,930	11,466,000	Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	11,479,342	11,405,442
6,020,457	Access Health Abbottsford Ltd., 6.032% 03/07/2038	6,900,188	7,672,290	1,500,000	Brookfield Infrastructure Finance ULC 3.41% 10/09/2029	1,458,933	1,417,689
10,115,000	Air Lease Corp., 2.625% 12/05/2024	10,009,882	8,204,605	3,920,000	Brookfield Infrastructure Finance ULC 4.193% 09/11/2028	3,920,035	3,964,867
3,462,000	Alimentation Couche-Tard Inc., 3.6% 06/02/2025	3,521,437	3,495,824	4,202,000	Brookfield Property Finance ULC 3.93% 01/15/2027	4,201,567	4,088,453
1,341,655	Alliance Pipeline L.P., 7.181% 06/30/2023	1,592,485	1,446,962	5,461,000	Brookfield Property Finance ULC 4.115% 10/19/2021	5,473,395	5,501,419
1,231,310	Alliance Pipeline L.P., 7.217% 12/31/2025	1,465,378	1,391,716	9,323,000	Brookfield Property Finance ULC 4.3% 03/01/2024	9,668,285	9,462,836
3,474,000	Allied Properties Real Estate Investment Trust 3.113% 04/08/2027	3,471,839	3,367,439	5,028,000	Brookfield Property Finance ULC 4.346% 07/03/2023	5,060,951	5,138,557
7,488,000	Allied Properties Real Estate Investment Trust 3.117% 02/21/2030	7,473,745	7,016,076	3,205,000	Brookfield Renewable Partners ULC 3.63% 01/15/2027	3,199,781	3,251,286
1,362,000	Allied Properties Real Estate Investment Trust 3.394% 08/15/2029	1,361,569	1,327,902	6,088,000	Brookfield Renewable Partners ULC 3.752% 06/02/2025	6,201,457	6,254,661
4,271,000	Allied Properties Real Estate Investment Trust 3.636% 04/21/2025	4,407,271	4,320,715	5,946,000	Brookfield Renewable Partners ULC 5.84% 11/05/2036	5,686,743	6,545,689
1,665,000	Allied Properties Real Estate Investment Trust 3.934% 11/14/2022	1,735,640	1,704,863	1,876,000	Canada Life Capital Trust 7.529% 06/30/2032	2,467,082	2,459,330
1,592,000	AltaLink L.P., 3.99% 06/30/2042	1,630,164	1,747,156	3,881,000	Canadian Imperial Bank of Commerce 1.64% 07/12/2021	3,872,125	3,861,810
1,793,000	AltaLink L.P., 4.054% 11/21/2044	1,855,501	1,994,824	2,501,000	Canadian Imperial Bank of Commerce 1.9% 04/26/2021	2,496,751	2,497,115
1,945,000	AltaLink L.P., 4.462% 11/08/2041	2,442,215	2,277,752	3,754,000	Canadian Imperial Bank of Commerce 2.04% 03/21/2022	3,748,658	3,747,653
3,484,000	AltaLink L.P., 4.872% 11/15/2040	4,120,772	4,264,391	4,446,000	Canadian Imperial Bank of Commerce 2.3% 07/11/2022	4,442,561	4,464,095
1,063,000	Anheuser-Busch InBev Finance Inc., 2.6% 05/15/2024	1,061,413	1,042,109	3,581,000	Canadian Imperial Bank of Commerce 2.35% 08/28/2024	3,579,376	3,522,103
5,959,000	Anheuser-Busch InBev Finance Inc., 4.32% 05/15/2047	5,842,836	5,112,728	7,420,000	Canadian Imperial Bank of Commerce 2.97% 07/11/2023	7,436,333	7,601,940
2,848,250	Arrow Lakes Power Corp., 5.516% 04/05/2041	3,042,250	3,703,431	7,122,000	Canadian Imperial Bank of Commerce 3.3% 05/26/2025	7,137,293	7,466,231
8,161,000	Aviva PLC 4.5% 05/10/2021	8,173,395	8,330,912	9,658,000	Canadian Imperial Bank of Commerce 3.42% 01/26/2026	9,756,278	9,671,301
10,059,000	Bank of America Corp., 2.604% 03/15/2023	10,054,873	10,015,111	6,164,000	Canadian National Railway Co., 3.05% 02/08/2050	6,187,175	5,596,095
6,577,000	Bank of America Corp., 2.932% 04/25/2025	6,577,141	6,536,948	1,638,000	Canadian National Railway Co., 3.6% 08/01/2047	1,635,575	1,654,662
6,645,000	Bank of America Corp., 3.228% 06/22/2022	6,668,279	6,708,984	4,259,000	Canadian Natural Resources Ltd., 3.31% 02/11/2022	4,266,432	4,223,690
5,011,000	Bank of America Corp., 3.301% 04/24/2024	5,014,348	5,058,518	3,833,000	Canadian Natural Resources Ltd., 3.42% 12/01/2026	3,868,292	3,316,943
5,327,000	Bank of America Corp., 3.515% 03/24/2026	5,326,438	5,335,437	2,465,000	Canadian Pacific Railway Ltd., 3.05% 03/09/2050	2,444,157	2,116,480
7,767,000	Bank of Montreal 2.27% 07/11/2022	7,696,860	7,797,679	6,557,000	Canadian Real Estate Investment Trust 2.951% 01/18/2023	6,515,972	6,574,317
4,186,000	Bank of Montreal 2.28% 07/29/2024	4,182,533	4,108,803				
4,145,000	Bank of Montreal 2.37% 02/03/2025	4,144,959	4,075,024				
6,362,000	Bank of Montreal 2.7% 09/11/2024	6,334,170	6,477,146				
3,704,000	Bank of Montreal 2.85% 03/06/2024	3,705,365	3,726,218				
4,520,000	Bank of Montreal 2.88% 09/17/2029	4,519,593	4,390,983				
11,510,000	Bank of Montreal 2.89% 06/20/2023	11,555,311	11,763,121				
3,804,000	Bank of Montreal 3.19% 03/01/2028	3,793,015	4,006,890				
11,976,000	Bank of Montreal 3.32% 06/01/2026	12,086,322	11,972,830				
16,281,000	Bank of Montreal 3.34% 12/08/2025	16,481,869	16,320,322				
5,427,517	Bankers Hall L.P., 4.377% 11/20/2023	5,458,363	5,720,378				
6,284,000	Bell Canada Inc., 2.9% 09/10/2029	6,215,475	6,107,790				
9,163,000	Bell Canada Inc., 3.5% 09/30/2050	8,819,884	7,903,588				
1,931,000	Bell Canada Inc., 4.35% 12/18/2045	1,984,321	1,942,022				
1,755,000	Bell Canada Inc., 4.45% 02/27/2047	1,807,329	1,792,443				
13,048,000	Bell Canada Inc., 4.7% 09/11/2023	14,282,998	13,804,324				
2,511,000	BHP Billiton Finance Ltd., 3.23% 05/15/2023	2,526,419	2,517,391				
1,803,000	Brookfield Asset Management Inc., 3.8% 03/16/2027	1,790,004	1,820,222				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (45.3%) (cont'd)				CORPORATE BONDS (45.3%) (cont'd)			
2,882,000	Canadian Tire Corp., Ltd., 3.167% 07/06/2023	2,951,734	2,899,385	3,095,000	EPCOR Utilities Inc., 3.949% 11/26/2048	3,106,819	3,370,633
1,901,000	Canadian Tire Corp., Ltd., 5.61% 09/04/2035	2,161,822	2,194,234	4,656,000	EPCOR Utilities Inc., 4.55% 02/28/2042	4,921,681	5,547,035
2,043,000	Canadian Western Bank 2.597% 09/06/2024	2,042,309	1,994,643	1,821,000	Fairstone Financial Issuance Trust I 5.084% 03/21/2033	1,821,649	1,827,501
4,153,000	Canadian Western Bank 2.737% 06/16/2022	4,151,202	4,138,226	USD 8,385,000	Fannie Mae Pool 3.5% 08/01/2049	9,939,826	10,863,830
5,733,000	Canadian Western Bank 2.788% 09/13/2021	5,723,226	5,730,456	USD 8,181,000	Fannie Mae Pool 3.5% 09/01/2049	10,002,635	10,978,963
5,530,000	Canadian Western Bank 2.881% 03/01/2021	5,521,376	5,543,346	USD 7,734,000	Fannie Mae Pool 4% 01/01/2050	10,604,401	11,379,663
5,171,000	Canadian Western Bank 3.668% 06/11/2029	5,168,083	4,886,209	USD 8,139,000	Fannie Mae Pool 4% 08/01/2049	9,473,054	10,358,864
5,603,000	Capital Power Corp., 4.284% 09/18/2024	5,602,695	5,678,868	USD 7,242,000	Fannie Mae Pool 4% 10/01/2049	9,218,128	10,070,066
5,009,000	Capital Power Corp., 4.424% 02/08/2030	5,003,320	5,086,963	USD 7,743,000	Fannie Mae Pool 4.5% 01/01/2050	10,655,380	11,446,663
8,067,000	Capital Power Corp., 4.986% 01/23/2026	8,080,203	8,295,695	USD 6,286,000	Fannie Mae Pool 4.5% 09/01/2049	7,451,888	8,037,901
4,105,000	CARDS II Trust 2.427% 11/15/2024	4,105,000	4,079,587	USD 6,045,873	Fifth Avenue L.P., 4.71% 08/05/2021	6,166,783	6,246,391
1,655,000	CARDS II Trust 3.127% 11/15/2024	1,655,000	1,736,989	3,706,000	First Capital Realty Inc., 5.6% 04/30/2020	4,243,406	3,715,579
3,490,000	CARDS II Trust 3.877% 11/15/2024	3,490,000	3,502,215	4,284,000	Ford Auto Securitization Trust 2.354% 06/15/2023	4,284,000	4,284,157
4,915,000	CCL Industries Inc., 3.864% 04/13/2028	4,922,546	5,043,926	6,926,000	Fortified Trust 1.67% 07/23/2021	6,908,357	6,900,347
3,701,000	Choice Properties Real Estate Investment Trust 2.981% 03/04/2030	3,698,569	3,434,565	4,163,000	Fortified Trust 2.161% 10/23/2020	4,162,982	4,168,132
2,888,000	Choice Properties Real Estate Investment Trust 3.546% 01/10/2025	2,888,616	2,896,574	7,345,000	Fortified Trust 2.34% 01/23/2023	7,345,000	7,334,977
3,646,000	Choice Properties Real Estate Investment Trust 3.556% 09/09/2024	3,775,288	3,666,771	5,696,000	Fortified Trust 2.558% 03/23/2024	5,696,052	5,704,553
2,775,000	Choice Properties Real Estate Investment Trust 3.827% 03/04/2050	2,769,985	2,305,445	2,573,000	FortisAlberta Inc., 4.11% 09/29/2044	2,644,732	2,860,655
5,203,000	Choice Properties Real Estate Investment Trust 4.178% 03/08/2028	5,247,382	5,409,690	2,401,000	FortisAlberta Inc., 4.27% 09/22/2045	2,541,451	2,741,342
3,359,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	3,555,872	3,551,491	3,164,000	FortisBC Energy (Vancouver Island) Inc., 6.05% 02/15/2038	3,568,805	4,290,329
2,745,000	Choice Properties Real Estate Investment Trust 5.268% 03/07/2046	2,852,232	2,838,086	2,600,000	FortisBC Energy Inc., 2.82% 08/09/2049	2,388,441	2,334,430
4,676,000	Citigroup Inc., 4.09% 06/09/2025	4,687,043	4,719,004	3,441,000	FortisBC Inc., 5.6% 11/09/2035	4,366,231	4,412,325
10,951,000	Classic RMBS Trust 3.011% 08/15/2026	8,914,454	8,877,873	2,360,000	FortisBC Inc., 6.1% 06/02/2039	3,165,412	3,229,527
3,668,941	Comber Wind Financial Corp., 5.132% 11/15/2030	3,700,175	4,101,245	USD 8,505,000	Freddie Mac Pool 3.5% 07/01/2049	9,438,767	10,350,710
2,935,000	Crombie Real Estate Investment Trust 3.917% 06/21/2027	2,976,135	2,914,376	USD 8,104,000	Freddie Mac Pool 3.5% 11/01/2049	10,327,479	11,282,485
1,539,000	CT Real Estate Investment Trust 3.527% 06/09/2025	1,562,434	1,550,774	USD 5,889,000	Freddie Mac Pool 4% 03/01/2050	8,177,810	8,799,546
2,306,000	CU Inc., 3.548% 11/22/2047	2,352,492	2,352,237	USD 8,848,000	Freddie Mac Pool 4% 05/01/2049	9,990,048	10,872,608
1,200,000	CU Inc., 3.763% 11/19/2046	1,275,504	1,268,694	USD 8,374,000	Freddie Mac Pool 4% 09/01/2049	9,865,860	10,823,516
2,000,000	CU Inc., 3.95% 11/23/2048	2,181,240	2,186,279	2,279,000	General Motors Financial of Canada Ltd., 3% 02/26/2021	2,288,483	2,207,406
2,824,000	CU Inc., 3.964% 07/27/2045	2,930,048	3,075,172	4,185,000	General Motors Financial of Canada Ltd., 3.25% 11/07/2023	4,188,655	3,641,716
4,985,000	Daimler Canada Finance Inc., 1.91% 07/08/2021	4,970,115	4,927,223	1,613,000	Genesis Trust II 1.699% 04/15/2020	1,592,692	1,612,970
1,515,000	Daimler Canada Finance Inc., 2.23% 12/16/2021	1,509,087	1,494,780	5,440,000	George Weston Ltd., 4.115% 06/17/2024	5,674,769	5,621,812
145,000	Daimler Canada Finance Inc., 2.97% 03/13/2024	145,004	141,732	2,099,000	George Weston Ltd., 6.69% 03/01/2033	2,596,542	2,712,554
1,249,000	Daimler Canada Finance Inc., 3.3% 08/16/2022	1,249,808	1,247,957	2,508,000	George Weston Ltd., 7.1% 02/05/2032	2,901,247	3,073,361
75,000	Eagle Credit Card Trust 3.042% 07/17/2023	76,150	76,078	3,682,000	Gibson Energy Inc., 3.6% 09/30/2029	3,666,729	3,252,843
2,080,000	Enbridge Gas Inc., 2.9% 04/01/2030	2,077,670	2,105,480	12,872,000	Gibson Energy Inc., 5.25% 07/15/2024	13,662,980	12,968,540
1,984,000	Enbridge Gas Inc., 3.01% 08/09/2049	1,982,262	1,831,184	5,132,000	Glacier Credit Card Trust 3.298% 09/20/2022	5,025,208	5,169,977
2,615,000	Enbridge Gas Inc., 3.65% 04/01/2050	2,609,325	2,609,325	3,786,000	Glacier Credit Card Trust 3.43% 06/06/2024	3,786,063	3,799,137
4,326,000	Enbridge Inc., 3.95% 11/19/2024	4,637,662	4,335,226	6,242,000	Glacier Credit Card Trust 4.138% 09/20/2023	6,251,138	6,411,096
6,580,000	Enbridge Inc., 4.24% 08/27/2042	6,436,440	5,657,778	5,681,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	5,706,462	5,715,432
5,286,000	Enbridge Inc., 4.87% 11/21/2044	5,351,813	4,977,171	6,915,000	Granite REIT Holdings L.P., 3.873% 11/30/2023	6,930,300	7,011,880
3,310,000	Enbridge Inc., 5.375% 09/27/2077	3,295,621	2,721,061	2,310,000	Greater Toronto Airports Authority 2.75% 10/17/2039	2,304,551	2,056,536
USD 8,164,000	Enbridge Inc., 6.25% 03/01/2078	10,017,830	8,617,511	3,482,000	Greater Toronto Airports Authority 4.53% 12/02/2041	4,098,151	3,998,772
5,878,000	Enbridge Inc., 6.625% 04/12/2078	6,007,105	5,703,613	902,000	Greater Toronto Airports Authority 5.3% 02/25/2041	1,149,446	1,133,414
2,405,000	Enbridge Pipelines Inc., 4.33% 02/22/2049	2,402,873	2,188,145	648,000	Greater Toronto Airports Authority 5.63% 06/07/2040	854,428	841,767

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Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

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CORPORATE BONDS (45.3%) (cont'd)				CORPORATE BONDS (45.3%) (cont'd)			
1,342,477	Greater Toronto Airports Authority 6.45% 07/30/2029	1,488,345	1,585,797	4,143,000	Pembina Pipeline Corp., 4.54% 04/03/2049	4,223,801	3,295,393
505,000	Greater Toronto Airports Authority, Callable, 6.98% 10/15/2032	721,963	707,179	4,936,000	Pembina Pipeline Corp., 4.74% 01/21/2047	5,123,613	4,074,003
4,595,000	H&R Real Estate Investment Trust 3.416% 01/23/2023	4,588,917	4,635,989	1,531,000	Pembina Pipeline Corp., 4.75% 03/26/2048	1,676,279	1,262,882
3,550,000	Heathrow Funding Ltd., 3.25% 05/21/2025	3,704,016	3,632,888	7,513,000	Penske Truck Leasing Canada Inc., 2.85% 12/07/2022	7,516,273	7,462,189
4,931,000	Heathrow Funding Ltd., 3.782% 09/04/2030	4,933,814	5,047,056	3,249,000	Penske Truck Leasing Canada Inc., 2.95% 06/12/2020	3,252,697	3,250,775
3,906,000	Honda Canada Finance Inc., 1.823% 12/07/2021	3,897,153	3,843,856	4,170,000	PepsiCo Inc., 2.15% 05/06/2024	4,128,879	4,149,638
3,888,000	Honda Canada Finance Inc., 2.537% 03/01/2023	3,888,000	3,832,916	4,702,000	Power Corporation of Canada 4.455% 07/27/2048	4,719,424	4,670,692
4,588,000	Honda Canada Finance Inc., 3.176% 08/28/2023	4,610,288	4,600,092	3,163,000	Power Corporation of Canada 4.81% 01/31/2047	3,232,804	3,242,368
3,983,000	HSBC Bank Canada 2.253% 09/15/2022	3,982,195	3,961,067	3,209,000	Power Corporation of Canada 8.57% 04/22/2039	4,819,119	4,682,627
2,278,000	HSBC Bank Canada 2.449% 01/29/2021	2,264,320	2,282,113	1,203,000	Real Estate Asset Liquidity Trust 1.856% 09/12/2021	849,397	848,799
5,941,000	HSBC Bank Canada 2.542% 01/31/2023	5,912,934	5,943,033	1,892,000	Real Estate Asset Liquidity Trust 3.239% 05/12/2025	1,891,815	1,884,308
5,051,000	HSBC Bank Canada 3.245% 09/15/2023	5,056,866	5,144,837	4,895,000	Reliance L.P., 3.75% 03/15/2026	4,876,968	4,915,827
3,035,000	HSBC Holdings PLC 3.196% 12/05/2023	3,035,809	3,051,005	396,000	Reliance L.P., 3.813% 09/15/2020	398,812	398,571
2,201,000	Husky Energy Inc., 3.6% 03/10/2027	2,200,341	1,840,937	7,942,000	Reliance L.P., 3.836% 03/15/2025	7,934,754	8,115,297
4,029,000	IGM Financial Inc., 4.56% 01/25/2047	4,092,185	4,025,666	1,831,000	Reliance L.P., 4.075% 08/02/2021	1,918,112	1,856,059
420,000	Inter Pipeline Ltd., 3.448% 07/20/2020	421,932	420,289	3,240,000	RioCan Real Estate Investment Trust 2.83% 10/03/2022	3,189,400	3,223,103
2,097,000	Inter Pipeline Ltd., 3.776% 05/30/2022	2,253,695	2,106,491	3,590,000	Rogers Communications Inc., 3.65% 03/31/2027	3,572,445	3,715,604
3,318,000	Liberty Utilities Canada L.P., 3.315% 02/14/2050	3,314,690	2,951,198	3,119,000	Rogers Communications Inc., 6.11% 08/25/2040	3,640,844	3,924,718
3,171,000	Loblaw Co., Ltd., 6.05% 06/09/2034	3,072,681	3,767,503	6,587,000	Royal Bank of Canada 1.65% 07/15/2021	6,547,837	6,554,347
3,691,000	Loblaw Co., Ltd., 6.45% 02/09/2028	4,177,559	4,443,931	6,747,000	Royal Bank of Canada 2.328% 01/28/2027	6,742,565	6,480,849
6,350,000	Loblaw Co., Ltd., 6.5% 01/22/2029	7,060,603	7,757,565	5,804,000	Royal Bank of Canada 2.352% 07/02/2024	5,802,085	5,722,997
5,611,000	Lower Mattagami Energy L.P., 4.944% 09/21/2043	6,429,931	6,975,180	11,809,000	Royal Bank of Canada 2.36% 12/05/2022	11,782,751	11,883,162
2,939,000	Manulife Bank of Canada 2.082% 05/26/2022	2,938,542	2,920,860	12,894,000	Royal Bank of Canada 2.609% 11/01/2024	12,933,745	12,832,709
775,000	Maple Leaf Sports & Entertainment Ltd., 4.94% 06/30/2023	811,557	800,265	5,049,000	Royal Bank of Canada 2.74% 07/25/2029	5,044,971	4,899,665
6,507,000	Master Credit Card Trust II 3.056% 01/21/2022	6,428,331	6,461,451	5,217,000	Royal Bank of Canada 2.88% 12/23/2029	5,213,987	5,040,861
4,388,119	MBarc Credit Canada Inc., 2.61% 03/15/2021	1,265,743	1,266,600	5,882,000	Royal Bank of Canada 2.949% 05/01/2023	5,875,554	6,016,012
6,568,000	Merrill Lynch & Co., Inc., FRN, 2.89% 05/30/2022	6,945,141	6,546,194	1,677,000	Royal Bank of Canada 3.31% 01/20/2026	1,683,685	1,677,926
2,136,000	Metro Inc., 3.413% 02/28/2050	2,132,288	1,782,473	7,493,057	SEC L.P. and Arci Ltd., 5.188% 08/29/2033	7,559,736	7,941,630
4,090,000	Metro Inc., 4.27% 12/04/2047	4,070,176	4,073,474	2,909,000	Shaw Communications Inc., 3.3% 12/10/2029	2,893,582	2,818,517
3,669,000	Metro Inc., 5.03% 12/01/2044	3,936,800	3,981,684	7,362,000	Shaw Communications Inc., 4.25% 12/09/2049	7,343,662	6,524,714
5,823,000	Metropolitan Life Global Funding I 1.875% 04/16/2020	5,822,498	5,822,583	1,067,000	Shaw Communications Inc., 6.75% 11/09/2039	1,278,940	1,289,715
3,842,000	Molson Coors International L.P., 2.84% 07/15/2023	3,721,290	3,772,059	2,678,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	2,677,797	2,671,343
5,404,000	Molson Coors International L.P., 3.44% 07/15/2026	5,276,692	5,062,072	4,655,000	SmartCentres Real Estate Investment Trust 3.444% 08/28/2026	4,643,730	4,702,688
USD 4,000,000	Morgan Stanley 3.622% 04/01/2031	5,619,398	5,839,753	5,166,000	SmartCentres Real Estate Investment Trust 3.526% 12/20/2029	5,178,333	5,011,258
8,445,000	National Bank of Canada 1.809% 07/26/2021	8,472,526	8,417,607	6,090,000	SmartCentres Real Estate Investment Trust 3.73% 07/22/2022	6,128,060	6,187,391
5,793,000	National Bank of Canada 1.957% 06/30/2022	5,799,120	5,767,850	10,317,149	Strait Crossing Development Inc., 6.17% 09/15/2031	10,663,064	11,477,073
2,071,000	National Bank of Canada 2.545% 07/12/2024	2,071,000	2,056,573	6,879,000	Sun Life Capital Trust 7.093% 06/30/2052	8,955,400	8,244,988
2,455,000	National Bank of Canada 2.983% 03/04/2024	2,526,431	2,478,993	5,254,000	Sun Life Financial Inc., 3.05% 09/19/2028	5,244,492	5,243,777
3,373,000	NBC Asset Trust 7.447% 12/31/2049	4,165,968	3,416,153	3,294,000	Suncor Energy Inc., 3.1% 05/24/2029	3,281,359	2,859,569
USD 582,564	NHL CAN Funding L.P., 4.12% 07/12/2028	778,485	888,248	3,430,000	Suncor Energy Inc., 3.1% 11/26/2021	3,582,722	3,406,015
USD 3,042,436	NHL U.S. Funding L.P., 4.12% 07/12/2028	4,065,634	4,638,866	2,030,000	Suncor Energy Inc., 4.34% 09/13/2046	2,056,237	1,751,342
5,831,441	Northern Courier Pipeline L.P., 3.365% 06/30/2042	5,832,058	6,176,706	1,942,000	Suncor Energy Inc., 5.39% 03/26/2037	2,280,152	1,970,203
4,746,481	NorthWestConnect Group Partnership 5.95% 04/30/2041	5,047,300	5,887,957	15,225,000	TD Capital Trust IV 6.631% 06/30/2108	16,526,889	16,002,437
1,445,000	Nova Scotia Power Inc., 3.571% 04/05/2049	1,626,560	1,424,680	3,049,000	TELUS Corp., 2.75% 07/08/2026	3,043,675	2,990,886
2,473,000	Nova Scotia Power Inc., 4.5% 07/20/2043	2,809,435	2,794,119				
4,450,000	Pembina Pipeline Corp., 3.54% 02/03/2025	4,481,052	4,344,946				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
MUNICIPAL BONDS (3.3%) (cont'd)			
29,000	Regional Municipality of Waterloo 3.75% 05/13/2033	32,722	33,218
322,000	Regional Municipality of Waterloo 3.8% 05/13/2043	373,871	364,622
137,000	Regional Municipality of York 4% 05/31/2032	159,235	160,804
484,000	Regional Municipality of York 4.05% 05/01/2034	570,510	565,911
149,000	Regional Municipality of York 4.15% 11/18/2041	186,101	178,725
		103,624,748	101,699,929
EXCHANGE-TRADED FUND(S) (1.9%)			
347,364	iShares iBoxx \$ Investment Grade Corporate Bond ETF	59,758,252	60,381,585
SHORT-TERM INVESTMENTS (1.6%)			
51,072,000	Canadian Treasury Bill 1.61986% 01/07/2021	50,325,838	50,325,838
Commissions and other portfolio transaction costs		(9,484)	
Total Investment Portfolio before Derivative Instruments (98.3%)		3,025,424,327	3,052,508,200
Foreign Currency Forward Contract(s) (-0.2%) (see Schedule A)			(5,891,749)
Total Investment Portfolio (98.1%)		<u>3,025,424,327</u>	3,046,616,451
Other Net Assets (Liabilities) (1.9%)			59,580,248
Net Assets Attributable to Holders of Redeemable Units (100.0%)			<u>3,106,196,699</u>

Principal amounts stated in:

USD U.S. Dollar

Schedule A

Foreign Currency Forward Contract(s) (-0.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(158,270) US \$	210,896 Canadian \$	(11,714)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(1,635,777) US \$	2,315,819 Canadian \$	15,872
1	Bank of Montreal	A-1	April 22, 2020	0.75	(301,179) US \$	400,682 Canadian \$	(23,037)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(370,805) US \$	528,954 Canadian \$	7,583
1	Bank of Montreal	A-1	May 14, 2020	0.73	(536,284) US \$	732,108 Canadian \$	(22,201)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(7,641,588) US \$	10,134,045 Canadian \$	(613,924)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(82,081) US \$	109,351 Canadian \$	(6,098)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(9,718,212) US \$	13,298,110 Canadian \$	(364,997)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(116,729) US \$	160,438 Canadian \$	(3,748)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(130,049) US \$	173,003 Canadian \$	(9,959)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(3,193,846) US \$	4,370,379 Canadian \$	(119,939)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(333,640) US \$	434,567 Canadian \$	(34,814)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(517,484) US \$	689,117 Canadian \$	(38,914)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(5,250,428) US \$	7,175,025 Canadian \$	(206,679)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(6,423,840) US \$	8,519,137 Canadian \$	(516,059)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(7,830) US \$	10,765 Canadian \$	(249)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(82,081) US \$	109,389 Canadian \$	(6,059)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(12,380,054) US \$	16,466,276 Canadian \$	(946,439)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(201,341) US \$	268,301 Canadian \$	(14,887)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(277,881) US \$	369,805 Canadian \$	(21,136)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,095,013) US \$	4,119,656 Canadian \$	(233,525)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(312,245) US \$	416,082 Canadian \$	(23,096)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(332,371) US \$	453,879 Canadian \$	(13,618)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(381,953) US \$	508,303 Canadian \$	(29,052)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(411,250) US \$	561,518 Canadian \$	(16,925)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(449,296) US \$	582,740 Canadian \$	(49,353)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(931,313) US \$	1,239,422 Canadian \$	(70,483)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(941,659) US \$	1,252,714 Canadian \$	(71,742)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(37,705) US \$	51,806 Canadian \$	(1,228)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(633,413) US \$	824,703 Canadian \$	(66,414)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(7,669,443) US \$	10,189,277 Canadian \$	(597,888)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(909,726) US \$	1,210,508 Canadian \$	(69,353)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(971,460) US \$	1,292,061 Canadian \$	(74,310)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(260,729) US \$	347,315 Canadian \$	(19,404)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(287,697) US \$	382,857 Canadian \$	(21,894)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(326,508) US \$	434,485 Canadian \$	(24,867)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(373,620) US \$	508,406 Canadian \$	(17,107)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(394,955) US \$	537,702 Canadian \$	(17,821)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(412,755) US \$	549,625 Canadian \$	(31,066)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(449,296) US \$	583,861 Canadian \$	(48,232)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(5,396,124) US \$	7,375,908 Canadian \$	(210,637)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(689,568) US \$	917,352 Canadian \$	(52,535)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(7,737,534) US \$	10,260,404 Canadian \$	(622,513)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(152,774) US \$	217,480 Canadian \$	2,672
1	Morgan Stanley	A-2	May 14, 2020	0.75	(226,158) US \$	301,176 Canadian \$	(16,919)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(252,038) US \$	335,728 Canadian \$	(18,767)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(301,305) US \$	411,648 Canadian \$	(12,151)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(301,866) US \$	402,029 Canadian \$	(22,656)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(308,026) US \$	410,165 Canadian \$	(23,186)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,095,013) US \$	4,114,078 Canadian \$	(239,099)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(320,665) US \$	416,384 Canadian \$	(34,744)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(358,040) US \$	488,856 Canadian \$	(14,744)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(5,698,597) Canadian \$	4,144,000 US \$	130,177
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(6,894,497) Canadian \$	5,202,000 US \$	422,164
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(188,769) US \$	244,793 Canadian \$	(20,776)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(2,003,469) US \$	2,669,757 Canadian \$	(148,855)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(238,647) US \$	317,526 Canadian \$	(18,218)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(30,801) US \$	41,043 Canadian \$	(2,279)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(37,479,000) US \$	52,887,441 Canadian \$	191,320
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(53,174) US \$	70,846 Canadian \$	(3,944)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(568,000) US \$	800,988 Canadian \$	2,372
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(82,081) US \$	109,364 Canadian \$	(6,085)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(910,776) US \$	1,244,666 Canadian \$	(36,385)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(98,736) US \$	135,750 Canadian \$	(3,129)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(104,729) US \$	139,391 Canadian \$	(7,948)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(1,279,822) US \$	1,741,780 Canadian \$	(58,345)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(319,062) US \$	414,233 Canadian \$	(34,640)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(7,669,443) US \$	10,190,044 Canadian \$	(597,123)
Total Foreign Currency Forward Contract(s) Value							(5,891,749)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	772	(266)	-	506
Derivative assets - Swaps and swaptions	-	-	-	-
Total	772	(266)	-	506
Derivative liabilities - Foreign currency forward contracts	(6,664)	266	-	(6,398)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(6,664)	266	-	(6,398)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	483	(462)	-	21
Derivative assets - Swaps and swaptions	-	-	-	-
Total	483	(462)	-	21
Derivative liabilities - Foreign currency forward contracts	(705)	462	-	(243)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(705)	462	-	(243)

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
iShares iBoxx \$ Investment Grade Corporate Bond ETF	56,947,682	60,382	0.1

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

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	5	-
Soft dollar commissions [†]	1	-

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	35,905,118	53,192,118	7,697,903	3,748,937	915,186	811,920	267,671	286,610
Redeemable units issued for cash	25,915,183	9,628,619	773,886	5,717,670	136,355	387,978	28,783	89,580
Redeemable units issued for reinvested distributions	690,531	692,726	46,513	97,934	5,442	14,221	1,748	4,830
Redeemable units redeemed	(13,356,200)	(27,608,345)	(8,518,302)	(1,866,638)	(1,056,983)	(298,933)	(298,202)	(113,349)
Number of redeemable units at the end of year	49,154,632	35,905,118	-	7,697,903	-	915,186	-	267,671

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	95,768	87,288	5,215	3,206	1,285,185	1,532,105	263,095	429,401
Redeemable units issued for cash	4,956	17,317	-	2,115	73,398	131,284	30,248	183,785
Redeemable units issued for reinvested distributions	585	1,624	36	104	20,085	23,641	3,721	7,939
Redeemable units redeemed	(101,309)	(10,461)	(5,251)	(210)	(249,494)	(401,845)	(173,346)	(358,030)
Number of redeemable units at the end of year	-	95,768	-	5,215	1,129,174	1,285,185	123,718	263,095

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	933,009	1,405,518	490,805	179,296	135,645	85,222	29,650	9,214
Redeemable units issued for cash	1,091,457	364,700	41,597	415,052	5,002	96,570	2,554	20,049
Redeemable units issued for reinvested distributions	25,007	22,838	3,626	7,112	1,057	1,986	243	625
Redeemable units redeemed	(580,743)	(860,047)	(536,028)	(110,655)	(141,704)	(48,133)	(32,447)	(238)
Number of redeemable units at the end of year	1,468,730	933,009	-	490,805	-	135,645	-	29,650

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	2,853	1,023	1,050	1,024	285,831,666	278,135,883	59,161	80,625
Redeemable units issued for cash	-	1,802	-	-	23,168,485	29,429,259	3,037	2,642
Redeemable units issued for reinvested distributions	23	28	9	26	8,160,831	8,503,517	985	1,272
Redeemable units redeemed	(2,876)	-	(1,059)	-	(63,708,251)	(30,236,993)	(9,309)	(25,378)
Number of redeemable units at the end of year	-	2,853	-	1,050	253,452,731	285,831,666	53,874	59,161

	Class O		Class P		Class W		Class Y	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,395,493	1,503,958	199,482	123,049	1,050	1,020	120	120
Redeemable units issued for cash	340,230	241,303	39,852	88,176	7,248,880	-	-	-
Redeemable units issued for reinvested distributions	36,776	39,501	5,287	4,398	15,586	30	-	-
Redeemable units redeemed	(374,298)	(389,269)	(66,775)	(16,141)	(387,830)	-	-	-
Number of redeemable units at the end of year	1,398,201	1,395,493	177,846	199,482	6,877,686	1,050	120	120

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Redeemable Unit Transactions (Note 4) (cont'd)

for the years ended March 31

	Class Z	
	2020	2019
Number of redeemable units at the beginning of year	311,210	351,445
Redeemable units issued for cash	3,890	1,311
Redeemable units issued for reinvested distributions	4,822	5,811
Redeemable units redeemed	(64,271)	(47,357)
Number of redeemable units at the end of year	255,651	311,210

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

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.100	0.17
Class A1 [^]	1.050	0.17
Class A2 [^]	1.050	0.16
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class A5 [^]	0.950	0.08
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.600	0.17
Class F1 [^]	0.550	0.17
Class F2 [^]	0.550	0.16
Class F3 [^]	0.525	0.12
Class F4 [^]	0.500	0.10
Class F5 [^]	0.450	0.08
Class I	Paid directly by investor	Paid directly by investor
Class Insight	0.850	0.17
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.17
Class W	Paid directly by investor	0.11 [*]
Class Y	0.750	0.17
Class Z	0.950	0.17

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

^{*}Effective August 2, 2019, the annual administration fee rate was reduced for Class W from 0.17% to 0.11%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	311,069	412,866
Collateral (non-cash)	317,291	421,358

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	600	549
Charges	(90)	(83)
Securities lending revenue	510	466
% of gross securities lending revenue	15.0	15.1

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	3,088
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Provincial Bonds	46.1
Corporate Bonds	38.0
Canadian Government Bonds	14.5
Other Net Assets (Liabilities)	1.4
Foreign Currency Forward Contract(s)	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	15.8
AA/Aa/A+	19.7
A	36.3
BBB/Baa/B++	19.8
BB/Ba/B+	0.5
Not Rated	4.4
Total	96.5

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	18.6
AA/Aa/A+	26.1
A	33.7
BBB/Baa/B++	19.6
BB/Ba/B+	0.3
Not Rated	0.3
Total	98.6

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020, the Fund was exposed to other price risk as some of its assets were invested in Exchange-Traded Fund.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10%, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$6,038,000. In practice, actual results may differ from this analysis and the difference may be material.

As at March 31, 2019, the Fund did not have a significant exposure to other price risk as the Fund did not invest in equities or Exchange-Traded Fund.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	221,884	(182,626)	39,258	1.3
Total	221,884	(182,626)	39,258	1.3

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	42,232	(25,723)	16,509	0.5
Total	42,232	(25,723)	16,509	0.5

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$3,926,000 (March 31, 2019 - \$1,651,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater	Total
	1 Year (in \$000's)	Years (in \$000's)	Years (in \$000's)	than 5 Years (in \$000's)	
Interest Rate Exposure	95,504	396,365	454,056	2,046,201	2,992,126

as at March 31, 2019

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater	Total
	1 Year (in \$000's)	Years (in \$000's)	Years (in \$000's)	than 5 Years (in \$000's)	
Interest Rate Exposure	70,147	408,690	424,729	2,436,169	3,339,735

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$54,761,000 (March 31, 2019 - \$63,846,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	2,932,078	9,722	2,941,800
Exchange-Traded Fund(s)	60,382	-	-	60,382
Short-term investments	-	50,326	-	50,326
Foreign currency forward contract(s), net	-	(5,892)	-	(5,892)
Total	60,382	2,976,512	9,722	3,046,616

There were no transfers between Level 1, 2 and 3 during the year ended March 31, 2020.

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	3,308,404	8,721	3,317,125
Foreign currency forward contract(s), net	-	(222)	-	(222)
Total	-	3,308,182	8,721	3,316,903

There were no transfers between Level 1 and 2 and Level 1 and 3 during the year ended March 31, 2019.

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

Signature Canadian Bond Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Bonds	8,721	-	-	-	-	-	1,001	9,722
Total	8,721	-	-	-	-	-	1,001	9,722

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was \$1,000,854.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Bonds	14,382	5,186	(695)	-	(10,540)	(13)	401	8,721
Total	14,382	5,186	(695)	-	(10,540)	(13)	401	8,721

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was \$401,477.

During the year ended March 31, 2019, investments with a fair value of \$10,540,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Cash Management Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	-	-
Cash	1	2
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	1	2
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	-	-
Net assets attributable to holders of redeemable units	1	2

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class C	1	2	10.00	10.00	101	179

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

Signature Cash Management Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	-	2
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	-	-
Change in unrealized appreciation (depreciation) in value of investments and derivatives	-	-
Total net gain (loss) on investments and derivatives	-	2
Other income		
Foreign exchange gain (loss) on cash	-	-
Commitment fee income	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Total other income	-	-
Total income	-	2
Expenses		
Management fees (Note 5)	-	-
Administration fees (Note 5)	-	-
Commissions and other portfolio transaction costs	-	-
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	-	-
Margin fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	-	-
Total expenses	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	-	2

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class C	-	2	0.22	0.12	118	16,040

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

Signature Cash Management Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class C	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2	1,115
Increase (decrease) in net assets attributable to holders of redeemable units	-	2
Distributions to holders of redeemable units		
From net investment income	-	(2)
From net realized gains	-	-
Return of capital	-	-
Total distributions to holders of redeemable units	-	(2)
Redeemable unit transactions		
Proceeds from redeemable units issued	1	-
Reinvestment of distributions to holders of redeemable units	-	2
Redemption of redeemable units	(2)	(1,115)
Net increase (decrease) from redeemable unit transactions	(1)	(1,113)
Net increase (decrease) in net assets attributable to holders of redeemable units	(1)	(1,113)
Net assets attributable to holders of redeemable units at the end of year	1	2

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

Signature Cash Management Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	-	2
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	-	-
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	-	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	-	-
Proceeds from sale and maturity of investments and derivatives	-	-
Purchase of investments and derivatives	-	-
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	-	1
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	-	3
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	-
Proceeds from issuance of redeemable units	1	-
Amounts paid on redemption of redeemable units	(2)	(1,115)
Net cash from (used in) financing activities	(1)	(1,115)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(1)	(1,112)
Cash (bank overdraft), beginning of year	2	1,114
Cash (bank overdraft), end of year	1	2
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	-	3
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund.
The accompanying notes are an integral part of these financial statements.

Signature Cash Management Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	-	-
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class C	
	2020	2019
Number of redeemable units at the beginning of year	179	111,479
Redeemable units issued for cash	100	-
Redeemable units issued for reinvested distributions	2	200
Redeemable units redeemed	(180)	(111,500)
Number of redeemable units at the end of year	101	179

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Cash Management Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class C	-	-

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
% of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Cash Management Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Credit Risk

As at March 31, 2020 and 2019, the Fund was not exposed to significant credit risk as all of its assets were held in cash.

Other Price Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to other price risk as the Fund did not invest in equities.

Currency Risk

As at March 31, 2020 and 2019, the Fund's assets were denominated in Canadian dollars, the functional currency of the Fund; as a result, the Fund had no significant exposure to currency risk.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund was not exposed to significant interest rate risk as all of its assets were held in cash.

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

Signature Core Bond Plus Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	26,838	24,339
Cash	242	-
Unrealized gain on futures and foreign currency forward contracts	30	394
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	3	3
Interest receivable	188	216
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	43	1,053
Receivable for unit subscriptions	3	118
	27,347	26,123
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	90
Unrealized loss on futures and foreign currency forward contracts	355	365
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	53	915
Payable for unit redemptions	280	119
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	688	1,489
Net assets attributable to holders of redeemable units	26,659	24,634

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	16,099	3,643	9.37	9.64	1,717,658	377,726
Class A1	-	1,236	-	9.63	-	128,354
Class A2	-	218	-	9.63	-	22,632
Class A3	-	88	-	9.64	-	9,115
Class A4	-	10	-	9.63	-	1,059
Class A5	-	10	-	9.65	-	1,059
Class E	655	535	9.33	9.63	70,190	55,542
Class EF	201	773	9.31	9.61	21,604	80,387
Class F	7,810	1,161	9.33	9.62	837,217	120,663
Class F1	-	64	-	9.65	-	6,682
Class F2	-	140	-	9.64	-	14,487
Class F3	-	578	-	9.66	-	59,876
Class F4	-	10	-	9.64	-	1,069
Class F5	-	10	-	9.66	-	1,069
Class I	566	14,399	9.33	9.63	60,614	1,495,456
Class O	1,280	1,723	9.32	9.62	137,310	179,096
Class P	38	36	9.38	9.66	4,091	3,758
Class W	10	-	9.51	-	1,019	-

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

Signature Core Bond Plus Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	171	1,852
Interest for distribution purposes	577	7,895
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	644	(8,343)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(1,804)	5,416
Total net gain (loss) on investments and derivatives	(412)	6,820
Other income		
Foreign exchange gain (loss) on cash	18	10
Commitment fee income	-	-
Securities lending revenue (Note 6)	1	54
Fees rebate	7	1
Total other income	26	65
Total income	(386)	6,885
Expenses		
Management fees (Note 5)	156	104
Administration fees (Note 5)	29	21
Commissions and other portfolio transaction costs	13	22
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	8	8
Service fees	-	5
Margin fees	-	-
Interest expense	-	3
Withholding taxes	5	72
Harmonized sales tax	22	15
Total expenses	233	250
Increase (decrease) in net assets attributable to holders of redeemable units	(619)	6,635

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(615)	93	(0.61)	0.19	1,009,527	476,777
Class A1	48	53	0.33	0.59	147,259	87,982
Class A2	8	3	0.33	0.20	25,308	16,643
Class A3	3	1	0.32	0.17	9,171	1,945
Class A4	-	-	0.32	0.34	1,064	1,044
Class A5	-	-	0.32	0.35	1,064	1,042
Class E	-	19	-	0.30	67,559	58,552
Class EF	5	25	0.16	0.24	28,781	102,727
Class F	(224)	-	(0.56)	(0.01)	400,451	330,492
Class F1	3	1	0.35	0.20	7,767	10,571
Class F2	1	5	0.15	0.38	3,706	14,295
Class F3	20	22	0.34	0.41	60,064	52,639
Class F4	-	-	0.34	0.39	1,075	1,050
Class F5	-	-	0.34	0.40	1,075	1,050
Class I	107	6,350	0.55	0.22	197,809	28,886,853
Class O	25	62	0.17	0.27	148,529	228,454
Class P	-	1	0.10	0.87	4,076	1,649
Class W	-	-	(0.30)	-	1,009	-

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

Signature Core Bond Plus Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,643	5,824	1,236	445	218	322	88	14
Increase (decrease) in net assets attributable to holders of redeemable units	(615)	93	48	53	8	3	3	1
Distributions to holders of redeemable units								
From net investment income	(194)	(86)	(14)	(22)	(2)	(3)	(1)	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(43)	(27)	-	(3)	-	(1)	-	-
Total distributions to holders of redeemable units	(237)	(113)	(14)	(25)	(2)	(4)	(1)	-
Redeemable unit transactions								
Proceeds from redeemable units issued	5,540	1,171	524	1,335	47	192	-	140
Reinvestment of distributions to holders of redeemable units	167	55	11	16	2	4	1	-
Acquisition of assets from terminated funds	14,599	-	-	-	-	-	-	-
Redemption of redeemable units	(6,998)	(3,387)	(1,805)	(588)	(273)	(299)	(91)	(67)
Net increase (decrease) from redeemable unit transactions	13,308	(2,161)	(1,270)	763	(224)	(103)	(90)	73
Net increase (decrease) in net assets attributable to holders of redeemable units	12,456	(2,181)	(1,236)	791	(218)	(104)	(88)	74
Net assets attributable to holders of redeemable units at the end of year	16,099	3,643	-	1,236	-	218	-	88

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	10	10	10	535	626	773	1,405
Increase (decrease) in net assets attributable to holders of redeemable units	-	-	-	-	-	19	5	25
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(16)	(13)	(8)	(27)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	(3)	(3)	(1)	(6)
Total distributions to holders of redeemable units	-	-	-	-	(19)	(16)	(9)	(33)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	431	45	-	-
Reinvestment of distributions to holders of redeemable units	-	-	-	-	19	16	4	29
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(10)	-	(10)	-	(311)	(155)	(572)	(653)
Net increase (decrease) from redeemable unit transactions	(10)	-	(10)	-	139	(94)	(568)	(624)
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	-	(10)	-	120	(91)	(572)	(632)
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	655	535	201	773

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,161	5,030	64	195	140	135	578	422
Increase (decrease) in net assets attributable to holders of redeemable units	(224)	-	3	1	1	5	20	22
Distributions to holders of redeemable units								
From net investment income	(99)	(78)	(1)	(3)	-	(4)	(6)	(16)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(26)	(25)	-	-	-	(1)	-	(3)
Total distributions to holders of redeemable units	(125)	(103)	(1)	(3)	-	(5)	(6)	(19)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,235	399	42	89	-	1	-	506
Reinvestment of distributions to holders of redeemable units	64	41	1	3	-	5	6	18
Acquisition of assets from terminated funds	7,158	-	-	-	-	-	-	-
Redemption of redeemable units	(1,459)	(4,206)	(109)	(221)	(141)	(1)	(598)	(371)
Net increase (decrease) from redeemable unit transactions	6,998	(3,766)	(66)	(129)	(141)	5	(592)	153
Net increase (decrease) in net assets attributable to holders of redeemable units	6,649	(3,869)	(64)	(131)	(140)	5	(578)	156
Net assets attributable to holders of redeemable units at the end of year	7,810	1,161	-	64	-	140	-	578

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

Signature Core Bond Plus Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	10	10	10	14,399	321,052	1,723	3,693
Increase (decrease) in net assets attributable to holders of redeemable units	-	-	-	-	107	6,350	25	62
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(48)	(9,310)	(53)	(74)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	(2,025)	(5)	(15)
Total distributions to holders of redeemable units	-	-	-	-	(48)	(11,335)	(58)	(89)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	969	20,116	190	313
Reinvestment of distributions to holders of redeemable units	-	-	-	-	48	11,335	56	86
Acquisition of assets from terminated funds	-	-	-	-	5	-	-	-
Redemption of redeemable units	(10)	-	(10)	-	(14,914)	(333,119)	(656)	(2,342)
Net increase (decrease) from redeemable unit transactions	(10)	-	(10)	-	(13,892)	(301,668)	(410)	(1,943)
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	-	(10)	-	(13,833)	(306,653)	(443)	(1,970)
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	566	14,399	1,280	1,723

	Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	36	10	-	-	24,634	339,213
Increase (decrease) in net assets attributable to holders of redeemable units	-	1	-	-	(619)	6,635
Distributions to holders of redeemable units						
From net investment income	(1)	(1)	-	-	(443)	(9,637)
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	-	-	(78)	(2,109)
Total distributions to holders of redeemable units	(1)	(1)	-	-	(521)	(11,746)
Redeemable unit transactions						
Proceeds from redeemable units issued	13	29	10	-	9,001	24,336
Reinvestment of distributions to holders of redeemable units	1	1	-	-	380	11,609
Acquisition of assets from terminated funds	-	-	-	-	21,762	-
Redemption of redeemable units	(11)	(4)	-	-	(27,978)	(345,413)
Net increase (decrease) from redeemable unit transactions	3	26	10	-	3,165	(309,468)
Net increase (decrease) in net assets attributable to holders of redeemable units	2	26	10	-	2,025	(314,579)
Net assets attributable to holders of redeemable units at the end of year	38	36	10	-	26,659	24,634

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

Signature Core Bond Plus Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(619)	6,635
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(644)	8,343
Unrealized foreign exchange (gain) loss on cash	(2)	(2)
Commissions and other portfolio transaction costs	13	22
Change in unrealized (appreciation) depreciation in value of investments and derivatives	1,804	(5,416)
Proceeds from sale and maturity of investments and derivatives	48,002	698,840
Purchase of investments and derivatives	(51,172)	(392,173)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	1
(Increase) decrease in dividends receivable	-	53
(Increase) decrease in interest receivable	28	1,725
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(2,590)	318,028
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(141)	(137)
Proceeds from issuance of redeemable units	5,173	22,306
Amounts paid on redemption of redeemable units	(23,874)	(343,605)
Acquisition of assets from terminated funds	21,762	-
Net cash from (used in) financing activities	2,920	(321,436)
Unrealized foreign exchange gain (loss) on cash	2	2
Net increase (decrease) in cash	330	(3,408)
Cash (bank overdraft), beginning of year	(90)	3,316
Cash (bank overdraft), end of year	242	(90)
Supplementary Information:		
Dividends received, net of withholding tax*	167	1,836
Interest received, net of withholding tax*	552	9,669
Dividends paid*	-	-
Interest paid*	-	3
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)
CANADA (73.5%)					CANADA (73.5%) (cont'd)				
	30,000	407 International Inc., 2.84% 03/07/2050	29,958	26,712	900	Brookfield Asset Management Inc., Preferred 4.75%, Series 17	19,858	15,831	
	50,000	407 International Inc., 3.6% 05/21/2047	54,941	51,722	700	Brookfield Asset Management Inc., Preferred 4.8%, Series 46	17,581	14,000	
	6,000	407 International Inc., 3.65% 09/08/2044	5,870	6,224	1,800	Brookfield Asset Management Inc., Preferred, Series 2	23,081	13,986	
USD	69,000	407 International Inc., Callable, 5.96% 12/03/2035	95,474	91,934	9,000	Brookfield Finance Inc., 4.25% 06/02/2026	12,021	13,283	
	15,000	Alimentation Couche-Tard Inc., 2.95% 01/25/2030	19,685	19,601	31,000	Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	31,197	30,836	
	5,000	Alimentation Couche-Tard Inc., 3.6% 06/02/2025	5,005	5,049	29,000	Brookfield Infrastructure Finance ULC 3.41% 10/09/2029	28,544	27,409	
	45,000	Allied Properties Real Estate Investment Trust 3.113% 04/08/2027	45,024	43,620	41,000	Brookfield Infrastructure Finance ULC 4.193% 09/11/2028	42,422	41,469	
	61,000	Allied Properties Real Estate Investment Trust 3.117% 02/21/2030	61,050	57,156	2,400	Brookfield Office Properties Inc., Preferred 4.75%, Series AA	44,199	30,000	
	8,000	Allied Properties Real Estate Investment Trust 3.394% 08/15/2029	8,004	7,800	2,025	Brookfield Office Properties Inc., Preferred 5.1%, Series EE	47,893	31,286	
	52,000	Allied Properties Real Estate Investment Trust 3.636% 04/21/2025	53,707	52,605	525	Brookfield Office Properties Inc., Preferred 5.1%, Series R	9,936	5,912	
	28,000	Allied Properties Real Estate Investment Trust 3.934% 11/14/2022	28,981	28,670	1,650	Brookfield Office Properties Inc., Preferred 5.15%, Series P	29,491	16,665	
	3,900	AltaGas Ltd., Preferred 4.75%, Series G	74,471	44,265	40,000	Brookfield Property Finance ULC 3.93% 01/15/2027	40,000	38,919	
	7,000	AltaLink L.P., 3.99% 06/30/2042	7,368	7,682	26,000	Brookfield Property Finance ULC 4.115% 10/19/2021	26,499	26,192	
	10,422	Arrow Lakes Power Corp., 5.516% 04/05/2041	12,113	13,551	71,000	Brookfield Property Finance ULC 4.3% 03/01/2024	73,681	72,065	
	8,000	Bank of Montreal 2.27% 07/11/2022	7,903	8,032	31,000	Brookfield Property Finance ULC 4.346% 07/03/2023	31,837	31,682	
	105,000	Bank of Montreal 2.28% 07/29/2024	104,497	103,064	8,000	Brookfield Renewable Partners ULC 3.63% 01/15/2027	7,916	8,116	
	10,000	Bank of Montreal 2.7% 09/11/2024	9,771	10,181	38,000	Brookfield Renewable Partners ULC 5.84% 11/05/2036	45,720	41,833	
	40,000	Bank of Montreal 2.85% 03/06/2024	40,459	40,240	34,000	Canada Life Capital Trust 7.529% 06/30/2032	47,758	44,572	
	50,000	Bank of Montreal 2.88% 09/17/2029	50,080	48,573	8,000	Canadian Imperial Bank of Commerce 1.64% 07/12/2021	7,866	7,960	
	38,000	Bank of Montreal 2.89% 06/20/2023	38,419	38,836	12,000	Canadian Imperial Bank of Commerce 2.04% 03/21/2022	11,996	11,980	
	59,000	Bank of Montreal 3.19% 03/01/2028	60,759	62,147	20,000	Canadian Imperial Bank of Commerce 2.35% 08/28/2024	19,903	19,671	
	37,000	Bank of Montreal 3.32% 06/01/2026	37,528	36,990	94,000	Canadian Imperial Bank of Commerce 2.97% 07/11/2023	95,675	96,305	
	800	Bank of Montreal, Non-Cumulative Preferred Series 25	17,391	17,632	25,000	Canadian Imperial Bank of Commerce 3.3% 05/26/2025	25,936	26,208	
	400	Bank of Montreal, Preferred 1.907%, Series 26	9,164	9,000	58,000	Canadian Imperial Bank of Commerce 3.42% 01/26/2026	58,721	58,080	
	900	Bank of Montreal, Preferred 3.9%, Series 29	17,334	11,250	4,500	Canadian Imperial Bank of Commerce, Preferred 4.5%, Series 47	81,435	59,400	
	1,800	Bank of Montreal, Preferred 4%, Series 27	35,057	23,130	200	Canadian International Oil Corp., Warrants (31Dec49)	118	-	
	1,500	Bank of Montreal, Preferred 4.5%, Series 40	34,347	23,715	35,000	Canadian National Railway Co., 3.05% 02/08/2050	35,611	31,775	
	31,168	Bankers Hall L.P., 4.377% 11/20/2023	32,201	32,850	11,000	Canadian National Railway Co., 3.6% 08/01/2047	10,559	11,112	
	325	BCE Inc., Preferred 4.4%, Series AF 16	5,316	3,955	2,000	Canadian National Railway Co., 4.5% 11/07/2043	3,152	3,405	
	6,200	BCE Inc., Preferred 5.319%, Series Z	101,886	69,688	41,000	Canadian Natural Resources Ltd., 3.31% 02/11/2022	41,608	40,660	
	2,700	BCE Inc., Preferred 5.45%, Series AA	41,721	29,565	40,000	Canadian Natural Resources Ltd., 3.85% 06/01/2027	55,005	44,519	
	2,700	BCE Inc., Preferred 6.174%, Series R	45,091	29,025	56,000	Canadian Real Estate Investment Trust 2.951% 01/18/2023	56,448	56,148	
	4,725	BCE Inc., Preferred, Series 18	71,630	52,448	30,000	Canadian Western Bank 2.597% 09/06/2024	29,843	29,290	
	3,000	BCE Inc., Preferred, Series AB	49,576	32,400					
	10,825	BCE Inc., Preferred, Series AJ	169,989	120,158					
	56,000	Bell Canada Inc., 3.5% 09/30/2050	55,876	48,303					
	14,000	Bell Canada Inc., 4.35% 12/18/2045	14,830	14,080					
	15,000	Bell Canada Inc., 4.45% 02/27/2047	16,665	15,320					
	107,000	Bell Canada Inc., 4.7% 09/11/2023	115,411	113,202					
	35,000	Brookfield Asset Management Inc., 3.8% 03/16/2027	36,143	35,334					
	19,000	Brookfield Asset Management Inc., 4.82% 01/28/2026	20,953	20,228					
	10,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	10,900	10,537					
	61,000	Brookfield Asset Management Inc., 5.95% 06/14/2035	73,719	66,398					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (73.5%) (cont'd)				CANADA (73.5%) (cont'd)			
28,000	Canadian Western Bank 2.737% 06/16/2022	28,124	27,900	25,000	FortisBC Inc., 6.1% 06/02/2039	35,171	34,211
71,000	Canadian Western Bank 2.788% 09/13/2021	71,434	70,968	107,000	George Weston Ltd., 4.115% 06/17/2024	111,691	110,576
47,000	Canadian Western Bank 3.668% 06/11/2029	46,992	44,411	61,000	George Weston Ltd., 6.69% 03/01/2033	78,646	78,831
47,000	Capital Power Corp., 4.424% 02/08/2030	47,627	47,732	14,000	George Weston Ltd., 7.1% 02/05/2032	17,895	17,156
47,000	Capital Power Corp., 4.986% 01/23/2026	49,446	48,332	1,200	George Weston Ltd., Preferred 5.2%, Series IV	28,987	25,632
22,000	Capital Power Corp., 5.276% 11/16/2020	22,810	22,189	52,000	Gibson Energy Inc., 3.6% 09/30/2029	52,349	45,939
3,835	Capital Power Corp., Preferred 4.5%, Series 5	68,109	52,770	95,000	Gibson Energy Inc., 5.25% 07/15/2024	100,615	95,712
1,800	Capital Power Corp., Preferred 5.75%, Series 9	45,704	38,448	USD 20,000	Glencore Finance Canada Ltd., 5.55% 10/25/2042	26,905	22,605
1,200	Capital Power Corp., Preferred 6%, Series 7	31,319	27,948	850,000	Government of Canada 1.25% 03/01/2025	868,375	876,419
22,000	CCL Industries Inc., 3.864% 04/13/2028	22,789	22,577	681,000	Government of Canada 1.5% 02/01/2022	684,225	694,405
USD 2,000	Enovus Energy Inc., 3.8% 09/15/2023	1,511	1,483	96,000	Government of Canada 2.75% 12/01/2048	138,412	128,682
20,000	Choice Properties Real Estate Investment Trust 2.981% 03/04/2030	20,000	18,560	21,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	21,609	21,127
10,000	Choice Properties Real Estate Investment Trust 3.827% 03/04/2050	10,000	8,308	11,000	Granite REIT Holdings L.P., 3.873% 11/30/2023	10,978	11,154
25,000	Choice Properties Real Estate Investment Trust 4.178% 03/08/2028	26,239	25,993	20,000	Greater Toronto Airports Authority 2.75% 10/17/2039	20,081	17,806
14,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	14,788	14,802	10,998	Greater Toronto Airports Authority 6.45% 07/30/2029	12,913	12,991
34,000	Choice Properties Real Estate Investment Trust 5.268% 03/07/2046	39,159	35,153	2,550	Great-West Lifeco Inc., Preferred 5.8%, Series M	65,623	54,468
46,663	Comber Wind Financial Corp., 5.132% 11/15/2030	50,356	52,161	57,000	H&R Real Estate Investment Trust 3.416% 01/23/2023	57,519	57,508
20,000	CU Inc., 3.548% 11/22/2047	22,077	20,401	88,000	Honda Canada Finance Inc., 1.823% 12/07/2021	86,770	86,600
8,000	CU Inc., 3.964% 07/27/2045	8,556	8,712	43,000	Honda Canada Finance Inc., 3.176% 08/28/2023	43,793	43,113
900	CU Inc., Preferred 4.6%, Series 1	19,756	15,903	65,000	HSBC Bank Canada 2.253% 09/15/2022	64,904	64,642
66,000	Daimler Canada Finance Inc., 2.23% 12/16/2021	65,586	65,119	37,000	HSBC Bank Canada 2.449% 01/29/2021	37,146	37,067
73,000	Daimler Canada Finance Inc., 3.3% 08/16/2022	73,993	72,939	72,000	HSBC Bank Canada 2.542% 01/31/2023	71,971	72,025
USD 59,000	Emera Inc., 6.75% 06/15/2076	86,358	75,274	54,000	HSBC Bank Canada 3.245% 09/15/2023	55,179	55,003
4,000	Enbridge Inc., 3.95% 11/19/2024	4,290	4,009	21,000	Husky Energy Inc., 3.6% 03/10/2027	21,406	17,565
10,000	Enbridge Inc., 4.24% 08/27/2042	9,547	8,598	31,000	IGM Financial Inc., 4.56% 01/25/2047	34,320	30,974
USD 19,000	Enbridge Inc., 4.5% 06/10/2044	27,711	24,698	1,475	Intact Financial Corp., Preferred 5.2%, Series 5	36,008	30,385
55,000	Enbridge Inc., 4.87% 11/21/2044	59,727	51,787	44,000	Inter Pipeline Ltd., 6.625% 11/19/2079	45,033	36,757
78,000	Enbridge Inc., 5.375% 09/27/2077	78,050	64,122	43,000	Inter Pipeline Ltd., 6.875% 03/26/2079	44,935	37,112
34,000	Enbridge Inc., 5.75% 09/02/2039	42,302	36,601	47,000	Loblaw Co., Ltd., 3.918% 06/10/2024	49,783	48,822
46,000	Enbridge Inc., 6.625% 04/12/2078	47,962	44,635	50,000	Loblaw Co., Ltd., 5.9% 01/18/2036	63,695	58,947
5,564	Enbridge Inc., Preferred 4%, Series 1	155,572	109,318	23,000	Loblaw Co., Ltd., 6.05% 06/09/2034	27,721	27,327
2,400	Enbridge Inc., Preferred 4%, Series 3	39,150	25,896	7,000	Loblaw Co., Ltd., 6.45% 02/09/2028	8,404	8,428
1,975	Enbridge Inc., Preferred 4%, Series D	33,312	21,528	31,000	Loblaw Co., Ltd., 6.5% 01/22/2029	38,724	37,872
3,000	Enbridge Inc., Preferred 4%, Series F	53,355	33,875	1,725	Loblaw Co., Ltd., Preferred 5.3%, Series B	43,607	39,916
2,250	Enbridge Inc., Preferred 4%, Series N	41,714	28,238	25,000	Lower Mattagami Energy L.P., 4.944% 09/21/2043	32,290	31,078
3,450	Enbridge Inc., Preferred 4.4%, Series 9	61,026	39,813	1,300	Manulife Financial Corp., Preferred 4.65%, Series 2, Class A	29,044	24,258
3,300	Enbridge Inc., Preferred, Series P	57,851	37,092	13,000	Master Credit Card Trust II 3.056% 01/21/2022	12,853	12,909
25,000	Enbridge Pipelines Inc., 4.33% 02/22/2049	26,895	22,746	30,000	Mattamy Group Corp., 4.625% 03/01/2028	30,000	27,000
66,000	EPCOR Utilities Inc., 4.55% 02/28/2042	79,726	78,631	260	MBarc Credit Canada Inc., 2.61% 03/15/2021	75	75
USD 32,000	Fairstone Financial Inc., 7.875% 07/15/2024	45,511	42,335	USD 5,000	MEG Energy Corp., 6.5% 01/15/2025	6,478	4,451
37,000	Fairstone Financial Issuance Trust I 5.084% 03/21/2033	37,000	37,132	27,000	Metro Inc., 3.413% 02/28/2050	27,000	22,531
35,541	Fifth Avenue L.P., 4.71% 08/05/2021	37,141	36,720	52,000	Metro Inc., 4.27% 12/04/2047	56,174	51,790
USD 100,000	First Quantum Minerals Ltd., 6.5% 03/01/2024	128,622	116,814	7,000	Metro Inc., 5.03% 12/01/2044	7,388	7,597
USD 30,000	First Quantum Minerals Ltd., 6.875% 03/01/2026	34,835	33,883	60,000	National Bank of Canada 2.58% 02/03/2025	59,998	59,453
63,000	Fortified Trust 2.34% 01/23/2023	63,130	62,914	900	National Bank of Canada, Preferred 3.9%, Series 32	16,558	11,358
60,000	Fortified Trust 2.558% 03/23/2024	60,440	60,090	500	National Bank of Canada, Preferred 4.45%, Series 38	11,366	7,740
900	Fortis Inc., Preferred 4.9%	21,366	19,062	1,200	National Bank of Canada, Preferred 4.95%, Series 42	25,344	17,400
79,000	FortisAlberta Inc., 4.27% 09/22/2045	93,625	90,198	USD 17,000	New Gold Inc., 6.25% 11/15/2022	20,923	23,238
				87,764	Northern Courier Pipeline L.P., 3.365% 06/30/2042	88,666	92,960

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (73.5%) (cont'd)				CANADA (73.5%) (cont'd)			
26,972	NorthWestConnect Group Partnership 5.95% 04/30/2041	31,819	33,458	47,000	SmartCentres Real Estate Investment Trust 3.444% 08/28/2026	47,135	47,481
22,000	Nova Scotia Power Inc., 3.571% 04/05/2049	23,915	21,691	36,000	SmartCentres Real Estate Investment Trust 3.526% 12/20/2029	36,284	34,922
5,000	Nova Scotia Power Inc., 4.5% 07/20/2043	5,672	5,649	18,000	SmartCentres Real Estate Investment Trust 3.73% 07/22/2022	18,720	18,288
USD	2,992 Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	3,980	3,833	52,721	Sporting Life Group Ltd., Class B	54,351	54,351
USD	11,000 Parkland Fuel Corp., 6% 04/01/2026	14,459	14,398	80,000	Sun Life Capital Trust 7.093% 06/30/2052	108,995	95,886
63,000	Pembina Pipeline Corp., 3.54% 02/03/2025	64,427	61,513	36,000	Sun Life Financial Inc., 3.05% 09/19/2028	36,419	35,930
65,000	Pembina Pipeline Corp., 4.54% 04/03/2049	69,700	51,702	3,000	Sun Life Financial Inc., Preferred 4.45%, Series A	64,044	51,720
52,000	Pembina Pipeline Corp., 4.74% 01/21/2047	56,164	42,919	1,475	Sun Life Financial Inc., Preferred 4.8%, Series 2	33,806	28,025
2,100	Pembina Pipeline Corp., Preferred 5%, Series 5	41,589	23,625	79,000	Suncor Energy Inc., 3.1% 05/24/2029	79,962	68,581
500	Pembina Pipeline Corp., Preferred 5.25%, Series 23	12,348	8,405	29,000	Suncor Energy Inc., 4.34% 09/13/2046	32,220	25,019
67,000	Power Corporation of Canada 4.455% 07/27/2048	73,827	66,554	80,000	TD Capital Trust IV 6.631% 06/30/2108	85,313	84,085
20,000	Power Corporation of Canada 4.81% 01/31/2047	21,243	20,502	40,000	TELUS Corp., 2.75% 07/08/2026	39,872	39,238
43,000	Power Corporation of Canada 8.57% 04/22/2039	69,837	62,746	31,000	TELUS Corp., 3.3% 05/02/2029	31,390	30,574
1,300	Power Financial Corp., Preferred 4.95%, Series K	30,830	23,959	30,000	TELUS Corp., 3.95% 02/16/2050	29,746	27,702
500	Power Financial Corp., Preferred, Series H	12,743	10,595	73,000	TELUS Corp., 4.4% 01/29/2046	76,217	72,809
850,000	Province of Alberta 2.35% 06/01/2025	869,550	875,353	50,000	TELUS Corp., 4.75% 01/17/2045	54,448	52,298
116,000	Province of British Columbia 2.2% 06/18/2030	115,913	118,821	53,000	Teranet Holdings L.P., 5.754% 12/17/2040	57,794	53,394
988,000	Province of Ontario 2.4% 06/02/2026	1,006,373	1,032,948	14,000	The Bank of Nova Scotia 1.83% 04/27/2022	13,720	13,927
61,000	Province of Ontario 2.6% 06/02/2025	63,340	64,292	85,000	The Bank of Nova Scotia 2.16% 02/03/2025	84,972	82,775
1,850,000	Province of Ontario 2.65% 12/02/2050	1,967,804	1,895,142	13,000	The Bank of Nova Scotia 2.29% 06/28/2024	12,937	13,007
341,000	Province of Ontario 2.7% 06/02/2029	356,925	365,051	90,000	The Bank of Nova Scotia 2.36% 11/08/2022	90,512	90,569
623,000	Province of Ontario 2.9% 06/02/2028	658,871	675,587	25,000	The Bank of Nova Scotia 2.49% 09/23/2024	25,023	24,714
376,000	Province of Ontario 2.9% 06/02/2049	402,956	401,975	28,000	The Bank of Nova Scotia 2.98% 04/17/2023	27,930	28,668
708,000	Province of Quebec 2.5% 09/01/2026	727,417	745,885	50,000	The Bank of Nova Scotia 3.1% 02/02/2028	51,813	52,397
610,000	Province of Quebec 2.75% 09/01/2025	635,707	649,355	35,000	The Bank of Nova Scotia 3.89% 01/18/2029	36,087	35,485
803,000	Province of Quebec 3.1% 12/01/2051	919,854	906,289	700	The Bank of Nova Scotia, Preferred 1.86%, Series 33	15,558	16,100
527,000	Province of Quebec 3.75% 09/01/2024	573,560	579,627	1,100	The Bank of Nova Scotia, Preferred 3.7%, Series 32	24,964	26,125
45,000	Reliance L.P., 3.75% 03/15/2026	45,961	45,191	8,629	THP Partnership 4.394% 10/31/2046	9,028	10,158
15,000	Reliance L.P., 3.813% 09/15/2020	15,255	15,097	75,000	Toronto-Dominion Bank 1.943% 03/13/2025	75,010	72,315
47,000	Reliance L.P., 3.836% 03/15/2025	47,956	48,026	14,000	Toronto-Dominion Bank 1.994% 03/23/2022	13,807	13,978
35,000	Reliance L.P., 4.075% 08/02/2021	35,903	35,479	23,000	Toronto-Dominion Bank 2.045% 03/08/2021	22,761	22,997
20,000	RioCan Real Estate Investment Trust 2.83% 10/03/2022	19,496	19,896	30,000	Toronto-Dominion Bank 3.005% 05/30/2023	30,854	30,761
USD	34,000 Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	44,354	34,813	126,000	Toronto-Dominion Bank 3.06% 01/26/2032	126,492	120,265
24,000	Rogers Communications Inc., 6.11% 08/25/2040	30,935	30,200	11,000	Toronto-Dominion Bank 3.224% 07/25/2029	10,629	10,862
55,000	Royal Bank of Canada 2.328% 01/28/2027	55,000	52,830	USD	36,000 Toronto-Dominion Bank 3.625% 09/15/2031	49,037	50,344
79,000	Royal Bank of Canada 2.352% 07/02/2024	78,872	77,897	53,000	Toronto-Dominion Bank 4.859% 03/04/2031	58,085	56,282
66,000	Royal Bank of Canada 2.36% 12/05/2022	66,002	66,414	3,600	Toronto-Dominion Bank, Preferred 4.75%, Series 18	77,226	54,468
70,000	Royal Bank of Canada 2.609% 11/01/2024	70,438	69,667	1,350	Toronto-Dominion Bank, Preferred, Series 3	25,471	17,955
70,000	Royal Bank of Canada 2.74% 07/25/2029	69,877	67,930	85,000	Toyota Credit Canada Inc., 3.04% 07/12/2023	86,280	85,430
60,000	Royal Bank of Canada 2.88% 12/23/2029	59,995	57,974	13,000	TransAlta Corp., 5% 11/25/2020	13,412	13,190
45,000	Royal Bank of Canada 2.949% 05/01/2023	45,693	46,025	1,200	TransAlta Corp., Preferred 5%, Series E	21,973	14,640
31,000	Royal Bank of Canada 3.31% 01/20/2026	31,293	31,017	1,675	TransAlta Corp., Preferred, Series C	26,083	17,236
2,025	Royal Bank of Canada, Preferred 3.9%, Series BB	38,799	27,540	40,000	TransCanada PipeLines Ltd., 4.18% 07/03/2048	41,589	34,524
14,806	SEC L.P. and Arci Ltd., 5.188% 08/29/2033	15,527	15,693	49,000	TransCanada Trust 4.65% 05/18/2077	47,454	38,832
USD	18,000 Seven Generations Energy Ltd., 5.375% 09/30/2025	22,452	14,123	USD	4,000 TransCanada Trust 5.5% 09/15/2079	5,287	4,307
30,000	Shaw Communications Inc., 3.3% 12/10/2029	29,858	29,067	37,317	Trillium Windpower L.P., 5.803% 02/15/2033	41,301	43,629
40,000	Shaw Communications Inc., 4.25% 12/09/2049	39,899	35,451	68,239	West Edmonton Mall Property Inc., 4.056% 02/13/2024	72,519	72,354
40,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	40,126	39,901				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	
CANADA (73.5%) (cont'd)				U.S.A. (16.3%) (cont'd)				
21	Xplornet Communications Inc.	493	903	USD	94,000	Fannie Mae Pool 3.5% 09/01/2049	114,931	126,149
USD 6,987	Xplornet Communications Inc., 9.625% 06/01/2022	9,362	9,145	USD	88,000	Fannie Mae Pool 4% 01/01/2050	120,660	129,482
		20,550,819	19,584,624	USD	94,000	Fannie Mae Pool 4% 08/01/2049	109,407	119,638
U.S.A. (16.3%)				USD	89,000	Fannie Mae Pool 4.5% 01/01/2050	122,476	131,571
USD 22,941	Acisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	30,457	28,413	USD	5,000	Florida Power & Light Co., 3.15% 10/01/2049	6,586	7,289
USD 10,000	Air Lease Corp., 2.3% 02/01/2025	12,869	11,182	USD	20,000	Front Range BidCo Inc., 4% 03/01/2027	26,520	26,917
60,000	Air Lease Corp., 2.625% 12/05/2024	59,450	48,668	USD	7,000	General Electric Capital Corp., 6.15% 08/07/2037	12,205	11,561
USD 35,000	Air Lease Corp., 3.625% 04/01/2027	47,527	40,031	USD	25,000	General Electric Capital Corp., 6.75% 03/15/2032	41,661	41,783
USD 21,000	Alliance One International Inc., 9.875% 07/15/2021	23,470	5,320	USD	46,000	Genworth Holdings Inc., 4.9% 08/15/2023	60,008	56,972
USD 21,000	Anheuser-Busch Co., LLC/Anheuser-Busch InBev Worldwide Inc., 4.9% 02/01/2046	31,119	32,191	USD	29,000	Glencore Funding LLC 4.125% 05/30/2023	39,250	37,605
41,000	Anheuser-Busch InBev Finance Inc., 4.32% 05/15/2047	42,575	35,177	USD	48	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	57	44
USD 20,000	Anheuser-Busch InBev Worldwide Inc., 4.15% 01/23/2025	28,464	30,217	USD	5,000	HCA Inc., 4.125% 06/15/2029	6,651	7,049
USD 35,000	Anheuser-Busch InBev Worldwide Inc., 5.45% 01/23/2039	54,929	56,684	USD	5,000	HCA Inc., 5.25% 06/15/2049	6,612	7,502
USD 15,000	AT&T Inc., 3.4% 05/15/2025	20,649	21,960	USD	15,000	HCA Inc., 5.375% 09/01/2026	20,664	21,744
11,000	Bank of America Corp., 2.604% 03/15/2023	10,895	10,952	USD	15,000	HCA Inc., 5.5% 06/15/2047	20,910	22,940
31,000	Bank of America Corp., 2.932% 04/25/2025	31,276	30,811	USD	50,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	73,716	71,279
25,000	Bank of America Corp., 3.301% 04/24/2024	25,627	25,237	USD	23,000	iStar Inc., 4.25% 08/01/2025	30,497	26,621
USD 50,000	Bank of America Corp., 5.875% 12/31/2049	72,768	69,666	USD	25,000	JPMorgan Chase & Co., 4.6% 12/31/2049	32,620	30,794
USD 6,000	Bristol-Myers Squibb Co., 3.25% 02/20/2023	8,248	8,867	USD	50,000	JPMorgan Chase & Co., 5% 12/31/2049	69,038	66,094
USD 7,000	Bristol-Myers Squibb Co., 3.45% 11/15/2027	9,978	10,483	USD	10,000	Kimco Realty Corp., 3.2% 05/01/2021	13,204	13,849
USD 52,000	Brookfield Property REIT Inc./BPR Cumulus LLC/BPR Nimnus 5.75% 05/15/2026	71,283	59,381	USD	4,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	5,461	5,642
USD 20,000	California Resources Corp., 8% 12/15/2022	15,218	422	USD	10,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	11,725	8,726
USD 5,000	Carrier Global Corp., 2.722% 02/15/2030	6,631	6,484	USD	6,000	Lowe's Cos., Inc., 3.65% 04/05/2029	7,991	8,664
USD 10,000	Carrier Global Corp., 3.577% 04/05/2050	13,262	12,055	USD	30,000	MGM Growth Properties Operating Partnership L.P., 5.625% 05/01/2024	43,103	40,533
USD 8,000	Centene Corp., 3.375% 02/15/2030	10,632	10,471	USD	20,000	Microsoft Corp., 3.3% 02/06/2027	28,215	31,235
USD 10,000	Charter Communications Operating LLC 4.8% 03/01/2050	13,675	14,645	USD	46,000	Molson Coors International L.P., 2.84% 07/15/2023	45,500	45,163
USD 20,000	Charter Communications Operating LLC 4.908% 07/23/2025	28,945	29,882	USD	18,000	Molson Coors International L.P., 3.44% 07/15/2026	17,845	16,861
USD 15,000	Charter Communications Operating LLC 5.05% 03/30/2029	22,196	22,821	USD	159,000	MPH Acquisition Holdings LLC 7.125% 06/01/2024	192,305	194,699
USD 30,281	Chinos Holdings Inc., 7% 12/31/2049	17,606	19,178	USD	2,873	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	3,786	3,526
1,800	Citigroup Capital XIII, Preferred 7.875%	62,497	64,853	USD	8,000	Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	10,709	9,682
USD 35,000	Citigroup Inc., 3.668% 07/24/2028	47,906	50,997	USD	13,000	Penske Truck Leasing Co., L.P./PTL Finance Corp., 3.95% 03/10/2025	16,750	18,927
77,000	Citigroup Inc., 4.09% 06/09/2025	79,797	77,708	USD	8,000	PepsiCo Inc., 2.15% 05/06/2024	7,641	7,961
USD 9,000	CommScope Finance LLC 5.5% 03/01/2024	12,133	12,819	USD	5,000	PNC Bank N.A., 2.7% 10/22/2029	6,545	6,692
USD 6,000	CommScope Finance LLC 8.25% 03/01/2027	7,979	8,140	USD	12,000	Scientific Games International Inc., 8.25% 03/15/2026	16,477	10,811
USD 30,000	Darling Ingredients Inc., 5.25% 04/15/2027	42,088	40,943	USD	9	Sovereign REIT, Preferred 12%, Series 144A	15,759	13,237
USD 71,750	Egalet Corp., 13% 01/31/2024	83,835	83,814	USD	5,000	Spring Corp., 7.625% 03/01/2026	6,312	7,964
1,645	Egalet Corp., Warrants	13,080	3,704	USD	12,000	Starbucks Corp., 3.8% 08/15/2025	16,991	17,910
USD 40,000	Emera U.S. Finance L.P., 3.55% 06/15/2026	54,900	53,681	USD	42,000	TerraForm Power Operating LLC 5% 01/31/2028	56,278	61,936
USD 62,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	84,977	59,336	USD	24,518	Tops Markets LLC 13% 11/19/2024	32,338	33,471
USD 10,000	Energy Transfer Operating L.P., 2.9% 05/15/2025	13,443	11,768	USD	12,000	Transcontinental Gas Pipe Line Co., LLC 4.6% 03/15/2048	17,610	16,741
USD 8,000	Energy Transfer Operating L.P., 3.75% 05/15/2030	10,910	8,676	USD	7,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	8,884	7,881
USD 22,000	Exelon Corp., 4.05% 04/15/2030	31,051	31,497	USD	400,000	United States Treasury Inflation Indexed Bonds 0.12533% 01/15/2030	567,594	581,102
USD 16,000	Exelon Corp., 4.7% 04/15/2050	22,603	22,493	USD	378,000	United States Treasury Inflation Indexed Bonds 1.02518% 02/15/2049	612,343	677,505
USD 97,000	Fannie Mae Pool 3.5% 08/01/2049	114,987	125,676					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (16.3%) (cont'd)			
USD 27,000	UnitedHealth Group Inc., 4.75% 07/15/2045	42,939	48,388
USD 20,000	US Bank N.A./Cincinnati OH 1.95% 01/09/2023	26,333	28,201
USD 36,000	Verizon Communications Inc., 3.376% 02/15/2025	49,065	54,122
USD 27,000	Wand Merger Corp., 8.125% 07/15/2023	36,828	37,156
37,000	Wells Fargo & Co., 3.184% 02/08/2024	37,625	37,246
USD 28,000	Wells Fargo & Co., 4.9% 11/17/2045	43,212	44,925
2,452	Zyla Life Sciences	19,496	5,522
		4,323,268	4,336,615
EXCHANGE-TRADED FUND(S) (6.2%)			
6,240	iShares iBoxx \$ High Yield Corporate Bond ETF	676,156	676,842
200	iShares iBoxx \$ Investment Grade Corporate Bond ETF	30,605	34,766
6,958	iShares J.P. Morgan USD Emerging Markets Bond ETF	1,033,191	946,757
		1,739,952	1,658,365
U.K. (1.7%)			
92,000	Aviva PLC 4.5% 05/10/2021	94,360	93,915
USD 34,000	Barclays PLC 4.972% 05/16/2029	48,951	51,176
USD 20,000	Barclays PLC 6.278% 12/31/2049	29,595	27,867
87,000	HSBC Holdings PLC 3.196% 12/05/2023	88,004	87,459
USD 107,000	HSBC Holdings PLC 6.875% 12/31/2049	148,464	147,956
USD 5,000	Merlin Entertainments PLC 5.75% 06/15/2026	6,448	5,946
USD 3,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	3,703	3,488
USD 12,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	16,832	15,781
USD 10,000	Virgin Media Finance PLC 5.75% 01/15/2025	13,229	13,652
		449,586	447,240
SWITZERLAND (0.9%)			
USD 150,000	Credit Suisse Group AG 6.375% 12/31/2049	211,574	185,291
USD 20,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	29,369	27,092
USD 15,000	UBS Group Funding Switzerland AG 7% 12/31/2049	19,878	19,844
		260,821	232,227
BERMUDA (0.6%)			
3,000	Brookfield Infrastructure Partners L.P., Preferred 5%, Series 7	71,522	55,200
4,900	Brookfield Renewable Partners L.P., Preferred 5%, Series 11	116,392	87,122
500	Brookfield Renewable Partners L.P., Preferred 5%, Series 13	12,500	8,945
		200,414	151,267
GERMANY (0.5%)			
USD 50,000	Commerzbank AG 8.125% 09/19/2023	77,008	73,567
USD 50,000	Deutsche Bank AG 4.25% 10/14/2021	67,812	67,269
		144,820	140,836
LUXEMBOURG (0.4%)			
USD 106,000	Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	115,262	97,716
JERSEY ISLAND (0.2%)			
USD 10,000	Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	13,365	9,666
52,000	Heathrow Funding Ltd., 3.782% 09/04/2030	54,184	53,224
		67,549	62,890

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
NETHERLANDS (0.2%)			
USD 2,000	AerCap Holdings N.V., 5.875% 10/10/2079	2,667	1,942
USD 2,000	ING Groep N.V., 6.75% 12/31/2049	2,840	2,414
USD 33,000	Shell International Finance B.V., 4.375% 05/11/2045	50,151	53,649
		55,658	58,005
FRANCE (0.2%)			
USD 34,000	BNP Paribas S.A., 3.8% 01/10/2024	46,299	49,333
CAYMAN ISLANDS (0.0%)			
USD 8,000	Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	10,255	7,251
USD 2,000	MGM China Holdings Ltd., 5.875% 05/15/2026	2,715	2,477
		12,970	9,728
SPAIN (0.0%)			
EUR 5,407	Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	6,601	7,077
EUR 134	Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-
USD 7,059	Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	1,224	566
		7,825	7,643
BRITISH VIRGIN ISLANDS (0.0%)			
USD 1,000	Studio City Finance Ltd., 7.25% 02/11/2024	1,328	1,198
Commissions and other portfolio transaction costs		(3,534)	
Total Investment Portfolio before Derivative Instruments (100.7%)		27,973,037	26,837,687
Foreign Currency Forward Contract(s) (-1.2%) (see Schedule A)			(324,599)
Total Investment Portfolio (99.5%)		27,973,037	26,513,088
Other Net Assets (Liabilities) (0.5%)			145,643
Net Assets Attributable to Holders of Redeemable Units (100.0%)			26,658,731

Principal amounts stated in:

EUR European Currency
USD U.S. Dollar

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(10,409) US \$	13,870 Canadian \$	(770)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(86,710) US \$	122,757 Canadian \$	841
1	Bank of Montreal	A-1	June 22, 2020	0.73	(124,166) US \$	169,905 Canadian \$	(4,663)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(14,160) US \$	18,838 Canadian \$	(1,083)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(27,483) US \$	37,519 Canadian \$	(1,138)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(278,573) US \$	369,435 Canadian \$	(22,381)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(19,656) US \$	28,039 Canadian \$	402
1	Bank of Montreal	A-1	May 14, 2020	0.75	(5,398) US \$	7,192 Canadian \$	(401)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(3,341) Canadian \$	2,430 US \$	77
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(49,531) Canadian \$	36,037 US \$	1,157
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.44	(668,942) Canadian \$	463,000 US \$	(17,540)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(243,600) Euro	367,267 Canadian \$	(11,269)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(234,180) US \$	310,564 Canadian \$	(18,813)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(24,330) US \$	32,399 Canadian \$	(1,830)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(40,807) US \$	55,839 Canadian \$	(1,532)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(5,398) US \$	7,194 Canadian \$	(399)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(424,000) US \$	599,680 Canadian \$	3,153
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(6,114) US \$	8,134 Canadian \$	(468)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(67,083) US \$	91,673 Canadian \$	(2,641)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(93,380) US \$	121,628 Canadian \$	(9,744)
1	Citigroup Inc.	A-2	June 18, 2020	0.65	(366,543) Canadian \$	240,000 Euro	6,409
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(112,828) US \$	150,181 Canadian \$	(8,513)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(125,750) US \$	163,099 Canadian \$	(13,813)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(13,065) US \$	17,387 Canadian \$	(994)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(13,242) US \$	17,645 Canadian \$	(979)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(17,033) US \$	23,260 Canadian \$	(698)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(17,958) US \$	23,898 Canadian \$	(1,366)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(20,535) US \$	27,364 Canadian \$	(1,519)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(21,076) US \$	28,777 Canadian \$	(867)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(41,638) US \$	55,413 Canadian \$	(3,151)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(42,100) US \$	56,007 Canadian \$	(3,207)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(451,313) US \$	600,276 Canadian \$	(34,502)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(16,338) Canadian \$	11,891 US \$	387
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(177,281) US \$	230,820 Canadian \$	(18,588)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(279,588) US \$	371,448 Canadian \$	(21,796)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(42,771) US \$	56,913 Canadian \$	(3,261)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(43,433) US \$	57,766 Canadian \$	(3,322)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(125,750) US \$	163,413 Canadian \$	(13,499)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(13,526) US \$	18,000 Canadian \$	(1,029)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(15,351) US \$	20,428 Canadian \$	(1,169)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(17,147) US \$	22,842 Canadian \$	(1,276)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(19,150) US \$	26,058 Canadian \$	(877)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(19,406) US \$	25,841 Canadian \$	(1,461)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(20,243) US \$	27,560 Canadian \$	(913)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(282,071) US \$	374,041 Canadian \$	(22,694)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(30,830) US \$	41,013 Canadian \$	(2,349)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(68,944) US \$	94,239 Canadian \$	(2,691)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(112,828) US \$	149,978 Canadian \$	(8,716)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(8,098) US \$	11,528 Canadian \$	142
1	Morgan Stanley	A-2	April 22, 2020	0.75	(14,192) US \$	18,902 Canadian \$	(1,065)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(14,482) US \$	19,284 Canadian \$	(1,090)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(14,874) US \$	19,807 Canadian \$	(1,113)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(15,441) US \$	21,096 Canadian \$	(623)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(16,576) US \$	22,080 Canadian \$	(1,234)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(18,349) US \$	25,053 Canadian \$	(756)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(89,749) US \$	116,539 Canadian \$	(9,724)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(42,129) Canadian \$	30,642 US \$	971
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(556,933) Canadian \$	405,000 US \$	12,722
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(11,220) US \$	14,929 Canadian \$	(857)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(2,026) US \$	2,699 Canadian \$	(150)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(3,497) US \$	4,659 Canadian \$	(259)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(46,675) US \$	63,786 Canadian \$	(1,865)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(52,833) US \$	68,513 Canadian \$	(5,815)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(5,398) US \$	7,193 Canadian \$	(400)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(73,036) US \$	97,326 Canadian \$	(5,426)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(524,000) US \$	740,800 Canadian \$	4,044
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(60,500) US \$	85,317 Canadian \$	253
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(276,000) US \$	366,263 Canadian \$	(22,031)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(279,588) US \$	371,476 Canadian \$	(21,768)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(4,924) US \$	6,554 Canadian \$	(374)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(65,597) US \$	89,274 Canadian \$	(2,990)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(89,300) US \$	115,937 Canadian \$	(9,695)
Total Foreign Currency Forward Contract(s) Value							(324,599)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	30	(26)	-	4
Derivative assets - Swaps and swaptions	-	-	-	-
Total	30	(26)	-	4
Derivative liabilities - Foreign currency forward contracts	(355)	26	-	(329)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(355)	26	-	(329)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	394	(196)	-	198
Derivative assets - Swaps and swaptions	-	-	-	-
Total	394	(196)	-	198
Derivative liabilities - Foreign currency forward contracts	(365)	196	-	(169)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(365)	196	-	(169)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares iBoxx \$ Investment Grade Corporate Bond ETF	56,947,682	35	-
iShares iBoxx \$ High Yield Corporate Bond ETF	21,911,577	677	-
iShares J.P. Morgan USD Emerging Markets Bond ETF	16,678,646	946	-

as at March 31, 2019

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares JPMorgan USD Emerging Markets Bond ETF	23,046,367	924	-
iShares iBoxx \$ Investment Grade Corporate Bond ETF	44,961,626	247	-

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

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	5	19
Soft dollar commissions [†]	1	7

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	377,726	608,219	128,354	46,409	22,632	33,660	9,115	1,477
Redeemable units issued for cash	564,678	124,419	54,071	143,287	4,911	20,279	41	14,762
Redeemable units issued for reinvested distributions	17,133	5,809	1,112	1,725	180	406	87	53
Redeemable units issued due to acquisition of assets from terminated funds	1,485,616	-	-	-	-	-	-	-
Redeemable units redeemed	(727,495)	(360,721)	(183,537)	(63,067)	(27,723)	(31,713)	(9,243)	(7,177)
Number of redeemable units at the end of year	1,717,658	377,726	-	128,354	-	22,632	-	9,115

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,059	1,027	1,059	1,027	55,542	65,367	80,387	146,879
Redeemable units issued for cash	-	6	-	-	44,031	4,950	-	-
Redeemable units issued for reinvested distributions	11	32	11	32	1,912	1,717	443	3,077
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(1,070)	(6)	(1,070)	-	(31,295)	(16,492)	(59,226)	(69,569)
Number of redeemable units at the end of year	-	1,059	-	1,059	70,190	55,542	21,604	80,387

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	120,663	525,037	6,682	20,280	14,487	14,035	59,876	43,959
Redeemable units issued for cash	127,163	42,530	4,323	9,612	-	79	-	53,891
Redeemable units issued for reinvested distributions	6,642	4,374	84	270	24	492	665	1,946
Redeemable units issued due to acquisition of assets from terminated funds	731,320	-	-	-	-	-	-	-
Redeemable units redeemed	(148,571)	(451,278)	(11,089)	(23,480)	(14,511)	(119)	(60,541)	(39,920)
Number of redeemable units at the end of year	837,217	120,663	-	6,682	-	14,487	-	59,876

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,069	1,032	1,069	1,032	1,495,456	33,501,469	179,096	385,527
Redeemable units issued for cash	-	-	-	-	97,651	2,163,790	19,163	33,249
Redeemable units issued for reinvested distributions	13	37	13	37	5,015	1,209,112	5,788	9,104
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	560	-	-	-
Redeemable units redeemed	(1,082)	-	(1,082)	-	(1,538,068)	(35,378,915)	(66,737)	(248,784)
Number of redeemable units at the end of year	-	1,069	-	1,069	60,614	1,495,456	137,310	179,096

	Class P		Class W	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	3,758	1,036	-	-
Redeemable units issued for cash	1,324	3,074	1,000	-
Redeemable units issued for reinvested distributions	156	65	19	-
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-
Redeemable units redeemed	(1,147)	(417)	-	-
Number of redeemable units at the end of year	4,091	3,758	1,019	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.150	0.17
Class A1 [^]	1.050	0.17
Class A2 [^]	1.050	0.16
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class A5 [^]	0.950	0.08
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.600*	0.17
Class F1 [^]	0.550	0.17
Class F2 [^]	0.550	0.16
Class F3 [^]	0.525	0.12
Class F4 [^]	0.500	0.10
Class F5 [^]	0.450	0.08
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.17
Class W	Paid directly by investor	0.11

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

*Effective November 22, 2019, the annual management fee rate was reduced for Class F from 0.65% to 0.60%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	850	2,687
Collateral (non-cash)	867	2,741

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	1	64
Charges	-	(10)
Securities lending revenue	1	54
% of gross securities lending revenue	-	15.6

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	11,969
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Canada	79.0
U.S.A.	11.0
Exchange-Traded Fund(s)	4.8
U.K.	1.8
Other Net Assets (Liabilities)	1.1
Bermuda	0.6
Cayman Islands	0.4
Jersey Island	0.3
France	0.2
Netherlands	0.2
Switzerland	0.2
Australia	0.1
Luxembourg	0.1
Germany	0.1
Foreign Currency Forward Contract(s)	0.1
Spain	0.0
British Virgin Islands	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	12.2
AA/Aa/A+	14.2
A	33.5
BBB/Baa/B++	23.5
BB/Ba/B+	5.0
B	2.6
CCC/Caa/C++	0.5
Not Rated	2.9
Total	94.4

as at March 31, 2019

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	13.4
AA/Aa/A+	21.0
A	26.5
BBB/Baa/B++	22.8
BB/Ba/B+	6.7
B	3.6
CCC/Caa/C++	0.3
Not Rated	0.7
Total	95.0

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

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

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$359,000 (March 31, 2019 - \$476,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	6,563	(6,114)	449	1.7
British Pound	13	-	13	0.0
Euro	7	(6)	1	0.0
Total	6,583	(6,120)	463	1.7

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	4,861	(3,621)	1,240	5.0
British Pound	33	(26)	7	0.0
Euro	8	(6)	2	0.0
Total	4,902	(3,653)	1,249	5.0

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$46,000 (March 31, 2019 - \$125,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater than	Total
	1 Year	Years	Years	5 Years	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	
	118	2,130	4,605	16,398	23,251

as at March 31, 2019

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater than	Total
	1 Year	Years	Years	5 Years	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	
	(13)	1,086	3,895	15,367	20,335

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Interest Rate Risk (cont'd)

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$482,000 (March 31, 2019 - \$407,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	1,851	23	55	1,929
Bonds	-	23,251	-	23,251
Exchange-Traded Fund(s)	1,658	-	-	1,658
Foreign currency forward contract(s), net	-	(325)	-	(325)
Total	3,509	22,949	55	26,513

There were no transfers between Level 1, 2 and 3 during the year ended March 31, 2020.

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,431	13	126	2,570
Bonds	-	20,569	22	20,591
Exchange-Traded Fund(s)	1,171	-	-	1,171
Warrants	-	7	-	7
Foreign currency forward contract(s), net	-	29	-	29
Total	3,602	20,618	148	24,368

There were no transfers between Level 1 and 2 and Level 1 and 3 during the year ended March 31, 2019.

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

Signature Core Bond Plus Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	126	-	(60)	-	-	(9)	(2)	55
Bonds	22	1	(11)	-	-	(12)	-	-
Total	148	1	(71)	-	-	(21)	(2)	55

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$155).

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	89	94	(69)	4	-	9	(1)	126
Bonds	421	-	(204)	7	(182)	(6)	(14)	22
Total	510	94	(273)	11	(182)	3	(15)	148

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was \$9,834.

During the year ended March 31, 2019, investments with a fair value of \$11,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$182,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Corporate Bond Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	1,785,576	1,939,631
Cash	31,853	20,537
Unrealized gain on futures and foreign currency forward contracts	962	1,037
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	5	5
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	170	191
Interest receivable	21,970	22,821
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	6,154	3,432
Receivable for unit subscriptions	380	2,793
	1,847,070	1,990,447
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	56,770	8,460
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	6,563	17,670
Payable for unit redemptions	2,695	4,058
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	66,028	30,188
Net assets attributable to holders of redeemable units	1,781,042	1,960,259

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	221,308	135,524	9.07	10.10	24,388,984	13,421,703
Class A1	-	77,260	-	9.67	-	7,991,712
Class A2	-	11,547	-	9.66	-	1,194,909
Class A3	-	4,243	-	9.67	-	438,845
Class A4	-	571	-	9.68	-	58,929
Class A5	-	56	-	9.68	-	5,747
Class E	18,403	21,516	9.81	10.96	1,876,774	1,963,201
Class EF	7,423	9,641	9.03	10.07	822,090	956,985
Class F	80,617	50,272	9.53	10.64	8,455,136	4,725,695
Class F1	-	22,883	-	9.68	-	2,363,419
Class F2	-	5,169	-	9.69	-	533,590
Class F3	-	3,121	-	9.68	-	322,434
Class F4	-	647	-	9.67	-	66,865
Class F5	-	11	-	9.68	-	1,100
Class I	1,411,737	1,573,230	9.55	10.67	147,890,315	147,397,875
Class Insight	366	463	9.48	10.61	38,625	43,642
Class O	34,538	37,804	9.77	10.93	3,533,330	3,458,408
Class P	4,839	3,898	8.68	9.70	557,334	402,050
Class W	80	-	8.85	-	9,070	-
Class Z	1,731	2,403	9.06	10.14	191,031	237,064

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

Signature Corporate Bond Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	6,736	10,662
Interest for distribution purposes	99,808	147,273
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	(771)	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	34,951	(14,533)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(243,317)	(4,030)
Total net gain (loss) on investments and derivatives	(102,593)	139,372
Other income		
Foreign exchange gain (loss) on cash	65	24
Commitment fee income	-	-
Securities lending revenue (Note 6)	146	197
Fees rebate	93	10
Total other income	304	231
Total income	(102,289)	139,603
Expenses		
Management fees (Note 5)	3,779	4,024
Administration fees (Note 5)	784	740
Commissions and other portfolio transaction costs	339	140
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Interest expense	4	18
Withholding taxes	1,031	1,668
Harmonized sales tax	505	524
Total expenses	6,447	7,119
Increase (decrease) in net assets attributable to holders of redeemable units	(108,736)	132,484

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(19,582)	4,978	(0.97)	0.30	20,127,935	16,604,723
Class A1	2,217	2,606	0.28	0.46	7,855,576	5,785,797
Class A2	362	439	0.28	0.37	1,257,779	1,159,906
Class A3	116	168	0.28	0.35	408,445	480,858
Class A4	17	30	0.30	0.34	59,711	85,963
Class A5	1	3	0.29	0.25	5,784	8,250
Class E	(1,332)	840	(0.68)	0.43	1,981,506	1,995,364
Class EF	(424)	461	(0.46)	0.44	932,731	1,070,532
Class F	(7,180)	2,134	(1.01)	0.42	7,146,727	5,018,014
Class F1	724	831	0.30	0.50	2,403,258	1,679,878
Class F2	158	183	0.31	0.48	504,264	384,995
Class F3	101	126	0.30	0.45	343,460	274,099
Class F4	23	7	0.31	0.49	74,442	12,656
Class F5	-	1	0.31	0.45	1,098	1,071
Class I	(81,416)	117,453	(0.56)	0.50	146,052,748	234,325,776
Class Insight	(24)	21	(0.57)	0.38	41,010	54,306
Class O	(2,056)	1,954	(0.60)	0.54	3,508,365	3,564,580
Class P	(304)	164	(0.59)	0.56	510,587	289,816
Class W	(4)	-	(0.19)	-	17,621	-
Class Z	(133)	85	(0.62)	0.32	218,697	268,659

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

Signature Corporate Bond Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	135,524	198,289	77,260	38,169	11,547	11,775	4,243	6,196
Increase (decrease) in net assets attributable to holders of redeemable units	(19,582)	4,978	2,217	2,606	362	439	116	168
Distributions to holders of redeemable units								
From net investment income	(7,422)	(5,591)	(1,041)	(2,164)	(174)	(442)	(57)	(187)
From net realized gains	(240)	-	-	-	-	-	-	-
Return of capital	-	(345)	-	(145)	-	(28)	-	(11)
Total distributions to holders of redeemable units	(7,662)	(5,936)	(1,041)	(2,309)	(174)	(470)	(57)	(198)
Redeemable unit transactions								
Proceeds from redeemable units issued	166,220	53,108	7,069	58,606	2,052	6,407	383	2,353
Reinvestment of distributions to holders of redeemable units	7,143	5,455	985	2,175	170	460	56	197
Acquisition of assets from terminated funds	8,868	-	-	-	-	-	-	-
Redemption of redeemable units	(69,203)	(120,370)	(86,490)	(21,987)	(13,957)	(7,064)	(4,741)	(4,473)
Net increase (decrease) from redeemable unit transactions	113,028	(61,807)	(78,436)	38,794	(11,735)	(197)	(4,302)	(1,923)
Net increase (decrease) in net assets attributable to holders of redeemable units	85,784	(62,765)	(77,260)	39,091	(11,547)	(228)	(4,243)	(1,953)
Net assets attributable to holders of redeemable units at the end of year	221,308	135,524	-	77,260	-	11,547	-	4,243

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	571	978	56	66	21,516	22,283	9,641	12,294
Increase (decrease) in net assets attributable to holders of redeemable units	17	30	1	3	(1,332)	840	(424)	461
Distributions to holders of redeemable units								
From net investment income	(8)	(34)	(1)	(3)	(923)	(885)	(435)	(475)
From net realized gains	-	-	-	-	(31)	-	(12)	-
Return of capital	-	(2)	-	-	-	(47)	-	(20)
Total distributions to holders of redeemable units	(8)	(36)	(1)	(3)	(954)	(932)	(447)	(495)
Redeemable unit transactions								
Proceeds from redeemable units issued	55	569	-	38	3,281	3,012	962	698
Reinvestment of distributions to holders of redeemable units	8	36	1	3	888	874	295	341
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(643)	(1,006)	(57)	(51)	(4,996)	(4,561)	(2,604)	(3,658)
Net increase (decrease) from redeemable unit transactions	(580)	(401)	(56)	(10)	(827)	(675)	(1,347)	(2,619)
Net increase (decrease) in net assets attributable to holders of redeemable units	(571)	(407)	(56)	(10)	(3,113)	(767)	(2,218)	(2,653)
Net assets attributable to holders of redeemable units at the end of year	-	571	-	56	18,403	21,516	7,423	9,641

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	50,272	55,364	22,883	10,858	5,169	2,652	3,121	2,466
Increase (decrease) in net assets attributable to holders of redeemable units	(7,180)	2,134	724	831	158	183	101	126
Distributions to holders of redeemable units								
From net investment income	(3,356)	(2,242)	(358)	(715)	(79)	(170)	(53)	(122)
From net realized gains	(112)	-	-	-	-	-	-	-
Return of capital	-	(104)	-	(39)	-	(9)	-	(5)
Total distributions to holders of redeemable units	(3,468)	(2,346)	(358)	(754)	(79)	(179)	(53)	(127)
Redeemable unit transactions								
Proceeds from redeemable units issued	68,249	32,042	4,400	20,719	2,153	4,351	1,447	1,822
Reinvestment of distributions to holders of redeemable units	2,656	1,837	266	580	61	150	47	113
Acquisition of assets from terminated funds	9,648	-	-	-	-	-	-	-
Redemption of redeemable units	(39,560)	(38,759)	(27,915)	(9,351)	(7,462)	(1,988)	(4,663)	(1,279)
Net increase (decrease) from redeemable unit transactions	40,993	(4,880)	(23,249)	11,948	(5,248)	2,513	(3,169)	656
Net increase (decrease) in net assets attributable to holders of redeemable units	30,345	(5,092)	(22,883)	12,025	(5,169)	2,517	(3,121)	655
Net assets attributable to holders of redeemable units at the end of year	80,617	50,272	-	22,883	-	5,169	-	3,121

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

Signature Corporate Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	647	34	11	10	1,573,230	2,722,859	463	694
Increase (decrease) in net assets attributable to holders of redeemable units	23	7	-	1	(81,416)	117,453	(24)	21
Distributions to holders of redeemable units								
From net investment income	(12)	(6)	-	-	(86,816)	(133,001)	(19)	(24)
From net realized gains	-	-	-	-	(2,371)	-	(1)	-
Return of capital	-	-	-	-	-	(5,726)	-	(1)
Total distributions to holders of redeemable units	(12)	(6)	-	-	(89,187)	(138,727)	(20)	(25)
Redeemable unit transactions								
Proceeds from redeemable units issued	142	697	-	-	370,802	256,506	4	4
Reinvestment of distributions to holders of redeemable units	12	6	-	-	88,778	131,780	19	24
Acquisition of assets from terminated funds	-	-	-	-	91,897	-	-	-
Redemption of redeemable units	(812)	(91)	(11)	-	(542,367)	(1,516,641)	(76)	(255)
Net increase (decrease) from redeemable unit transactions	(658)	612	(11)	-	9,110	(1,128,355)	(53)	(227)
Net increase (decrease) in net assets attributable to holders of redeemable units	(647)	613	(11)	1	(161,493)	(1,149,629)	(97)	(231)
Net assets attributable to holders of redeemable units at the end of year	-	647	-	11	1,411,737	1,573,230	366	463

	Class O		Class P		Class W		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	37,804	40,960	3,898	1,900	-	-	2,403	2,906
Increase (decrease) in net assets attributable to holders of redeemable units	(2,056)	1,954	(304)	164	(4)	-	(133)	85
Distributions to holders of redeemable units								
From net investment income	(2,095)	(2,033)	(264)	(145)	(5)	-	(83)	(96)
From net realized gains	(57)	-	(7)	-	-	-	(3)	-
Return of capital	-	(95)	-	(6)	-	-	-	(7)
Total distributions to holders of redeemable units	(2,152)	(2,128)	(271)	(151)	(5)	-	(86)	(103)
Redeemable unit transactions								
Proceeds from redeemable units issued	5,528	5,225	1,661	2,013	321	-	95	115
Reinvestment of distributions to holders of redeemable units	2,038	2,060	271	151	5	-	81	96
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(6,624)	(10,267)	(416)	(179)	(237)	-	(629)	(696)
Net increase (decrease) from redeemable unit transactions	942	(2,982)	1,516	1,985	89	-	(453)	(485)
Net increase (decrease) in net assets attributable to holders of redeemable units	(3,266)	(3,156)	941	1,998	80	-	(672)	(503)
Net assets attributable to holders of redeemable units at the end of year	34,538	37,804	4,839	3,898	80	-	1,731	2,403

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,960,259	3,130,753
Increase (decrease) in net assets attributable to holders of redeemable units	(108,736)	132,484
Distributions to holders of redeemable units		
From net investment income	(103,201)	(148,335)
From net realized gains	(2,834)	-
Return of capital	-	(6,590)
Total distributions to holders of redeemable units	(106,035)	(154,925)
Redeemable unit transactions		
Proceeds from redeemable units issued	634,824	448,285
Reinvestment of distributions to holders of redeemable units	103,780	146,338
Acquisition of assets from terminated funds	110,413	-
Redemption of redeemable units	(813,463)	(1,742,676)
Net increase (decrease) from redeemable unit transactions	35,554	(1,148,053)
Net increase (decrease) in net assets attributable to holders of redeemable units	(179,217)	(1,170,494)
Net assets attributable to holders of redeemable units at the end of year	1,781,042	1,960,259

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

Signature Corporate Bond Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(108,736)	132,484
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(34,951)	14,533
Unrealized foreign exchange (gain) loss on cash	(25)	1,418
Commissions and other portfolio transaction costs	339	140
Change in unrealized (appreciation) depreciation in value of investments and derivatives	243,317	4,030
Proceeds from sale and maturity of investments and derivatives	1,136,380	2,654,169
Purchase of investments and derivatives	(1,053,503)	(1,606,303)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	3
(Increase) decrease in dividends receivable	21	108
(Increase) decrease in interest receivable	851	13,481
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	183,693	1,214,063
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,255)	(8,589)
Proceeds from issuance of redeemable units	473,284	328,241
Amounts paid on redemption of redeemable units	(650,873)	(1,621,034)
Acquisition of assets from terminated funds	7,442	-
Net cash from (used in) financing activities	(172,402)	(1,301,382)
Unrealized foreign exchange gain (loss) on cash	25	(1,418)
Net increase (decrease) in cash	11,291	(87,319)
Cash (bank overdraft), beginning of year	20,537	109,274
Cash (bank overdraft), end of year	31,853	20,537
Supplementary Information:		
Dividends received, net of withholding tax*	6,568	10,208
Interest received, net of withholding tax*	99,567	159,995
Dividends paid*	-	-
Interest paid*	4	208
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020

CORPORATE BONDS (91.5%)				CORPORATE BONDS (91.5%) (cont'd)					
No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
USD	2,302,000	1011778 BC ULC/New Red Finance Inc., 5% 10/15/2025	2,890,613	3,094,010	USD	72,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	95,687	86,133
	3,698,000	407 International Inc., 3.6% 05/21/2047	3,766,365	3,825,360	USD	2,301,000	Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	3,070,177	2,224,061
	829,000	407 International Inc., Callable, 5.96% 12/03/2035	1,076,204	1,104,537		2,388,000	Aviva PLC 4.5% 05/10/2021	2,404,054	2,437,718
EUR	4,796,597	Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	5,850,264	6,278,144		3,164,000	Bank of America Corp., 2.604% 03/15/2023	3,163,922	3,150,195
EUR	119,484	Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-		1,377,000	Bank of America Corp., 2.932% 04/25/2025	1,377,769	1,368,615
USD	6,262,067	Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	1,086,045	502,354		4,814,000	Bank of America Corp., 3.228% 06/22/2022	4,822,642	4,860,354
	3,459,842	Access Health Abbotsford Ltd., 6.032% 03/07/2038	4,154,311	4,409,119		3,060,000	Bank of America Corp., 3.301% 04/24/2024	3,063,637	3,089,017
USD	580,515	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	770,693	718,975	USD	2,281,000	Bank of America Corp., 3.515% 03/24/2026	2,281,000	2,284,613
USD	743,000	AECOM 5.125% 03/15/2027	968,274	941,128	USD	3,000,000	Bank of America Corp., 4.3% 12/31/2049	3,922,953	3,631,092
USD	900,000	AECOM 5.875% 10/15/2024	1,032,061	1,185,214	USD	6,000,000	Bank of America Corp., 5.125% 12/31/2049	8,062,651	8,022,181
USD	790,000	AerCap Global Aviation Trust 6.5% 06/15/2045	1,044,003	921,442	USD	8,570,000	Bank of America Corp., 5.875% 12/31/2049	11,172,817	11,940,805
USD	2,718,000	AerCap Holdings N.V., 5.875% 10/10/2079	3,653,908	2,639,466	USD	8,125,000	Bank of America Corp., 6.25% 12/31/2049	9,011,366	11,606,653
USD	297,000	Air Canada, Term Loan B, Private Placement, variable rate, 10/06/2023	342,106	384,558	USD	3,790,000	Bank of America Corp., FRN, 5.2% 12/31/2049	4,029,521	5,062,117
	2,459,000	Air Lease Corp., 2.625% 12/05/2024	2,436,451	1,994,575	USD	5,302,000	Bank of America Corp., FRN, 6.5% 12/31/2049	6,213,431	7,872,447
	2,397,000	Alimentation Couche-Tard Inc., 3.6% 06/02/2025	2,427,098	2,420,419	USD	1,350,000	Bank of Ireland Group PLC 4.125% 09/19/2027	1,789,484	1,790,057
USD	6,325,000	Alliance One International Inc., 9.875% 07/15/2021	6,446,024	1,602,325		1,307,000	Bank of Montreal 2.27% 07/11/2022	1,307,066	1,312,163
	1,409,343	Alliance Pipeline L.P., 7.181% 06/30/2023	1,605,131	1,519,963		3,321,000	Bank of Montreal 2.28% 07/29/2024	3,318,748	3,259,755
	1,981,214	Alliance Pipeline L.P., 7.217% 12/31/2025	2,457,892	2,239,311		4,227,000	Bank of Montreal 2.7% 09/11/2024	4,229,909	4,303,505
	1,854,000	Allied Properties Real Estate Investment Trust 3.113% 04/08/2027	1,854,055	1,797,131		1,927,000	Bank of Montreal 2.85% 03/06/2024	1,927,862	1,938,559
	1,802,000	Allied Properties Real Estate Investment Trust 3.117% 02/21/2030	1,807,703	1,688,431		1,839,000	Bank of Montreal 2.89% 06/20/2023	1,849,492	1,879,442
	920,000	Allied Properties Real Estate Investment Trust 3.394% 08/15/2029	920,036	896,968		1,043,000	Bank of Montreal 3.19% 03/01/2028	1,038,545	1,098,629
	4,073,000	Allied Properties Real Estate Investment Trust 3.636% 04/21/2025	4,200,311	4,120,410		6,548,000	Bank of Montreal 3.32% 06/01/2026	6,608,305	6,546,267
	1,492,000	Allied Properties Real Estate Investment Trust 3.934% 11/14/2022	1,569,523	1,527,721		713,000	Bank of Montreal 3.34% 12/08/2025	725,118	714,722
	1,335,000	AltaLink L.P., 3.99% 06/30/2042	1,412,214	1,465,109	USD	1,947,000	Bank of Montreal 3.803% 12/15/2032	2,511,318	2,661,578
	896,000	AltaLink L.P., 4.462% 11/08/2041	1,123,342	1,049,288		851,251	Bankers Hall L.P., 4.377% 11/20/2023	852,947	897,183
	1,446,000	AltaLink L.P., 4.872% 11/15/2040	1,722,715	1,769,894	USD	6,618,000	Barclays PLC 6.278% 12/31/2049	9,656,089	9,221,032
USD	443,000	Altice Financing S.A., 5% 01/15/2028	577,364	551,778	USD	530,000	Barclays PLC 7.75% 12/31/2049	692,281	654,174
USD	1,432,000	Altice Financing S.A., 7.5% 05/15/2026	1,847,891	1,952,718	USD	4,966,000	Barclays PLC 7.875% 12/31/2049	6,591,700	6,395,071
USD	583,000	Altice France Holding S.A., 6% 02/15/2028	765,534	721,790	USD	1,806,000	Barclays PLC 8% 12/31/2049	2,422,315	2,357,232
USD	427,000	Altice France S.A., 5.5% 01/15/2028	565,877	562,679	USD	405,000	Baytex Energy Corp., 5.625% 06/01/2024	412,838	210,899
USD	3,873,863	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	5,112,094	4,661,524		4,736,000	Bell Canada Inc., 2.9% 09/10/2029	4,686,385	4,603,197
USD	3,470,232	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	4,595,701	3,560,732		3,926,000	Bell Canada Inc., 3.5% 09/30/2050	3,898,614	3,386,389
	1,053,000	Anheuser-Busch InBev Finance Inc., 2.6% 05/15/2024	1,052,314	1,032,306		740,000	Bell Canada Inc., 4.35% 12/18/2045	769,188	744,224
	4,575,000	Anheuser-Busch InBev Finance Inc., 4.32% 05/15/2047	4,502,709	3,925,278		1,333,000	Bell Canada Inc., 4.45% 02/27/2047	1,378,141	1,361,440
USD	1,690,000	Apergy Corp., 6.375% 05/01/2026	2,187,027	1,831,450		5,158,000	Bell Canada Inc., 4.7% 09/11/2023	5,601,544	5,456,982
USD	1,031,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	1,356,847	1,001,210	USD	356,000	Berry Global Escrow Corp., 5.625% 07/15/2027	479,956	517,629
USD	39,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	51,831	46,655	USD	2,356,000	BHP Billiton Finance Ltd., 3.23% 05/15/2023	2,343,445	2,361,997
					USD	73,000	Block Communications Inc., 4.875% 03/01/2028	97,228	95,548
					USD	4,783,209	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	5,803,845	5,228,456
					GBP	2,301,302	BrightHouse Group PLC 9% 05/15/2023	4,023,565	1,004,532
						596,000	Brookfield Asset Management Inc., 3.8% 03/16/2027	621,419	601,693
						1,987,000	Brookfield Asset Management Inc., 4.82% 01/28/2026	2,206,883	2,115,414
						2,104,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	2,233,068	2,216,910
						2,642,000	Brookfield Asset Management Inc., 5.95% 06/14/2035	2,710,275	2,875,803
						3,679,000	Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	3,707,841	3,659,569
						601,000	Brookfield Infrastructure Finance ULC 3.41% 10/09/2029	585,117	568,021

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)			
1,853,000	Brookfield Infrastructure Finance ULC 4.193% 09/11/2028	1,857,579	1,874,209	3,560,000	Capital Power Corp., 4.284% 09/18/2024	3,570,051	3,608,205
1,029,000	Brookfield Property Finance ULC 3.93% 01/15/2027	1,029,000	1,001,194	1,803,000	Capital Power Corp., 4.424% 02/08/2030	1,804,556	1,831,063
2,839,000	Brookfield Property Finance ULC 4.115% 10/19/2021	2,845,547	2,860,013	3,031,000	Capital Power Corp., 4.986% 01/23/2026	3,041,702	3,116,927
5,976,000	Brookfield Property Finance ULC 4.3% 03/01/2024	6,179,793	6,065,634	USD 76,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	104,305	104,823
2,819,000	Brookfield Property Finance ULC 4.346% 07/03/2023	2,841,549	2,880,985	USD 2,734,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	3,648,894	3,828,593
USD 7,960,000	Brookfield Property REIT Inc./BPR Cumulus LLC/ BPR Nimnus 5.75% 05/15/2026	10,719,530	9,089,813	USD 2,247,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	3,043,645	3,170,334
1,850,000	Brookfield Renewable Partners ULC 3.38% 01/15/2030	1,850,004	1,800,146	USD 369,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.125% 05/01/2027	517,334	520,681
2,620,000	Brookfield Renewable Partners ULC 3.752% 06/02/2025	2,651,240	2,691,723	USD 30,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	42,014	42,855
2,640,000	Brookfield Renewable Partners ULC 5.84% 11/05/2036	2,603,539	2,906,259	USD 125,000	Cenovus Energy Inc., 3.8% 09/15/2023	94,449	92,717
USD 4,528,000	Brookfield Residential Properties Inc., 4.875% 02/15/2030	6,022,261	4,841,346	USD 307,000	Cenovus Energy Inc., 6.75% 11/15/2039	358,635	209,262
3,289,000	Brookfield Residential Properties Inc., 6.125% 05/15/2023	3,264,991	2,992,266	USD 2,850,000	Centene Corp., 3.375% 02/15/2030	3,787,627	3,730,314
USD 4,665,000	Brookfield Residential Properties Inc., 6.25% 09/15/2027	6,167,910	5,694,933	USD 435,000	Centene Corp., 4.25% 12/15/2027	573,014	599,975
USD 1,928,850	Calfrac Holdings L.P., 10.875% 03/15/2026	2,479,745	678,666	USD 551,000	Centene Corp., 4.625% 12/15/2029	731,967	779,355
USD 3,635,000	Calfrac Holdings L.P., 8.5% 06/15/2026	4,484,747	383,692	4,581,000	CES Energy Solutions Corp., 6.375% 10/21/2024	4,577,754	3,424,298
USD 2,934,000	California Resources Corp., 8% 12/15/2022	2,736,509	61,940	USD 1,240,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	1,687,669	1,549,906
USD 6,381,200	Canada Goose Inc., Term Loan, Private Placement, variable rate, 12/02/2024	8,018,307	8,891,093	USD 358,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	479,812	463,541
711,000	Canada Life Capital Trust 7.529% 06/30/2032	960,835	932,081	USD 2,385,969	Chinos Holdings Inc., 7% 12/31/2049	1,213,992	1,511,106
2,309,000	Canadian Imperial Bank of Commerce 1.64% 07/12/2021	2,306,844	2,297,583	848,000	Choice Properties Real Estate Investment Trust 2.981% 03/04/2030	848,000	786,952
2,101,000	Canadian Imperial Bank of Commerce 1.9% 04/26/2021	2,099,907	2,097,737	1,994,000	Choice Properties Real Estate Investment Trust 3.546% 01/10/2025	2,069,484	1,999,920
2,401,000	Canadian Imperial Bank of Commerce 2.3% 07/11/2022	2,401,199	2,410,772	1,871,000	Choice Properties Real Estate Investment Trust 3.556% 09/09/2024	1,937,644	1,881,659
2,243,000	Canadian Imperial Bank of Commerce 2.35% 08/28/2024	2,242,474	2,206,109	886,000	Choice Properties Real Estate Investment Trust 3.827% 03/04/2050	886,000	736,081
2,029,000	Canadian Imperial Bank of Commerce 3.3% 05/26/2025	2,035,773	2,127,069	183,000	Choice Properties Real Estate Investment Trust 4.178% 03/08/2028	185,504	190,270
1,338,000	Canadian Imperial Bank of Commerce 3.42% 01/26/2026	1,351,186	1,339,843	3,193,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	3,446,271	3,375,978
4,073,000	Canadian National Railway Co., 3.05% 02/08/2050	4,120,818	3,697,744	3,649,000	Choice Properties Real Estate Investment Trust 5.268% 03/07/2046	3,761,812	3,772,742
3,746,000	Canadian Natural Resources Ltd., 3.31% 02/11/2022	3,754,199	3,714,943	USD 3,140,000	Citigroup Inc., 3.668% 07/24/2028	4,003,103	4,575,181
895,000	Canadian Pacific Railway Ltd., 3.05% 03/09/2050	888,556	768,458	2,819,000	Citigroup Inc., 4.09% 06/09/2025	2,826,097	2,844,926
4,058,000	Canadian Real Estate Investment Trust 2.951% 01/18/2023	4,012,943	4,068,717	USD 1,500,000	Citigroup Inc., 4.45% 09/29/2027	1,994,689	2,204,041
3,600,000	Canadian Tire Corp., Ltd., 6.445% 02/24/2034	4,358,751	4,328,614	USD 4,900,000	Citigroup Inc., 4.7% 12/31/2049	6,393,528	5,907,337
461,000	Canadian Western Bank 2.597% 09/06/2024	460,859	450,088	USD 7,350,000	Citigroup Inc., 5% 12/31/2049	9,744,269	9,456,428
1,570,000	Canadian Western Bank 2.737% 06/16/2022	1,574,954	1,564,415	USD 6,296,000	Citigroup Inc., 5.95% 12/29/2049	7,483,337	8,586,478
1,788,000	Canadian Western Bank 2.788% 09/13/2021	1,800,830	1,787,207	USD 4,190,000	Citigroup Inc., FRN, 6.25% 12/31/2049	5,555,098	6,044,432
3,209,000	Canadian Western Bank 3.668% 06/11/2029	3,208,967	3,032,266	USD 6,920,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	8,560,873	9,434,858
				9,558,000	Classic RMBS Trust 3.011% 08/15/2026	7,785,289	7,748,581
				USD 329,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	435,404	438,147
				USD 4,223,000	Clearwater Seafoods Inc., 6.875% 05/01/2025	5,402,707	5,066,851
				1,675,603	Comber Wind Financial Corp., 5.132% 11/15/2030	1,679,934	1,873,036
				USD 598,000	CommScope Finance LLC 5.5% 03/01/2024	806,084	851,725
				USD 657,000	CommScope Finance LLC 6% 03/01/2026	882,266	923,275
				USD 712,000	CommScope Finance LLC 8.25% 03/01/2027	951,933	965,894

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)					
USD	2,329,769	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	3,067,534	3,082,182	USD	1,121,000	Enbridge Inc., 6.25% 03/01/2078	1,407,050	1,183,272
USD	1,567,000	Credit Suisse Group AG 5.1% 12/31/2049	2,043,611	1,703,668		3,243,000	Enbridge Inc., 6.625% 04/12/2078	3,304,826	3,146,788
USD	8,624,000	Credit Suisse Group AG 6.25% 12/31/2049	10,340,533	11,181,597		1,453,000	Enbridge Pipelines Inc., 4.33% 02/22/2049	1,458,466	1,321,985
USD	2,758,000	Credit Suisse Group AG 6.375% 12/31/2049	3,682,279	3,406,889	USD	2,061,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.5% 01/30/2026	2,658,382	2,002,059
USD	1,710,000	Credit Suisse Group AG 7.125% 12/31/2049	2,243,014	2,226,155	USD	4,286,000	Endeavor Energy Resources L.P./ EER Finance Inc., 5.75% 01/30/2028	5,611,434	4,101,839
USD	1,316,000	Credit Suisse Group AG 7.5% 12/31/2049	1,733,043	1,706,931	USD	1,500,000	Energy Transfer Operating L.P., 5% 05/15/2050	1,709,543	1,643,375
USD	10,100,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	11,966,767	13,681,688	USD	1,450,000	EPCOR Utilities Inc., 4.55% 02/28/2042	1,588,573	1,727,492
USD	4,963,000	Crew Energy Inc., 6.5% 03/14/2024	4,874,013	2,977,800	USD	7,093,000	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	5,316,487	1,497,403
USD	2,312,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	2,793,456	3,205,100	USD	3,314,812	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	3,619,339	2,977,980
USD	1,799,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	2,274,826	2,594,451	USD	1,697,000	Fairstone Financial Inc., 7.875% 07/15/2024	2,296,890	2,245,057
USD	4,580,000	CrownRock L.P./CrownRock Finance Inc., 5.625% 10/15/2025	5,815,588	3,351,864	USD	1,380,000	Fairstone Financial Issuance Trust I 5.084% 03/21/2033	1,380,405	1,384,927
USD	1,238,000	CSC Holdings LLC 5.375% 02/01/2028	1,663,901	1,777,209	USD	1,842,383	Fifth Avenue L.P., 4.71% 08/05/2021	1,929,230	1,903,488
USD	285,000	CSC Holdings LLC 5.75% 01/15/2030	375,372	404,502	USD	509,000	First Quantum Minerals Ltd., 6.5% 03/01/2024	662,005	594,584
USD	4,294,000	CT Real Estate Investment Trust 3.527% 06/09/2025	4,362,083	4,326,852	USD	3,499,000	First Quantum Minerals Ltd., 6.875% 03/01/2026	4,106,650	3,951,906
USD	1,406,000	CU Inc., 3.548% 11/22/2047	1,438,369	1,434,191	USD	3,576,000	First Quantum Minerals Ltd., 7.25% 04/01/2023	4,659,054	4,237,041
USD	1,000,000	CU Inc., 3.763% 11/19/2046	1,062,920	1,057,245	USD	1,679,000	First Quantum Minerals Ltd., 7.25% 05/15/2022	1,647,363	2,080,998
USD	2,765,000	CU Inc., 3.964% 07/27/2045	2,962,510	3,010,924	USD	6,091,000	First Quantum Minerals Ltd., 7.5% 04/01/2025	8,006,002	7,133,927
USD	980,000	CU Inc., 4.593% 10/24/2061	1,124,879	1,248,478	USD	2,529,000	Foot Locker Inc., 8.5% 01/15/2022	3,557,976	3,381,349
USD	1,703,000	Daimler Canada Finance Inc., 1.91% 07/08/2021	1,702,523	1,683,262	USD	299,000	Ford Auto Securitization Trust 2.319% 04/15/2022	117,561	117,503
USD	1,600,000	Daimler Canada Finance Inc., 2.97% 03/13/2024	1,600,398	1,563,939	USD	3,216,000	Ford Floorplan Auto Securitization Trust 2.397% 07/15/2020	3,213,321	3,211,337
USD	1,100,000	Daimler Canada Finance Inc., 3.3% 08/16/2022	1,099,670	1,099,082	USD	6,880,000	Fortified Trust 1.67% 07/23/2021	6,869,676	6,854,517
USD	2,574,000	Darling Ingredients Inc., 5.25% 04/15/2027	3,538,218	3,512,882	USD	1,418,000	Fortified Trust 2.161% 10/23/2020	1,417,884	1,419,748
USD	4,802,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	5,013,719	3,041,251	USD	1,848,000	Fortified Trust 2.558% 03/23/2024	1,848,734	1,850,775
USD	750,000	Deutsche Bank AG 4.25% 10/14/2021	1,017,182	1,009,039	USD	3,207,000	FortisAlberta Inc., 4.27% 09/22/2045	3,465,449	3,661,593
USD	295,000	Deutsche Bank AG 6% 12/31/2049	392,162	277,965	USD	858,000	FortisBC Energy (Vancouver Island) Inc., 5.2% 12/06/2040	1,035,267	1,097,441
USD	1,855,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	2,456,119	2,121,268	USD	3,146,000	FortisBC Energy (Vancouver Island) Inc., 6.05% 02/15/2038	4,048,220	4,265,921
USD	716,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	932,420	673,898	USD	1,500,000	FortisBC Energy Inc., 2.82% 08/09/2049	1,377,946	1,346,786
USD	468,003	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	635,073	509,644	USD	250,000	FortisBC Energy Inc., 5.8% 05/13/2038	354,140	332,437
USD	1,610,000	Dole Food Co., Inc., 7.25% 06/15/2025	2,132,496	1,790,072	USD	2,500,000	FortisBC Energy Inc., 6% 10/02/2037	2,706,038	3,355,314
USD	14,232,000	Dresdner Funding Trust I 8.151% 06/30/2031	23,515,361	23,303,841	USD	4,348,000	FortisBC Inc., 5.6% 11/09/2035	5,390,839	5,575,353
USD	4,782,764	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	6,211,112	6,032,894	USD	3,515,000	FortisBC Inc., 6.1% 06/02/2039	4,688,367	4,810,079
USD	8,000	Edgewell Personal Care Co., Term Loan B, Private Placement, variable rate, 09/20/2026	10,660	11,147	USD	2,260,000	Fortress Transportation & Infrastructure Investors LLC 6.5% 10/01/2025	2,953,840	2,329,881
USD	3,957,500	Egalet Corp., 13% 01/31/2024	4,624,076	4,622,922	USD	2,355,000	Fortress Transportation & Infrastructure Investors LLC 6.75% 03/15/2022	3,168,887	3,067,734
USD	5,213,000	Emera Inc., 6.75% 06/15/2076	6,722,092	6,650,862	USD	2,149,000	Front Range BidCo Inc., 4% 03/01/2027	2,849,566	2,892,181
USD	700,000	Enbridge Gas Inc., 2.9% 04/01/2030	699,216	708,575	USD	441,000	Front Range BidCo Inc., 6.125% 03/01/2028	584,764	589,630
USD	1,515,000	Enbridge Gas Inc., 3.01% 08/09/2049	1,515,145	1,398,308	USD	2,152,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	2,846,410	2,847,002
USD	800,000	Enbridge Gas Inc., 3.65% 04/01/2050	798,264	798,264	USD	945,000	General Electric Capital Corp., 6.75% 03/15/2032	1,436,571	1,579,383
USD	1,395,000	Enbridge Inc., 3.95% 11/19/2024	1,494,872	1,397,975	USD	1,117,000	General Motors Financial of Canada Ltd., 3% 02/26/2021	1,122,155	1,081,910
USD	5,809,000	Enbridge Inc., 4.24% 08/27/2042	5,641,558	4,994,838	USD	543,000	Genworth Financial Inc., 7.2% 02/15/2021	736,780	722,339
USD	3,889,000	Enbridge Inc., 4.87% 11/21/2044	3,830,259	3,661,789	USD	5,969,000	Genworth Holdings Inc., 3.69425% 11/15/2036	5,422,698	3,360,308
USD	3,254,000	Enbridge Inc., 5.375% 09/27/2077	3,252,346	2,675,025	USD	2,028,000	Genworth Holdings Inc., 4.8% 02/15/2024	2,401,479	2,483,160
USD	4,259,000	Enbridge Inc., 5.5% 07/15/2077	4,986,661	4,315,764	USD	2,704,000	Genworth Holdings Inc., 4.9% 08/15/2023	3,181,873	3,348,937
USD	2,151,000	Enbridge Inc., 5.75% 09/02/2039	2,579,698	2,315,576					
USD	6,957,000	Enbridge Inc., 6% 01/15/2077	9,149,341	7,245,549					

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Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)					
USD	868,000	Genworth Holdings Inc., 7.625% 09/24/2021	1,025,113	1,160,799	4,635,000	IGM Financial Inc., 4.56% 01/25/2047	4,663,364	4,631,164	
	1,977,000	George Weston Ltd., 4.115% 06/17/2024	2,080,695	2,043,074	USD	2,118,000	ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	2,265,575	1,363,750
	4,212,000	George Weston Ltd., 6.69% 03/01/2033	5,269,187	5,443,200	USD	5,615,000	ILFC E-Capital Trust II 4.15% 12/21/2065	6,572,924	3,161,021
	85,000	George Weston Ltd., 7.1% 02/05/2032	112,030	104,161	USD	6,803,000	ING Groep N.V., 6.5% 12/31/2049	8,764,759	7,977,509
	1,951,000	Gibson Energy Inc., 3.6% 09/30/2029	1,946,320	1,723,601	USD	767,000	ING Groep N.V., 6.75% 12/31/2049	1,089,067	925,651
	5,121,000	Gibson Energy Inc., 5.25% 07/15/2024	5,152,650	5,159,408	USD	17,375,000	Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	4,793,877	4,585,046
	3,894,000	Glacier Credit Card Trust 3.237% 09/20/2020	3,885,071	3,904,124	USD	53,343,000	Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	15,569,098	14,076,552
	928,000	Glacier Credit Card Trust 3.298% 09/20/2022	908,690	934,867	USD	4,294,000	Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	4,824,079	3,958,411
	2,590,000	Glacier Credit Card Trust 3.43% 06/06/2024	2,587,842	2,598,987		13,621,000	Inter Pipeline Ltd., 6.625% 11/19/2079	13,748,020	11,378,709
	3,418,000	Glacier Credit Card Trust 4.138% 09/20/2023	3,431,925	3,510,594		11,569,000	Inter Pipeline Ltd., 6.875% 03/26/2079	11,597,322	9,984,915
USD	2,000,000	Glencore Finance Canada Ltd., 5.55% 10/25/2042	2,598,210	2,260,476		1,946,000	Iron Mountain Canada Operations ULC 5.375% 09/15/2023	1,958,834	2,026,136
USD	8,011,000	Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	10,575,882	7,260,895	USD	1,264,000	Iron Mountain Inc., 4.875% 09/15/2029	1,675,425	1,671,114
USD	3,956,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	5,225,488	5,400,645	USD	11,436,770	Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	14,660,359	14,486,500
	1,300,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	1,302,577	1,307,879	USD	4,332,000	iStar Inc., 4.25% 08/01/2025	5,743,987	5,014,055
	1,905,000	Granite REIT Holdings L.P., 3.873% 11/30/2023	1,905,068	1,931,689	USD	2,355,000	iStar Inc., 4.75% 10/01/2024	3,124,447	2,784,119
	1,899,000	Greater Toronto Airports Authority 2.75% 10/17/2039	1,896,442	1,690,633	USD	2,389,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	3,647,339	3,278,222
	5,189,000	Greater Toronto Airports Authority 4.53% 12/02/2041	5,430,604	5,959,111	USD	1,837,884	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	1,836,789	1,526,116
	1,467,000	Greater Toronto Airports Authority 5.63% 06/07/2040	1,880,905	1,905,667	USD	1,182,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	1,457,618	1,680,182
USD	3,886,000	H&E Equipment Services Inc., 5.625% 09/01/2025	5,126,406	5,072,643	USD	7,000,000	JPMorgan Chase & Co., 4.6% 12/31/2049	9,133,612	8,622,296
USD	4,731,349	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	4,849,518	4,305,046	USD	6,500,000	JPMorgan Chase & Co., 5% 12/31/2049	8,564,081	8,592,262
USD	774,000	HBOS Capital Funding L.P., 6.85% 03/29/2049	771,924	1,025,602	USD	2,781,000	JPMorgan Chase & Co., 6.75% 08/29/2049	3,424,299	4,090,109
USD	7,744,000	HCA Inc., 3.5% 09/01/2030	10,287,287	9,887,614	USD	4,105,000	JPMorgan Chase & Co., FRN, 5.15% 05/29/2049	5,387,290	5,488,509
USD	406,000	HCA Inc., 5% 03/15/2024	576,623	591,626	USD	3,455,000	JPMorgan Chase & Co., FRN, 6% 12/29/2049	4,339,280	4,813,942
USD	2,618,000	HCA Inc., 5.25% 06/15/2026	3,434,628	3,864,265	USD	6,760,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	8,668,297	8,512,198
USD	3,399,000	HCA Inc., 5.375% 09/01/2026	4,653,308	4,927,266	USD	42,134	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	52,630	33,800
USD	2,212,000	HCA Inc., 5.5% 06/15/2047	3,007,735	3,382,949	USD	8,069,000	Keyera Corp., 6.875% 06/13/2079	8,140,277	7,142,168
USD	5,298,000	HCA Inc., 7.05% 12/01/2027	7,278,132	7,680,098	USD	440,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	551,375	582,101
USD	4,042,000	HCA Inc., 7.5% 12/15/2023	5,923,843	5,918,137	USD	1,652,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5% 06/01/2024	2,212,192	2,278,524
USD	498,000	HCA Inc., 7.58% 09/15/2025	714,990	721,912	USD	1,681,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5.25% 06/01/2026	2,208,159	2,362,527
USD	39,000	HCA Inc., 7.69% 06/15/2025	60,233	56,535	USD	1,007,000	Kinetic Concepts Inc./KCI USA Inc., 12.5% 11/01/2021	1,192,648	1,413,709
	1,160,000	Heathrow Funding Ltd., 3.782% 09/04/2030	1,164,275	1,187,302	USD	2,113,000	Kinross Gold Corp., 6.875% 09/01/2041	3,064,336	2,973,836
	2,319,000	Honda Canada Finance Inc., 1.823% 12/07/2021	2,302,419	2,282,105	USD	1,465,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	1,999,981	2,066,477
	466,000	Honda Canada Finance Inc., 3.176% 08/28/2023	466,586	467,228	USD	1,633,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	2,175,613	2,263,810
USD	6,062,000	Howard Hughes Corp., 5.375% 03/15/2025	8,097,641	8,254,381	USD	875,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	1,170,615	1,252,878
	2,630,000	HSBC Bank Canada 2.253% 09/15/2022	2,629,807	2,615,517	USD	2,380,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	2,306,545	3,349,612
GBP	873,000	HSBC Bank Capital Funding Sterling 1 L.P., 5.844% 12/31/2049	2,008,381	2,018,251	USD	6,281,045	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	7,645,369	7,779,150
	1,005,000	HSBC Holdings PLC 3.196% 12/05/2023	1,003,324	1,010,300	USD	2,068,000	Laredo Petroleum Inc., 9.5% 01/15/2025	2,470,510	1,164,201
USD	819,000	HUB International Ltd., 7% 05/01/2026	1,060,624	1,141,134	USD	6,204,000	LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	7,011,314	8,185,791
USD	2,736,330	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	3,504,156	3,577,682	USD	572,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	750,617	792,957
USD	260,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	336,512	343,054					
USD	6,806,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	9,359,077	9,482,978					
USD	977,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	1,383,451	1,392,788					
	522,000	Husky Energy Inc., 3.6% 03/10/2027	521,621	436,606					
USD	2,202,000	Husky III Holding Ltd., 13% 02/15/2025	2,949,660	2,276,223					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)			
	2,363,000 Liberty Utilities Canada L.P., 3.315% 02/14/2050	2,371,167	2,101,773	4,724,000	National Bank of Canada 1.809% 07/26/2021	4,750,398	4,708,677
USD	5,643,000 Lincoln National Corp., 3.85913% 04/20/2067	4,702,624	4,765,175	4,940,000	National Bank of Canada 2.58% 02/03/2025	4,939,852	4,895,000
USD	8,842,000 Lincoln National Corp., Callable, 4.04925% 05/17/2066	7,220,547	7,715,424	929,000	National Bank of Canada 2.983% 03/04/2024	929,716	938,079
USD	715,000 Lloyds Banking Group PLC 6.75% 12/31/2049	956,368	827,674	USD	716,000 National CineMedia LLC 5.875% 04/15/2028	955,270	695,312
USD	465,000 Lloyds Banking Group PLC 7.5% 12/31/2049	674,842	561,969	USD	1,892,000 National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	1,299,400	2,037,043
USD	621,000 Lloyds Banking Group PLC 7.5% 12/31/2049	801,693	785,547	USD	895,000 National Westminster Bank PLC, FRN, 1.875% 08/29/2049	620,014	963,612
1,840,000	Loblaw Co., Ltd., 3.918% 06/10/2024	1,964,842	1,911,322	USD	973,000 Nationstar Mortgage Holdings Inc., 6% 01/15/2027	1,274,016	1,163,990
820,000	Loblaw Co., Ltd., 5.9% 01/18/2036	987,636	966,725	USD	1,363,000 Navient Corp., 5% 03/15/2027	1,795,782	1,649,151
3,686,000	Loblaw Co., Ltd., 6.05% 06/09/2034	4,129,948	4,379,380	USD	7,338,000 New Gold Inc., 6.25% 11/15/2022	8,485,968	10,030,586
1,743,000	Loblaw Co., Ltd., 6.45% 02/09/2028	1,926,692	2,098,557	USD	2,243,000 New Gold Inc., 6.375% 05/15/2025	2,775,612	2,933,850
203,000	Lower Mattagami Energy L.P., 4.944% 09/21/2043	268,251	252,355	USD	4,035,000 NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	5,186,164	1,930,812
USD	2,716,000 Macquarie Bank Ltd., 6.125% 12/31/2049	3,354,153	3,440,249	USD	1,786,000 NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	2,374,627	856,553
USD	5,700,000 Manitoulin USD Ltd., 3.646% 09/10/2024	7,372,433	7,491,914	USD	1,661,000 NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	2,234,153	812,348
USD	5,175,000 Manitoulin USD Ltd., 4.396% 12/10/2025	6,849,530	6,777,107	USD	1,381,215 NHL CAN Funding L.P., 4.22% 07/12/2030	1,845,730	2,120,858
1,720,000	Manulife Bank of Canada 2.082% 05/26/2022	1,715,886	1,709,384	USD	3,618,785 NHL U.S. Funding L.P., 4.22% 07/12/2030	4,835,814	5,556,650
2,765,000	Manulife Bank of Canada 2.844% 01/12/2023	2,768,416	2,795,350	USD	3,957,995 NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	5,078,959	4,902,025
1,258,000	Maple Leaf Sports & Entertainment Ltd., 4.94% 06/30/2023	1,299,011	1,299,011	2,203,855	Northern Courier Pipeline L.P., 3.365% 06/30/2042	2,208,754	2,334,340
2,387,000	Master Credit Card Trust II 3.056% 01/21/2022	2,358,485	2,370,291	USD	577,703 Northern Oil and Gas Inc., 8.5% 05/15/2023	756,291	552,880
5,757,000	Mattamy Group Corp., 4.625% 03/01/2028	5,757,000	5,181,300	2,257,965	NorthWestConnect Group Partnership 5.95% 04/30/2041	2,606,757	2,800,980
USD	2,571,000 Mattamy Group Corp., 4.625% 03/01/2030	3,409,136	3,111,846	USD	1,682,000 NOVA Chemicals Corp., 4.875% 06/01/2024	2,263,108	2,077,259
USD	6,427,216 McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	7,993,612	8,442,590	USD	2,014,000 NOVA Chemicals Corp., 5% 05/01/2025	2,733,654	2,380,983
USD	4,099,000 MEG Energy Corp., 6.5% 01/15/2025	5,236,405	3,648,850	USD	2,897,000 NOVA Chemicals Corp., 5.25% 06/01/2027	3,803,860	3,435,073
USD	990,000 MEG Energy Corp., 7% 03/31/2024	1,195,219	642,672	USD	1,502,000 NOVA Chemicals Corp., 5.25% 08/01/2023	2,017,830	1,835,259
USD	1,063,000 MEG Energy Corp., 7.125% 02/01/2027	1,359,427	739,236	1,572,000	NOVA Gas Transmission Ltd., 8.46% 06/05/2026	2,310,384	2,035,145
USD	2,185,000 Merlin Entertainments PLC 5.75% 06/15/2026	2,957,571	2,598,518	2,490,000	Nova Scotia Power Inc., 3.571% 04/05/2049	2,626,335	2,454,985
494,000	Merrill Lynch & Co., Inc., FRN, 2.89% 05/30/2022	522,404	492,360	1,501,000	Nova Scotia Power Inc., 4.5% 07/20/2043	1,668,363	1,695,905
USD	4,178,000 Metlife Capital Trust IV 7.875% 12/15/2037	7,268,844	6,820,936	USD	4,355,000 NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	5,553,672	5,301,782
2,227,000	Metro Inc., 2.68% 12/05/2022	2,199,176	2,223,642	USD	1,307,000 NuStar Logistics L.P., 6% 06/01/2026	1,763,185	1,361,209
2,954,000	Metro Inc., 3.413% 02/28/2050	2,935,310	2,465,087	4,100,000	NuVista Energy Ltd., 6.5% 03/02/2023	4,092,234	2,631,688
3,454,000	Metro Inc., 4.27% 12/04/2047	3,518,000	3,440,043	USD	1,510,000 Oasis Petroleum Inc., 6.875% 03/15/2022	1,780,013	419,722
2,130,000	Metro Inc., 5.03% 12/01/2044	2,238,360	2,311,525	USD	462,000 Occidental Petroleum Corp., 2.7% 08/15/2022	427,160	463,636
USD	892,000 MGM China Holdings Ltd., 5.875% 05/15/2026	1,213,024	1,104,753	USD	2,804,000 Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	3,736,443	3,393,466
USD	6,525,000 MGM Growth Properties Operating Partnership L.P./MGP Finance 4.5% 01/15/2028	7,720,917	7,805,793	USD	287,000 Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	379,919	359,492
USD	1,312,000 MGM Growth Properties Operating Partnership L.P./MGP Finance 5.75% 02/01/2027	1,816,439	1,606,463	USD	1,596,998 Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	2,120,298	2,045,329
USD	2,929,000 MGM Resorts International 4.625% 09/01/2026	3,789,986	3,505,170	USD	258,000 Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	345,024	343,138
USD	3,928,000 MGM Resorts International 5.5% 04/15/2027	5,347,148	5,030,724	USD	879,000 Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	1,173,417	1,079,250
USD	2,203,000 Michaels Stores Inc., 8% 07/15/2027	2,902,185	2,294,372	2,632,000	Parkland Fuel Corp., 5.625% 05/09/2025	2,649,226	2,467,500
USD	1,844,478 Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	2,357,239	2,154,613	1,682,000	Parkland Fuel Corp., 5.75% 09/16/2024	1,683,557	1,597,900
3,511,000	Molson Coors International L.P., 2.84% 07/15/2023	3,393,200	3,447,085	USD	284,000 Parkland Fuel Corp., 5.875% 07/15/2027	375,302	374,680
2,611,000	Molson Coors International L.P., 3.44% 07/15/2026	2,559,481	2,445,794	USD	984,000 Parkland Fuel Corp., 6% 04/01/2026	1,322,657	1,287,940
USD	1,242,000 Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	1,626,207	568,097				
USD	4,831,000 MPH Acquisition Holdings LLC 7.125% 06/01/2024	6,314,285	5,915,668				
USD	2,970,000 Muskoka USD Ltd., 4.36575% 09/20/2023	3,668,977	3,954,677				
USD	2,918,628 Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	3,843,657	3,581,895				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)			
1,869,000	Parkland Fuel Corp., 6.5% 01/21/2027	1,874,040	1,756,860	USD 1,005,000	Scientific Games International Inc., 7% 05/15/2028	1,332,139	869,879
USD 490,000	Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	642,308	524,116	USD 3,085,000	Scientific Games International Inc., 7.25% 11/15/2029	4,087,245	2,713,643
USD 2,720,000	Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	3,523,185	2,698,830	USD 5,728,000	Scientific Games International Inc., 8.25% 03/15/2026	7,731,695	5,160,303
2,606,000	Pembina Pipeline Corp., 3.54% 02/03/2025	2,618,652	2,544,478	1,535,468	SEC L.P. and Arci Ltd., 5.188% 08/29/2033	1,571,583	1,627,389
1,624,000	Pembina Pipeline Corp., 4.54% 04/03/2049	1,643,766	1,291,749	USD 5,148,000	Seven Generations Energy Ltd., 5.375% 09/30/2025	6,410,064	4,039,252
3,418,000	Pembina Pipeline Corp., 4.74% 01/21/2047	3,555,484	2,821,098	USD 2,912,000	Seven Generations Energy Ltd., 6.875% 06/30/2023	3,869,900	2,807,369
940,000	Pembina Pipeline Corp., 4.75% 03/26/2048	1,032,299	775,382	USD 2,098,000	SFR Group S.A., 7.375% 05/01/2026	2,801,313	2,931,023
598,000	Penske Truck Leasing Canada Inc., 2.85% 12/07/2022	599,440	593,956	881,000	Shaw Communications Inc., 3.3% 12/10/2029	876,833	853,597
1,402,000	PepsiCo Inc., 2.15% 05/06/2024	1,399,823	1,395,154	4,109,000	Shaw Communications Inc., 4.25% 12/09/2049	4,113,316	3,641,680
USD 300,000	PepsiCo, Inc., 2.625% 03/19/2027	424,892	441,473	1,425,000	Shaw Communications Inc., 6.75% 11/09/2039	1,715,456	1,722,441
USD 1,650,000	PepsiCo, Inc., 3.875% 03/19/2060	2,461,016	2,943,425	USD 759,000	Silversea Cruises Ltd., 7.25% 02/01/2025	1,017,305	907,984
USD 1,100,000	PNC Financial Services Group Inc., 6.75% 07/29/2049	1,388,571	1,462,033	762,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	762,185	760,106
4,463,000	Power Corporation of Canada 4.455% 07/27/2048	4,496,178	4,433,284	2,861,000	SmartCentres Real Estate Investment Trust 3.444% 08/28/2026	2,863,015	2,890,310
3,965,000	Power Corporation of Canada 8.57% 04/22/2039	5,470,935	5,785,794	1,564,000	SmartCentres Real Estate Investment Trust 3.526% 12/20/2029	1,574,453	1,517,152
USD 272,000	Precision Drilling Corp., 5.25% 11/15/2024	314,832	133,984	2,275,000	SmartCentres Real Estate Investment Trust 3.73% 07/22/2022	2,297,956	2,311,382
USD 1,930,000	Precision Drilling Corp., 7.125% 01/15/2026	2,439,860	998,234	USD 821,000	Spring Corp., 7.625% 03/01/2026	1,041,074	1,307,767
USD 1,851,000	Precision Drilling Corp., 7.75% 12/15/2023	2,476,438	1,042,039	USD 1,670,000	Sprint Capital Corp., 6.875% 11/15/2028	1,940,283	2,684,579
USD 4,536,000	Project Homestake Merger Corp., 8.875% 03/01/2023	5,416,283	4,053,819	USD 1,405,000	Sprint Corp., 7.125% 06/15/2024	1,755,544	2,170,490
USD 3,517,000	Quotient Ltd., 12% 04/15/2024	4,698,896	4,974,575	USD 1,700,000	Sprint Corp., 7.625% 02/15/2025	2,060,276	2,643,801
USD 7,907,000	Quotient Ltd., 12% 10/15/2023	10,395,634	11,183,954	USD 5,473,000	Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	7,346,336	7,242,079
USD 5,380,000	Rayonier AM Products Inc., 5.5% 06/01/2024	5,870,820	3,445,175	USD 2,000,000	State Street Corp., 2.901% 03/30/2026	2,809,699	2,860,597
4,421,000	Real Estate Asset Liquidity Trust 3.5% 05/12/2025	4,312,219	4,112,724	USD 685,000	Station Casinos LLC 4.5% 02/15/2028	900,025	780,896
2,639,000	Reliance L.P., 3.75% 03/15/2026	2,641,776	2,650,228	2,645,527	Strait Crossing Development Inc., 6.17% 09/15/2031	2,650,480	2,942,955
5,593,000	Reliance L.P., 3.836% 03/15/2025	5,601,549	5,715,041	USD 322,000	Studio City Finance Ltd., 7.25% 02/11/2024	428,498	385,659
2,714,000	Reliance L.P., 4.075% 08/02/2021	2,846,800	2,751,144	4,125,000	Sun Life Capital Trust 7.093% 06/30/2052	5,337,543	4,944,116
USD 1,302,000	Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	1,680,162	1,814,111	4,228,000	Sun Life Financial Inc., 3.05% 09/19/2028	4,261,842	4,219,774
1,805,000	RioCan Real Estate Investment Trust 2.83% 10/03/2022	1,770,200	1,795,587	1,866,000	Suncor Energy Inc., 3.1% 05/24/2029	1,863,231	1,619,902
USD 4,325,000	Rite Aid Corp., 6.125% 04/01/2023	5,223,112	5,234,825	1,518,000	Suncor Energy Inc., 3.1% 11/26/2021	1,579,889	1,507,385
USD 2,512,000	Rite Aid Corp., 7.5% 07/01/2025	3,411,144	3,358,620	1,905,000	Suncor Energy Inc., 4.34% 09/13/2046	1,929,559	1,643,501
USD 3,023,000	Rite Aid Corp., 7.7% 02/15/2027	3,576,752	3,231,219	774,000	Suncor Energy Inc., 5.39% 03/26/2037	911,569	785,240
USD 5,044,000	Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	6,281,135	5,164,540	USD 4,297,000	Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	5,690,740	4,671,165
1,000,000	Rogers Communications Inc., 3.65% 03/31/2027	995,110	1,034,987	6,187,000	TD Capital Trust IV 6.631% 06/30/2108	6,710,260	6,502,928
1,265,000	Rogers Communications Inc., 6.11% 08/25/2040	1,452,883	1,591,782	USD 1,410,000	Teck Resources Ltd., 5.4% 02/01/2043	1,822,690	1,572,146
1,654,000	Royal Bank of Canada 1.65% 07/15/2021	1,653,520	1,645,801	USD 7,950,000	Teck Resources Ltd., 6% 08/15/2040	11,386,500	9,591,959
1,720,000	Royal Bank of Canada 2.328% 01/28/2027	1,720,000	1,652,151	USD 1,502,000	Teck Resources Ltd., 6.125% 10/01/2035	2,186,473	1,940,915
3,471,000	Royal Bank of Canada 2.352% 07/02/2024	3,470,640	3,422,557	USD 556,000	Teine Energy Ltd., 6.875% 09/30/2022	638,706	727,738
2,229,000	Royal Bank of Canada 2.609% 11/01/2024	2,229,918	2,218,405	2,388,000	TELUS Corp., 2.75% 07/08/2026	2,384,696	2,342,484
1,900,000	Royal Bank of Canada 2.74% 07/25/2029	1,899,797	1,843,803	1,419,000	TELUS Corp., 3.3% 05/02/2029	1,409,078	1,399,488
2,791,000	Royal Bank of Canada 2.88% 12/23/2029	2,790,749	2,696,769	868,000	TELUS Corp., 3.95% 02/16/2050	860,657	801,503
1,757,000	Royal Bank of Canada 2.949% 05/01/2023	1,756,891	1,797,031	1,801,000	TELUS Corp., 4.4% 01/29/2046	1,747,201	1,796,296
870,000	Royal Bank of Canada 3.31% 01/20/2026	875,610	870,480	1,421,000	TELUS Corp., 4.75% 01/17/2045	1,407,446	1,486,301
USD 363,000	Scientific Games International Inc., 6.625% 05/15/2021	447,873	407,483	715,000	Teranet Holdings L.P., 3.81929% 12/01/2031	868,276	740,998

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (91.5%) (cont'd)				CORPORATE BONDS (91.5%) (cont'd)			
4,053,000	Teranet Holdings L.P., 5.754% 12/17/2040	4,222,129	4,083,133	USD 4,112,000	Velvet Energy Ltd., 9% 09/22/2023	5,290,979	5,787,229
USD 4,675,000	TerraForm Power Operating LLC 5% 01/31/2028	5,833,091	6,894,100	USD 1,427,000	Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	1,886,989	1,727,190
2,666,000	The Bank of Nova Scotia 2.16% 02/03/2025	2,665,120	2,596,226	2,545,000	Vesta Energy Corp., 8.125% 07/24/2023	2,528,873	1,423,928
6,036,000	The Bank of Nova Scotia 2.29% 06/28/2024	6,033,354	6,039,284	USD 147,000	VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	193,144	194,992
2,148,000	The Bank of Nova Scotia 2.49% 09/23/2024	2,147,937	2,123,462	USD 147,000	VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	193,144	193,699
1,392,000	The Bank of Nova Scotia 2.98% 04/17/2023	1,392,055	1,425,191	USD 619,000	Virgin Media Finance PLC 5.75% 01/15/2025	821,531	845,045
2,199,000	The Bank of Nova Scotia 3.89% 01/18/2029	2,204,346	2,229,455	USD 1,418,000	Virgin Media Secured Finance PLC 5.5% 05/15/2029	1,913,557	1,988,509
USD 1,000,000	The National Hockey League 3.33% 08/10/2024	1,257,103	1,446,413	USD 912,000	Virgin Media Secured Finance PLC 5.5% 08/15/2026	1,168,691	1,302,802
USD 348,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	430,138	404,579	1,000,000	Walt Disney Co., 3.057% 03/30/2027	1,000,780	1,017,395
USD 4,148,000	The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	5,201,383	5,352,650	USD 1,923,000	Wand Merger Corp., 8.125% 07/15/2023	2,598,541	2,646,348
USD 579,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	814,525	761,412	USD 868,000	Wand Merger Corp., 9.125% 07/15/2026	1,155,919	1,105,569
USD 2,892,000	The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	3,796,354	3,968,446	1,435,000	Waste Management of Canada Corp., 2.6% 09/23/2026	1,432,190	1,428,294
2,546,764	THP Partnership 4.394% 10/31/2046	2,682,805	2,997,963	1,198,000	Wells Fargo & Co., 3.184% 02/08/2024	1,199,342	1,205,952
USD 56,000	TJX Co., Inc., 3.875% 04/15/2030	79,102	78,716	USD 2,646,000	Wells Fargo & Co., 5.875% 12/31/2049	3,404,087	3,779,840
USD 1,891,646	Tops Markets LLC 13% 11/19/2024	2,494,752	2,582,434	1,418,645	West Edmonton Mall Property Inc., 4.056% 02/13/2024	1,441,668	1,504,185
USD 2,849,910	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	3,647,560	4,031,019	1,816,000	WTH Car Rental ULC 2.781% 07/20/2024	1,819,026	1,805,076
1,740,000	Toronto-Dominion Bank 1.943% 03/13/2025	1,740,222	1,677,715	2,476,000	WTH Car Rental ULC 2.972% 07/20/2020	2,426,624	2,478,352
7,571,000	Toronto-Dominion Bank 3.06% 01/26/2032	7,603,494	7,226,381	4,686,000	WTH Car Rental ULC 3.279% 07/20/2023	4,692,203	4,730,216
5,069,000	Toronto-Dominion Bank 4.859% 03/04/2031	5,201,439	5,382,893	USD 484,000	Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	626,589	592,628
2,688,000	Toyota Credit Canada Inc., 2.2% 02/25/2021	2,684,972	2,680,656	USD 3,892,141	Xplornet Communications Inc., 9.625% 06/01/2022	5,174,681	5,094,354
1,327,000	Toyota Credit Canada Inc., 3.04% 07/12/2023	1,327,710	1,333,707	USD 3,987,298	Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	5,148,171	5,387,255
3,593,000	TransAlta Corp., 5% 11/25/2020	3,749,632	3,645,558	USD 49,000	Yum! Brands Inc., 7.75% 04/01/2025	69,301	68,963
2,645,000	TransCanada Pipelines Ltd., 4.18% 07/03/2048	2,818,332	2,282,927	USD 430,000	Ziggo B.V., 4.875% 01/15/2030	565,749	589,408
1,200,000	TransCanada Pipelines Ltd., 4.33% 09/16/2047	1,074,624	1,064,479	USD 159,000	Ziggo Bond Co. B.V., 5.125% 02/28/2030	211,310	219,301
3,985,000	TransCanada Pipelines Ltd., 4.35% 06/06/2046	3,979,288	3,548,360			1,719,173,041	1,627,331,858
8,623,000	TransCanada Trust 4.65% 05/18/2077	8,606,929	6,833,551	PREFERRED SHARES (5.0%)			
USD 4,740,000	TransCanada Trust 5.875% 08/15/2076	6,479,950	5,385,627	50,475	AltaGas Ltd., Preferred 5%, Series K	1,261,875	840,914
USD 7,799,000	TransDigm Inc., 5.5% 11/15/2027	10,353,070	9,851,241	25,500	Bank of Montreal, Preferred 4.85%, Series 38	637,500	490,875
USD 976,000	TransDigm Inc., 7.5% 03/15/2027	1,316,736	1,323,760	14,500	BCE Inc., Preferred 5.319%, Series Z	270,035	162,980
USD 3,299,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	4,169,453	3,714,410	68,000	BCE Inc., Preferred 6.174%, Series R	1,306,960	731,000
1,066,209	Trillium Windpower L.P., 5.803% 02/15/2033	1,073,262	1,246,562	164,500	Brookfield Infrastructure Partners L.P., Preferred 5%, Series 7	4,112,500	3,026,800
USD 1,000,000	U.S. Bancorp., 5.3% 12/31/2049	1,308,239	1,351,104	251,700	Brookfield Office Properties Inc., Preferred 6%, Series CC	6,292,500	5,411,550
USD 785,000	UBS Group AG 6.875% 12/31/2049	1,016,821	1,077,189	89,800	Brookfield Renewable Partners L.P., Preferred 5%, Series 11	2,245,000	1,596,644
USD 338,000	UBS Group AG 6.875% 12/31/2049	489,391	451,322	200,000	Brookfield Renewable Partners L.P., Preferred 5%, Series 13	5,000,000	3,578,000
USD 2,756,000	UBS Group AG 7.125% 12/31/2049	3,645,139	3,781,825	104,500	Canadian Imperial Bank of Commerce, Preferred 4.4%, Series 45	2,621,165	1,541,375
USD 3,439,000	UBS Group AG, FRN, 7% 12/31/2049	4,465,828	4,663,387	121,700	Capital Power Corp., Preferred 5.75%, Series 9	3,042,500	2,599,512
USD 565,000	UBS Group Funding Switzerland AG 7% 12/31/2049	751,373	747,470	367,900	Citigroup Capital XIII, Preferred 7.875%	12,485,649	13,255,232
USD 1,188,030	Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	1,577,507	1,552,199	54,659	Citigroup Inc., Preferred 6.875%, Series K	1,650,247	1,983,180
3,765,000	Union Gas Ltd., 4.88% 06/21/2041	4,532,738	4,586,788				
USD 1,894,000	United Rentals North America Inc., 4% 07/15/2030	2,511,308	2,385,726				
USD 1,300,000	US Bank N.A./Cincinnati OH 1.39888% 12/09/2022	1,713,073	1,780,758				
USD 5,129,000	US Foods Inc., 5.875% 06/15/2024	6,838,752	6,572,494				
USD 6,981,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	7,157,931	7,368,795				
USD 155,035	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	207,070	198,559				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
PREFERRED SHARES (5.0%) (cont'd)				FOREIGN GOVERNMENT BONDS (0.4%)			
54,000	Elanco Animal Health Inc., Preferred 5%	3,774,377	3,126,624	USD 575,000	United States Treasury Note/Bond 0.5% 03/31/2025	817,642	814,313
104,400	Enbridge Inc., Preferred 4%, Series 1	3,299,004	2,051,179	USD 2,936,000	United States Treasury Note/Bond 1.125% 02/28/2027	4,060,339	4,293,377
98,475	Enbridge Inc., Preferred 5.15%, Series 17	2,461,875	2,006,920	USD 380,900	United States Treasury Note/Bond 1.5% 02/15/2030	536,773	577,185
469,918	GMAC Capital Trust, Preferred 8.125%, Series 2	13,642,930	13,564,548	USD 780,000	United States Treasury Note/Bond 2.375% 11/15/2049	1,374,339	1,367,670
114,900	Morgan Stanley, Preferred 4.875%, Series L	3,794,269	3,811,511			6,789,093	7,052,545
42,142	Morgan Stanley, Preferred 5.85%, Series K	1,404,762	1,460,228	REITS (0.2%)			
31,225	Morgan Stanley, Preferred 6.875%	847,982	1,127,217	2,840	Sovereign REIT, Preferred 12%, Series 144A	3,775,078	4,176,882
61,200	National Bank of Canada, Preferred 4.95%, Series 42	1,530,000	887,400	WARRANTS (0.0%)			
1,800	National Bank of Canada, Preferred 5.6%, Series 34	45,000	39,258	521,000	Canadian International Oil Corp., Warrants (31Dec49)	54	1
5,000	Nortel Networks Corp., Preferred, Series F	79,992	-	107,793	Egalet Corp., Warrants	857,087	242,733
21,925	NuStar Energy L.P., Preferred 7.625%, Series B	726,269	299,315			857,141	242,734
93,600	Pembina Pipeline Corp., Preferred 4.9%, Series 21	2,340,000	1,498,536	Commissions and other portfolio transaction costs			
176,200	Pembina Pipeline Corp., Preferred 5.25%, Series 23	4,405,000	2,961,922			(15,524)	
120,000	Power Financial Corp., Preferred 5.15%, Series V	3,000,000	2,299,200	Total Investment Portfolio before Derivative Instruments (100.3%)			
17,600	Power Financial Corp., Preferred, Series H	448,448	372,944	1,901,747,687		1,785,576,021	
186,900	Synchrony Financial, Preferred 5.625%, Series A	6,182,052	4,487,515	Foreign Currency Forward Contract(s) (-3.1%) (see Schedule A)			
105,325	TC Energy Corp., Preferred 4.9%, Series 15	2,633,125	2,117,032			(55,808,303)	
77,250	The Bank of Nova Scotia, Preferred 1.86%, Series 33	1,840,942	1,776,750	Total Investment Portfolio (97.2%)			
144,900	The Bank of Nova Scotia, Preferred 3.7%, Series 32	3,287,835	3,441,375			1,901,747,687	1,729,767,718
9,100	The Bank of Nova Scotia, Preferred 4.85%, Series 38	227,500	178,360	Other Net Assets (Liabilities) (2.8%)			
23,200	Toronto-Dominion Bank, Preferred 3.6%, Series 7	561,844	327,120				51,274,416
209,300	Toronto-Dominion Bank, Preferred 4.75%, Series 18	5,232,500	3,166,709	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
52,500	Toronto-Dominion Bank, Preferred 4.85%, Series 14	1,312,659	997,500				1,781,042,134
78,500	Toronto-Dominion Bank, Preferred 5.1%, Series 24	1,961,275	1,434,980				
		105,965,571	88,652,205				
CANADIAN GOVERNMENT BONDS (2.2%)				Principal amounts stated in:			
10,340,000	Government of Canada 1.25% 03/01/2025	10,635,596	10,661,380	EUR	European Currency		
1,393,000	Government of Canada 1.25% 06/01/2030	1,450,921	1,456,911	GBP	British Pound		
7,440,000	Government of Canada 1.5% 02/01/2022	7,577,640	7,586,453	USD	U.S. Dollar		
3,000	Government of Canada 1.5% 06/01/2026	3,131	3,155				
9,033,000	Government of Canada 2.25% 06/01/2029	10,105,077	10,265,849				
2,613,000	Government of Canada 2.5% 06/01/2024	2,744,173	2,818,011				
4,977,000	Government of Canada 2.75% 12/01/2048	6,644,885	6,671,341				
		39,161,423	39,463,100				
COMMON EQUITIES (1.0%)							
455,337	Berry Petroleum Co., LLC	8,509,759	1,544,428				
170,716	BrightHouse TopCo Ltd., A1 Ordinary Shares	1,721,556	-				
256,569	Chinos Intermediate Holdings Inc., Class A	423,898	473,468				
369	First Capital Real Estate Investment Trust	7,697	5,029				
5,649,907	Sporting Life Group Ltd., Class B	5,824,646	5,824,647				
9,258	Tops Markets LLC	4,289,820	4,580,725				
688,458	Trevali Mining Corp.	242,337	58,519				
135,071	Xplornet Communications Inc.	3,744,539	5,808,053				
160,681	Zyla Life Sciences	1,277,612	361,828				
		26,041,864	18,656,697				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-3.1%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,099,305) US \$	1,464,518 Canadian \$	(81,671)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(20,672,227) US \$	27,414,887 Canadian \$	(1,660,804)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(2,119,693) US \$	2,824,499 Canadian \$	(156,883)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(17,655,225) US \$	24,995,032 Canadian \$	171,310
1	Bank of Montreal	A-1	April 22, 2020	0.75	(3,158,383) US \$	4,201,837 Canadian \$	(241,581)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(5,402,752) US \$	7,375,567 Canadian \$	(223,661)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(4,002,166) US \$	5,709,089 Canadian \$	81,847
1	Bank of Montreal	A-1	June 22, 2020	0.73	(61,220,368) US \$	83,772,115 Canadian \$	(2,299,317)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(1,536,908) Canadian \$	1,086,661 US \$	(8,081)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(555,515) Canadian \$	404,070 US \$	12,832
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.44	(58,999,853) Canadian \$	40,836,000 US \$	(1,546,980)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(8,236,130) Canadian \$	5,992,310 US \$	192,393
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(5,642,000) Euro	8,506,246 Canadian \$	(261,009)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(1,099,305) US \$	1,465,038 Canadian \$	(81,152)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(1,363,788) US \$	1,814,232 Canadian \$	(104,434)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(17,377,943) US \$	23,046,194 Canadian \$	(1,396,055)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(21,792,127) US \$	29,819,802 Canadian \$	(818,361)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(30,764,371) US \$	40,070,747 Canadian \$	(3,210,169)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(35,824,519) US \$	48,956,355 Canadian \$	(1,410,206)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(5,088,562) US \$	6,989,649 Canadian \$	(164,559)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(5,426,712) US \$	7,226,573 Canadian \$	(408,080)
1	Citigroup Inc.	A-2	June 18, 2020	0.65	(1,021,738) Canadian \$	669,000 Euro	17,864
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,696,530) US \$	3,593,329 Canadian \$	(199,384)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(2,914,063) US \$	3,878,044 Canadian \$	(221,649)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(3,348,449) US \$	4,572,565 Canadian \$	(137,190)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(33,490,849) US \$	44,545,006 Canadian \$	(2,560,331)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(4,005,430) US \$	5,330,434 Canadian \$	(304,665)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(41,428,882) US \$	53,733,467 Canadian \$	(4,550,733)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(4,143,110) US \$	5,656,969 Canadian \$	(170,513)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(4,181,865) US \$	5,572,539 Canadian \$	(309,320)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(5,291,670) US \$	7,042,329 Canadian \$	(400,481)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(5,350,456) US \$	7,117,855 Canadian \$	(407,635)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(8,372,712) US \$	11,144,603 Canadian \$	(631,739)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(2,716,787) Canadian \$	1,977,298 US \$	64,393
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(20,747,581) US \$	27,564,303 Canadian \$	(1,617,423)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(5,519,784) US \$	7,341,424 Canadian \$	(422,228)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(58,405,949) US \$	76,044,546 Canadian \$	(6,123,965)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(9,540,035) US \$	12,694,257 Canadian \$	(727,283)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(1,939,300) British Pound	3,367,245 Canadian \$	(19,762)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(5,759,176) Canadian \$	4,074,978 US \$	(26,077)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-3.1%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(5,820,210) Canadian \$	4,116,930 US \$	(28,089)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(9,336,568) Canadian \$	6,608,852 US \$	(38,558)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(20,931,781) US \$	27,756,716 Canadian \$	(1,684,039)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,016,993) US \$	4,014,909 Canadian \$	(229,593)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,423,997) US \$	4,556,326 Canadian \$	(260,775)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(3,491,910) US \$	4,651,548 Canadian \$	(259,877)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(36,818,622) US \$	50,327,006 Canadian \$	(1,437,213)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(3,764,322) US \$	5,122,327 Canadian \$	(172,356)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(3,918,090) US \$	5,212,345 Canadian \$	(298,503)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(3,979,285) US \$	5,417,493 Canadian \$	(179,547)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(41,428,882) US \$	53,836,833 Canadian \$	(4,447,415)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(4,328,448) US \$	5,763,766 Canadian \$	(325,778)
1	Morgan Stanley	A-2	April 22, 2020	1.43	(31,238,067) Canadian \$	21,903,660 US \$	(421,617)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(33,398,769) Canadian \$	23,450,340 US \$	(406,302)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(8,971,059) Canadian \$	6,338,855 US \$	(52,900)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(9,691,522) Canadian \$	6,872,224 US \$	(22,980)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(1,648,920) US \$	2,347,296 Canadian \$	28,843
1	Morgan Stanley	A-2	April 22, 2020	0.77	(29,568,017) US \$	38,394,070 Canadian \$	(3,203,699)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,028,908) US \$	4,033,608 Canadian \$	(226,597)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(3,035,469) US \$	4,147,117 Canadian \$	(122,418)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,165,582) US \$	4,215,964 Canadian \$	(237,583)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,230,185) US \$	4,301,288 Canadian \$	(243,147)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,375,513) US \$	4,496,363 Canadian \$	(251,348)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(3,607,047) US \$	4,924,944 Canadian \$	(148,540)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(8,372,712) US \$	11,129,512 Canadian \$	(646,816)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.65	(2,582,886) Canadian \$	1,684,000 Euro	34,013
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(7,005,406) Canadian \$	5,095,323 US \$	161,456
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,099,305) US \$	1,464,697 Canadian \$	(81,492)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(11,474,500) US \$	16,181,237 Canadian \$	47,914
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(17,406,049) US \$	22,571,990 Canadian \$	(1,915,698)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(2,502,620) US \$	3,329,801 Canadian \$	(191,047)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(412,515) US \$	549,685 Canadian \$	(30,524)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(29,243,000) US \$	41,265,441 Canadian \$	149,277
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(5,419,838) US \$	7,222,297 Canadian \$	(402,687)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(712,152) US \$	948,834 Canadian \$	(52,820)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(9,175,537) US \$	12,539,289 Canadian \$	(366,554)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(1,098,263) US \$	1,461,755 Canadian \$	(83,353)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(12,894,560) US \$	17,548,915 Canadian \$	(587,845)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(20,747,581) US \$	27,566,377 Canadian \$	(1,615,351)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(29,420,177) US \$	38,195,774 Canadian \$	(3,194,003)
Total Foreign Currency Forward Contract(s) Value							(55,808,303)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	962	(962)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	962	(962)	-	-
Derivative liabilities - Foreign currency forward contracts	(56,770)	962	-	(55,808)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(56,770)	962	-	(55,808)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1,037	(1,037)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,037	(1,037)	-	-
Derivative liabilities - Foreign currency forward contracts	(8,460)	1,037	-	(7,423)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(8,460)	1,037	-	(7,423)

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	3.2

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

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	9	110
Soft dollar commissions [†]	1	39

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	13,421,703	19,621,011	7,991,712	3,933,120	1,194,909	1,213,564	438,845	638,112
Redeemable units issued for cash	16,226,422	5,328,530	726,015	6,133,215	210,946	670,080	39,292	244,995
Redeemable units issued for reinvested distributions	708,175	546,203	101,012	227,806	17,482	48,098	5,705	20,572
Redeemable units issued due to acquisition of assets from terminated funds	869,141	-	-	-	-	-	-	-
Redeemable units redeemed	(6,836,457)	(12,074,041)	(8,818,739)	(2,302,429)	(1,423,337)	(736,833)	(483,842)	(464,834)
Number of redeemable units at the end of year	24,388,984	13,421,703	-	7,991,712	-	1,194,909	-	438,845

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	58,929	100,696	5,747	6,789	1,963,201	2,025,883	956,985	1,218,031
Redeemable units issued for cash	5,693	59,062	-	3,971	296,323	278,531	95,070	70,499
Redeemable units issued for reinvested distributions	863	3,699	85	385	81,082	80,554	29,233	34,238
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(65,485)	(104,528)	(5,832)	(5,398)	(463,832)	(421,767)	(259,198)	(365,783)
Number of redeemable units at the end of year	-	58,929	-	5,747	1,876,774	1,963,201	822,090	956,985

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	4,725,695	5,192,683	2,363,419	1,118,041	533,590	272,954	322,434	253,973
Redeemable units issued for cash	6,337,301	3,036,823	451,098	2,160,234	220,240	452,238	148,193	191,103
Redeemable units issued for reinvested distributions	250,407	174,426	27,204	60,649	6,241	15,653	4,841	11,753
Redeemable units issued due to acquisition of assets from terminated funds	899,185	-	-	-	-	-	-	-
Redeemable units redeemed	(3,757,452)	(3,678,237)	(2,841,721)	(975,505)	(760,071)	(207,255)	(475,468)	(134,395)
Number of redeemable units at the end of year	8,455,136	4,725,695	-	2,363,419	-	533,590	-	322,434

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	66,865	3,538	1,100	1,046	147,397,875	254,107,358	43,642	65,123
Redeemable units issued for cash	14,672	72,102	-	-	34,503,866	24,177,782	336	384
Redeemable units issued for reinvested distributions	1,217	669	18	54	8,336,758	12,472,547	1,767	2,310
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	8,547,201	-	-	-
Redeemable units redeemed	(82,754)	(9,444)	(1,118)	-	(50,895,385)	(143,359,812)	(7,120)	(24,175)
Number of redeemable units at the end of year	-	66,865	-	1,100	147,890,315	147,397,875	38,625	43,642

	Class O		Class P		Class W		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	3,458,408	3,731,358	402,050	195,352	-	-	237,064	285,421
Redeemable units issued for cash	500,007	484,845	170,021	209,566	32,197	-	9,272	11,483
Redeemable units issued for reinvested distributions	186,879	190,341	28,056	15,751	550	-	7,973	9,607
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(611,964)	(948,136)	(42,793)	(18,619)	(23,677)	-	(63,278)	(69,447)
Number of redeemable units at the end of year	3,533,330	3,458,408	557,334	402,050	9,070	-	191,031	237,064

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.200	0.20
Class A1 [^]	1.150	0.20
Class A2 [^]	1.050	0.19
Class A3 [^]	1.025	0.15
Class A4 [^]	1.000	0.12
Class A5 [^]	0.950	0.10
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.700	0.20
Class F1 [^]	0.650	0.20
Class F2 [^]	0.550	0.19
Class F3 [^]	0.525	0.15
Class F4 [^]	0.500	0.12
Class F5 [^]	0.450	0.10
Class I	Paid directly by investor	Paid directly by investor
Class Insight	0.950	0.20
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.15 [*]
Class W	Paid directly by investor	0.14
Class Z	1.500	0.20

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

^{*}Effective December 1, 2019, the annual administration fee rate was reduced for Class P from 0.20% to 0.15%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	32,637	105,543
Collateral (non-cash)	33,290	107,719

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	172	232
Charges	(26)	(35)
Securities lending revenue	146	197
% of gross securities lending revenue	15.1	15.1

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
Signature Cash Management Fund (Class C)	-

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

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Corporate Bonds	91.4
Preferred Shares	4.9
Other Net Assets (Liabilities)	1.5
Common Equities	1.3
Canadian Government Bonds	0.9
REITS	0.2
Foreign Government Bonds	0.2
Warrants	0.0
Fund(s)	0.0
Foreign Currency Forward Contract(s)	(0.4)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	4.0
AA/Aa/A+	2.7
A	13.2
BBB/Baa/B++	30.0
BB/Ba/B+	27.6
B	13.3
CCC/Caa/C++	2.7
C and Lower	0.1
Not Rated	5.6
Total	99.2

as at March 31, 2019

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	1.9
AA/Aa/A+	3.0
A	11.1
BBB/Baa/B++	28.1
BB/Ba/B+	27.6
B	17.6
CCC/Caa/C++	3.1
Not Rated	5.4
Total	97.8

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was exposed to other price risk as some of the Fund's assets were invested in equities.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$11,173,000 (March 31, 2019 - \$12,565,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,085,247	(901,423)	183,824	10.3
Euro	6,391	(5,101)	1,290	0.1
British Pound	3,194	(3,386)	(192)	0.0
Total	1,094,832	(909,910)	184,922	10.4

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,211,150	(862,927)	348,223	17.8
Euro	7,173	(5,253)	1,920	0.1
British Pound	5,462	(4,326)	1,136	0.1
Total	1,223,785	(872,506)	351,279	18.0

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$18,492,000 (March 31, 2019 - \$35,128,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater than	Total
	1 Year	Years	Years	5 Years	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	26,944	161,220	382,943	1,102,740	1,673,847

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

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Interest Rate Risk (cont'd)

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	30,789	220,388	409,230	1,174,108	1,834,515

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$22,001,000 (March 31, 2019 - \$22,876,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	90,260	4,539	16,687	111,486
Bonds	-	1,604,887	68,960	1,673,847
Warrants	-	243	-	243
Foreign currency forward contract(s), net	-	(55,808)	-	(55,808)
Total	90,260	1,553,861	85,647	1,729,768

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	107,744	4,052	13,133	124,929
Bonds	-	1,727,939	86,039	1,813,978
Warrants	-	432	292	724
Fund(s)	-	-	-	-
Foreign currency forward contract(s), net	-	(7,423)	-	(7,423)
Total	107,744	1,725,000	99,464	1,932,208

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Corporate Bond Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	13,133	192	-	3,675	-	-	(313)	16,687
Bonds	86,039	1,967	(9,876)	-	(3,675)	343	(5,838)	68,960
Warrants	292	-	-	-	-	-	(292)	-
Total	99,464	2,159	(9,876)	3,675	(3,675)	343	(6,443)	85,647

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$4,530,335).

During the year ended March 31, 2020, investments with a fair value of \$3,675,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$3,675,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	11,785	8,060	(756)	6,328	(15,181)	(92)	2,989	13,133
Bonds	78,926	31,390	(4,432)	25,529	(28,690)	(3,232)	(13,452)	86,039
Warrants	1,343	-	-	-	(69)	-	(982)	292
Total	92,054	39,450	(5,188)	31,857	(43,940)	(3,324)	(11,445)	99,464

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was (\$399,519).

During the year ended March 31, 2019, investments with a fair value of \$31,857,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$43,940,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	1,697,284	2,164,675
Cash	84,697	54,225
Unrealized gain on futures and foreign currency forward contracts	1,906	2,057
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	9	6
Fees rebate receivable	58	34
Collateral on deposit for short sale	-	-
Dividends receivable	980	2,604
Interest receivable	12,220	12,633
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	1,916	191
Receivable for unit subscriptions	1,073	6,563
	1,800,143	2,242,988
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	52,783	7,650
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	1,506	15,833
Payable for unit redemptions	1,862	10,230
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	56,151	33,713
Net assets attributable to holders of redeemable units	1,743,992	2,209,275

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	1,186,537	883,629	7.55	9.34	157,084,885	94,600,389
Class A1	-	533,857	-	9.12	-	58,555,264
Class A2	-	81,653	-	9.12	-	8,949,488
Class A3	-	38,075	-	9.12	-	4,175,245
Class A4	-	6,038	-	9.11	-	662,991
Class A5	-	2,927	-	9.12	-	321,128
Class E	156,444	203,113	7.83	9.66	19,978,910	21,022,184
Class EF	15,981	22,462	7.09	8.76	2,253,889	2,564,992
Class F	142,750	96,988	7.45	9.24	19,169,969	10,501,871
Class F1	-	56,824	-	9.13	-	6,221,286
Class F2	-	7,745	-	9.11	-	849,801
Class F3	-	3,958	-	9.13	-	433,506
Class F4	-	2,085	-	9.12	-	228,632
Class I	68,153	85,115	8.76	10.72	7,784,244	7,937,308
Class O	144,717	178,954	7.85	9.70	18,425,032	18,457,275
Class OO	71	-	7.99	-	8,824	-
Class P	6,158	5,852	7.38	9.13	834,429	641,080
Class PP	534	-	7.99	-	66,887	-
Class W	8	-	7.99	-	1,046	-
Class Y	5,776	-	7.99	-	722,807	-
Class Z	16,863	-	7.99	-	2,109,212	-

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	38,573	50,866
Interest for distribution purposes	57,406	69,408
Income distributions from investments	2,829	628
Capital gain distributions from investments	6,852	121
Derivative income (loss)	(610)	205
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	64,321	(2,315)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(393,969)	143,302
Total net gain (loss) on investments and derivatives	(224,598)	262,215
Other income		
Foreign exchange gain (loss) on cash	4,453	(280)
Commitment fee income	-	-
Securities lending revenue (Note 6)	241	493
Fees rebate	1,553	741
Total other income	6,247	954
Total income	(218,351)	263,169
Expenses		
Management fees (Note 5)	34,153	36,525
Administration fees (Note 5)	4,002	4,257
Commissions and other portfolio transaction costs	1,275	1,198
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	4	4
Margin fees	-	-
Interest expense	11	22
Withholding taxes	4,420	6,970
Harmonized sales tax	4,084	4,354
Total expenses	47,954	53,335
Increase (decrease) in net assets attributable to holders of redeemable units	(266,305)	209,834

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(204,402)	90,564	(1.49)	0.72	136,293,137	125,591,008
Class A1	16,245	32,190	0.28	0.79	57,718,537	40,567,515
Class A2	2,573	6,017	0.28	0.73	9,152,733	8,256,573
Class A3	1,193	2,615	0.28	0.75	4,167,835	3,453,744
Class A4	195	475	0.24	0.76	814,348	627,512
Class A5	97	230	0.28	0.79	345,546	289,219
Class E	(23,771)	17,404	(1.18)	0.80	20,351,904	21,731,739
Class EF	(2,201)	2,600	(0.91)	0.82	2,414,997	3,187,409
Class F	(23,791)	11,399	(1.51)	0.83	15,768,422	13,745,128
Class F1	1,978	3,697	0.31	0.83	6,255,744	4,503,701
Class F2	267	680	0.32	0.80	829,772	846,677
Class F3	140	303	0.31	0.83	451,033	363,379
Class F4	78	149	0.32	1.38	246,695	107,931
Class I	(8,897)	22,523	(1.12)	1.05	7,924,658	21,421,242
Class O	(20,019)	18,492	(1.10)	0.97	18,418,009	19,133,252
Class OO	(15)	-	(1.74)	-	8,843	-
Class P	(909)	496	(1.21)	1.15	748,088	431,131
Class PP	(93)	-	(0.86)	-	108,141	-
Class W	(2)	-	(1.61)	-	1,020	-
Class Y	(1,125)	-	(1.08)	-	1,042,154	-
Class Z	(3,846)	-	(1.77)	-	2,176,551	-

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	883,629	1,464,116	533,857	240,608	81,653	69,977	38,075	27,913
Increase (decrease) in net assets attributable to holders of redeemable units	(204,402)	90,564	16,245	32,190	2,573	6,017	1,193	2,615
Distributions to holders of redeemable units								
From net investment income	(25,185)	(28,600)	(4,894)	(9,138)	(777)	(1,887)	(368)	(822)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(56,757)	(45,867)	(6,711)	(15,397)	(1,071)	(3,048)	(489)	(1,292)
Total distributions to holders of redeemable units	(81,942)	(74,467)	(11,605)	(24,535)	(1,848)	(4,935)	(857)	(2,114)
Redeemable unit transactions								
Proceeds from redeemable units issued	893,646	181,204	45,409	404,296	15,364	44,535	5,390	19,470
Reinvestment of distributions to holders of redeemable units	73,273	65,063	10,822	22,950	1,691	4,496	737	1,833
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(377,667)	(842,851)	(594,728)	(141,652)	(99,433)	(38,437)	(44,538)	(11,642)
Net increase (decrease) from redeemable unit transactions	589,252	(596,584)	(538,497)	285,594	(82,378)	10,594	(38,411)	9,661
Net increase (decrease) in net assets attributable to holders of redeemable units	302,908	(580,487)	(533,857)	293,249	(81,653)	11,676	(38,075)	10,162
Net assets attributable to holders of redeemable units at the end of year	1,186,537	883,629	-	533,857	-	81,653	-	38,075

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	6,038	5,483	2,927	2,706	203,113	222,438	22,462	36,654
Increase (decrease) in net assets attributable to holders of redeemable units	195	475	97	230	(23,771)	17,404	(2,201)	2,600
Distributions to holders of redeemable units								
From net investment income	(71)	(153)	(33)	(76)	(4,304)	(5,295)	(693)	(1,014)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(96)	(239)	(41)	(107)	(8,109)	(7,928)	(895)	(1,065)
Total distributions to holders of redeemable units	(167)	(392)	(74)	(183)	(12,413)	(13,223)	(1,588)	(2,079)
Redeemable unit transactions								
Proceeds from redeemable units issued	5,244	3,070	781	855	15,063	10,724	1,907	959
Reinvestment of distributions to holders of redeemable units	135	306	74	183	11,543	12,316	812	1,096
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(11,445)	(2,904)	(3,805)	(864)	(37,091)	(46,546)	(5,411)	(16,768)
Net increase (decrease) from redeemable unit transactions	(6,066)	472	(2,950)	174	(10,485)	(23,506)	(2,692)	(14,713)
Net increase (decrease) in net assets attributable to holders of redeemable units	(6,038)	555	(2,927)	221	(46,669)	(19,325)	(6,481)	(14,192)
Net assets attributable to holders of redeemable units at the end of year	-	6,038	-	2,927	156,444	203,113	15,981	22,462

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	96,988	162,622	56,824	25,658	7,745	7,116	3,958	2,552
Increase (decrease) in net assets attributable to holders of redeemable units	(23,791)	11,399	1,978	3,697	267	680	140	303
Distributions to holders of redeemable units								
From net investment income	(4,452)	(4,465)	(742)	(1,463)	(99)	(277)	(54)	(123)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(6,960)	(5,309)	(720)	(1,705)	(98)	(321)	(52)	(138)
Total distributions to holders of redeemable units	(11,412)	(9,774)	(1,462)	(3,168)	(197)	(598)	(106)	(261)
Redeemable unit transactions								
Proceeds from redeemable units issued	117,648	34,911	7,764	52,506	1,743	5,865	1,158	3,262
Reinvestment of distributions to holders of redeemable units	7,486	5,928	1,056	2,232	150	469	104	253
Acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redemption of redeemable units	(44,169)	(108,098)	(66,160)	(24,101)	(9,708)	(5,787)	(5,254)	(2,151)
Net increase (decrease) from redeemable unit transactions	80,965	(67,259)	(57,340)	30,637	(7,815)	547	(3,992)	1,364
Net increase (decrease) in net assets attributable to holders of redeemable units	45,762	(65,634)	(56,824)	31,166	(7,745)	629	(3,958)	1,406
Net assets attributable to holders of redeemable units at the end of year	142,750	96,988	-	56,824	-	7,745	-	3,958

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class I		Class O		Class OO	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,085	758	85,115	316,196	178,954	194,364	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	78	149	(8,897)	22,523	(20,019)	18,492	(15)	-
Distributions to holders of redeemable units								
From net investment income	(31)	(37)	(3,703)	(10,840)	(7,532)	(8,443)	(1)	-
From net realized gains	-	-	-	-	-	-	(1)	-
Return of capital	(29)	(42)	(2,938)	(6,817)	(7,444)	(7,101)	-	-
Total distributions to holders of redeemable units	(60)	(79)	(6,641)	(17,657)	(14,976)	(15,544)	(2)	-
Redeemable unit transactions								
Proceeds from redeemable units issued	311	1,626	6,721	10,183	20,419	15,468	-	-
Reinvestment of distributions to holders of redeemable units	49	68	5,722	16,675	13,627	14,145	2	-
Acquisition of assets from terminated funds	-	-	-	-	-	-	89	-
Redemption of redeemable units	(2,463)	(437)	(13,867)	(262,805)	(33,288)	(47,971)	(3)	-
Net increase (decrease) from redeemable unit transactions	(2,103)	1,257	(1,424)	(235,947)	758	(18,358)	88	-
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,085)	1,327	(16,962)	(231,081)	(34,237)	(15,410)	71	-
Net assets attributable to holders of redeemable units at the end of year	-	2,085	68,153	85,115	144,717	178,954	71	-

	Class P		Class PP		Class W		Class Y	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	5,852	2,900	-	-	-	-	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	(909)	496	(93)	-	(2)	-	(1,125)	-
Distributions to holders of redeemable units								
From net investment income	(287)	(178)	(14)	-	-	-	(98)	-
From net realized gains	-	-	(16)	-	-	-	(144)	-
Return of capital	(300)	(161)	-	-	-	-	-	-
Total distributions to holders of redeemable units	(587)	(339)	(30)	-	-	-	(242)	-
Redeemable unit transactions								
Proceeds from redeemable units issued	2,199	2,990	-	-	10	-	157	-
Reinvestment of distributions to holders of redeemable units	483	268	30	-	-	-	57	-
Acquisition of assets from terminated funds	-	-	1,491	-	-	-	13,292	-
Redemption of redeemable units	(880)	(463)	(864)	-	-	-	(6,363)	-
Net increase (decrease) from redeemable unit transactions	1,802	2,795	657	-	10	-	7,143	-
Net increase (decrease) in net assets attributable to holders of redeemable units	306	2,952	534	-	8	-	5,776	-
Net assets attributable to holders of redeemable units at the end of year	6,158	5,852	534	-	8	-	5,776	-

	Class Z		Total Fund	
	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	-	-	2,209,275	2,782,061
Increase (decrease) in net assets attributable to holders of redeemable units	(3,846)	-	(266,305)	209,834
Distributions to holders of redeemable units				
From net investment income	(179)	-	(53,517)	(72,811)
From net realized gains	(264)	-	(425)	-
Return of capital	-	-	(92,710)	(96,537)
Total distributions to holders of redeemable units	(443)	-	(146,652)	(169,348)
Redeemable unit transactions				
Proceeds from redeemable units issued	941	-	1,141,875	791,924
Reinvestment of distributions to holders of redeemable units	337	-	128,190	148,281
Acquisition of assets from terminated funds	22,654	-	37,526	-
Redemption of redeemable units	(2,780)	-	(1,359,917)	(1,553,477)
Net increase (decrease) from redeemable unit transactions	21,152	-	(52,326)	(613,272)
Net increase (decrease) in net assets attributable to holders of redeemable units	16,863	-	(465,283)	(572,786)
Net assets attributable to holders of redeemable units at the end of year	16,863	-	1,743,992	2,209,275

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(266,305)	209,834
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(64,321)	2,315
Unrealized foreign exchange (gain) loss on cash	(2,275)	(200)
Commissions and other portfolio transaction costs	1,275	1,198
Change in unrealized (appreciation) depreciation in value of investments and derivatives	393,969	(143,302)
Proceeds from sale and maturity of investments and derivatives	1,052,094	1,454,696
Purchase of investments and derivatives	(876,713)	(741,469)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	(9,681)	(749)
Change in daily variation margin	(3)	1
(Increase) decrease in dividends receivable	1,624	594
(Increase) decrease in interest receivable	413	5,508
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	(24)	(6)
Net cash from (used in) operating activities	230,053	788,420
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(18,462)	(21,069)
Proceeds from issuance of redeemable units	209,735	140,299
Amounts paid on redemption of redeemable units	(430,655)	(906,457)
Acquisition of assets from terminated funds	37,526	-
Net cash from (used in) financing activities	(201,856)	(787,227)
Unrealized foreign exchange gain (loss) on cash	2,275	200
Net increase (decrease) in cash	28,197	1,193
Cash (bank overdraft), beginning of year	54,225	52,832
Cash (bank overdraft), end of year	84,697	54,225
Supplementary Information:		
Dividends received, net of withholding tax*	35,990	45,255
Interest received, net of withholding tax*	57,632	74,149
Dividends paid*	-	-
Interest paid*	11	71
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020

U.S.A. (44.9%)				U.S.A. (44.9%) (cont'd)			
No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
USD 590,490	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	783,935	731,329	133,695	Citigroup Inc., Preferred 6.875%, Series K	4,252,995	4,850,826
USD 379,000	AECOM 5.125% 03/15/2027	493,839	480,064	USD 582,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	768,591	775,080
USD 300,000	AECOM 5.875% 10/15/2024	372,184	395,071	809,260	Clipper Realty Inc.	14,326,837	5,899,775
USD 669,000	AerCap Global Aviation Trust 6.5% 06/15/2045	887,613	780,310	161,151	Coca-Cola Co.	7,974,608	10,036,074
246,400	Alexandria Real Estate Equities Inc.	37,388,949	47,530,131	USD 742,000	CommScope Finance LLC 5.5% 03/01/2024	999,408	1,056,822
USD 7,454,000	Alliance One International Inc., 9.875% 07/15/2021	7,949,140	1,888,337	USD 732,000	CommScope Finance LLC 6% 03/01/2026	980,485	1,028,672
USD 3,584,769	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	4,715,818	4,313,650	USD 462,000	CommScope Finance LLC 8.25% 03/01/2027	617,518	626,746
USD 3,404,910	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	4,505,659	3,493,707	USD 2,054,435	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	2,712,262	2,717,928
1,237,751	American Homes 4 Rent	34,562,449	40,414,653	USD 2,593,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	3,142,080	3,594,648
739,621	Americold Realty Trust	24,034,333	35,433,689	USD 289,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	371,342	416,785
343,000	Apartment Investment & Management Co.	23,334,872	16,968,249	43,800	Crown Castle International Corp.	8,087,891	8,901,412
USD 1,767,000	Apergy Corp., 6.375% 05/01/2026	2,288,479	1,914,895	USD 1,995,000	CrownRock L.P./CrownRock Finance Inc., 5.625% 10/15/2025	2,501,132	1,460,037
USD 1,037,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	1,364,743	1,007,037	USD 253,000	CSC Holdings LLC 5.375% 02/01/2028	315,442	363,194
USD 39,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	51,831	46,655	USD 294,000	CSC Holdings LLC 5.75% 01/15/2030	386,469	417,276
USD 73,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	97,016	87,329	USD 1,595,000	Darling Ingredients Inc., 5.25% 04/15/2027	2,159,742	2,176,786
128,140	Avangrid Inc.	8,812,763	7,895,471	USD 3,029,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	3,120,712	1,918,357
USD 628,000	Bank of America Corp., 4.3% 12/31/2049	821,205	760,109	USD 1,822,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	2,402,916	2,083,531
USD 1,941,000	Bank of America Corp., 5.875% 12/31/2049	2,503,127	2,704,446	USD 723,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	942,425	680,487
USD 366,000	Berry Global Escrow Corp., 5.625% 07/15/2027	492,564	532,169	USD 3,333,000	Dole Food Co., Inc., 7.25% 06/15/2025	4,412,340	3,705,783
334,008	Berry Petroleum Co., LLC	5,912,916	1,132,900	USD 3,702,000	Dresdner Funding Trust I 8.151% 06/30/2031	6,355,176	6,061,750
USD 74,000	Block Communications Inc., 4.875% 03/01/2028	98,560	96,857	USD 3,554,586	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	4,637,216	4,483,692
USD 1,737,696	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	2,129,147	1,899,450	USD 3,000	Edgewell Personal Care Co., Term Loan B, Private Placement, variable rate, 09/20/2026	3,997	4,180
USD 9,088,000	Brookfield Property REIT Inc./BPR Cumulus LLC/BPR Ninnus 5.75% 05/15/2026	12,231,394	10,377,917	USD 3,986,125	Egalet Corp., 13% 01/31/2024	4,657,522	4,656,360
USD 553,300	Calfrac Holdings L.P., 10.875% 03/15/2026	711,327	194,679	91,635	Egalet Corp., Warrants	728,611	206,347
USD 1,043,000	Calfrac Holdings L.P., 8.5% 06/15/2026	1,341,164	110,094	52,600	Elanco Animal Health Inc., Preferred 5%	3,676,523	3,045,563
USD 3,145,000	California Resources Corp., 8% 12/15/2022	3,004,229	66,394	USD 1,281,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.5% 01/30/2026	1,644,104	1,244,365
USD 73,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	100,187	100,685	USD 4,043,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	5,333,487	3,869,281
USD 2,879,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	3,842,022	4,031,645	5,460	Equinix Inc.	3,922,728	4,799,449
USD 1,585,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	2,141,865	2,236,306	USD 2,054,000	Foot Locker Inc., 8.5% 01/15/2022	2,940,363	2,746,260
USD 1,058,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	1,401,257	1,511,365	USD 2,155,000	Fortress Transportation & Infrastructure Investors LLC 6.5% 10/01/2025	2,812,684	2,221,634
USD 634,000	Centene Corp., 3.375% 02/15/2030	842,581	829,831	USD 2,520,000	Fortress Transportation & Infrastructure Investors LLC 6.75% 03/15/2022	3,406,472	3,282,671
USD 437,000	Centene Corp., 4.25% 12/15/2027	575,631	602,733	USD 2,157,000	Front Range BidCo Inc., 4% 03/01/2027	2,860,174	2,902,947
USD 553,000	Centene Corp., 4.625% 12/15/2029	734,601	782,184	USD 443,000	Front Range BidCo Inc., 6.125% 03/01/2028	587,416	592,304
USD 5,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	7,256	6,250	USD 2,163,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	2,860,959	2,861,554
693,200	Cheniere Energy Inc.	41,435,735	32,682,927	USD 400,000	Genworth Financial Inc., 7.2% 02/15/2021	543,959	532,110
USD 358,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	479,812	463,541	USD 7,386,000	Genworth Holdings Inc., 3.69425% 11/15/2036	6,607,339	4,158,023
USD 1,875,362	Chinos Holdings Inc., 7% 12/31/2049	949,047	1,187,723	USD 678,000	Genworth Holdings Inc., 4.8% 02/15/2024	783,497	830,169
164,448	Chinos Intermediate Holdings Inc., Class A	271,722	303,470	USD 1,304,000	Genworth Holdings Inc., 4.9% 08/15/2023	1,533,269	1,615,020
209,351	Citigroup Capital XIII, Preferred 7.875%	7,168,846	7,542,800	USD 555,000	Genworth Holdings Inc., 7.625% 09/24/2021	675,058	742,216
USD 212,000	Citigroup Inc., 4.7% 12/31/2049	276,618	255,583	330,575	GMAC Capital Trust, Preferred 8.125%, Series 2	10,320,111	9,542,304
USD 366,000	Citigroup Inc., 5.95% 12/29/2049	468,222	499,150				
USD 316,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	396,827	430,840				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (44.9%) (cont'd)				U.S.A. (44.9%) (cont'd)			
USD 2,348,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	3,057,485	3,205,438	USD 1,228,000	Kraft Foods Group Inc., 4.625% 01/30/2029	1,694,362	1,733,507
USD 1,615,000	H&E Equipment Services Inc., 5.625% 09/01/2025	2,052,245	2,108,162	USD 1,471,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	2,008,173	2,074,941
USD 8,153,070	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	8,488,922	7,418,464	USD 1,492,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	1,969,325	2,068,343
USD 7,774,000	HCA Inc., 3.5% 09/01/2030	10,327,142	9,925,918	USD 856,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	1,140,592	1,225,673
USD 379,000	HCA Inc., 5% 03/15/2024	501,810	552,281	USD 2,590,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	3,351,369	3,645,166
USD 1,525,000	HCA Inc., 5.25% 06/15/2026	1,986,180	2,250,957	USD 3,188,000	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	3,935,317	3,948,377
USD 3,449,000	HCA Inc., 5.375% 09/01/2026	4,692,082	4,999,747	USD 2,105,000	Laredo Petroleum Inc., 9.5% 01/15/2025	2,514,233	1,185,031
USD 1,383,000	HCA Inc., 5.5% 06/15/2047	1,876,283	2,115,108	USD 5,789,000	Lincoln National Corp., 3.85913% 04/20/2067	6,013,800	4,888,464
USD 693,000	HCA Inc., 7.05% 12/01/2027	956,806	1,004,588	USD 4,723,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	5,034,125	4,121,233
USD 2,383,000	HCA Inc., 7.5% 12/15/2023	3,481,797	3,489,095	USD 2,960,164	McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	3,662,190	3,888,378
USD 358,000	HCA Inc., 7.58% 09/15/2025	515,333	518,965	41,220	McDonald's Corp.	9,030,157	9,592,455
USD 106,000	HCA Inc., 7.69% 06/15/2025	164,154	153,660	USD 4,301,000	Metlife Capital Trust IV 7.875% 12/15/2037	7,477,364	7,021,744
USD 4,345,000	Howard Hughes Corp., 5.375% 03/15/2025	5,826,375	5,916,411	USD 2,614,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 4.5% 01/15/2028	3,072,350	3,127,102
USD 2,192,610	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	2,806,721	2,866,782	USD 1,522,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 5.75% 02/01/2027	2,115,490	1,863,595
USD 266,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	343,856	350,970	USD 2,853,000	MGM Resorts International 4.625% 09/01/2026	3,683,772	3,414,220
341,200	Hudson Pacific Properties Inc.	14,861,200	12,177,997	USD 3,141,000	MGM Resorts International 5.5% 04/15/2027	4,200,464	4,022,786
USD 1,756,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	2,223,759	2,446,681	USD 2,364,000	Michaels Stores Inc., 8% 07/15/2027	3,107,018	2,462,049
USD 275,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	393,290	392,034	USD 1,645,613	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	2,100,523	1,922,310
USD 1,278,000	ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	1,400,987	822,886	115,200	Morgan Stanley, Preferred 4.875%, Series L	3,803,034	3,821,463
USD 2,904,000	ILFC E-Capital Trust II 4.15% 12/21/2065	3,411,809	1,634,836	32,420	Morgan Stanley, Preferred 5.85%, Series K	1,069,466	1,123,359
USD 13,212,000	Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	3,775,378	3,486,482	USD 1,202,000	Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	1,594,996	549,801
USD 35,089,000	Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	9,910,473	9,259,549	USD 4,749,000	MPH Acquisition Holdings LLC 7.125% 06/01/2024	6,236,464	5,815,258
USD 1,165,000	Iron Mountain Inc., 4.875% 09/15/2029	1,542,625	1,540,227	USD 2,836,890	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	3,731,275	3,481,582
USD 4,388,000	iStar Inc., 4.25% 08/01/2025	5,818,240	5,078,872	USD 716,000	National CineMedia LLC 5.875% 04/15/2028	953,753	695,312
USD 2,392,000	iStar Inc., 4.75% 10/01/2024	3,168,758	2,827,861	USD 1,452,000	Nationstar Mortgage Holdings Inc., 6% 01/15/2027	1,831,418	1,737,013
USD 2,379,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	3,624,616	3,264,500	USD 1,367,000	Navient Corp., 5% 03/15/2027	1,801,050	1,653,991
USD 4,222,790	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	4,129,554	3,506,461	USD 621,000	Newell Brands Inc., 4.2% 04/01/2026	813,427	858,087
USD 1,618,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	2,047,917	2,299,945	USD 4,015,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	5,237,628	1,921,242
USD 1,838,000	JPMorgan Chase & Co., 4.6% 12/31/2049	2,398,225	2,263,969	USD 1,597,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	2,133,344	765,910
USD 2,703,000	JPMorgan Chase & Co., FRN, 6% 12/29/2049	3,119,121	3,766,160	USD 1,654,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	2,240,046	808,924
USD 775,882	Kennedy-Wilson Holdings Inc.	19,754,766	14,654,320	USD 3,594,839	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	4,608,811	4,452,252
USD 2,354,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	2,875,069	2,964,159	USD 534,998	Northern Oil and Gas Inc., 8.5% 05/15/2023	648,359	512,010
USD 287,678	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	368,049	230,780	27,305	NuStar Energy L.P., Preferred 7.625%, Series B	904,608	372,762
USD 31,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	40,083	41,012	USD 1,670,000	NuStar Logistics L.P., 6% 06/01/2026	2,248,459	1,739,265
USD 67,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5% 06/01/2024	88,370	92,410	USD 1,533,000	Oasis Petroleum Inc., 6.875% 03/15/2022	1,660,351	426,115
USD 421,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5.25% 06/01/2026	559,046	591,686	USD 975,000	Occidental Petroleum Corp., 2.7% 08/15/2022	901,481	978,452
USD 2,818,000	Kinetic Concepts Inc./KCI USA Inc., 12.5% 11/01/2021	3,597,981	3,956,138	USD 2,472,000	Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	3,293,367	2,991,672
USD 664,000	Kraft Foods Group Inc., 3% 06/01/2026	853,252	907,952	USD 288,000	Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	381,210	360,745

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (44.9%) (cont'd)				U.S.A. (44.9%) (cont'd)			
USD	275,000 Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	367,125	365,748	USD	165,750 USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	221,430	212,282
USD	995,000 Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	1,330,868	1,221,677	USD	1,429,000 Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	1,889,634	1,729,610
USD	302,000 Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	397,734	323,026	USD	148,000 VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	194,458	196,318
USD	1,785,000 Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	2,289,551	1,771,107	USD	148,000 VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	194,458	195,016
	937,230 Plains GP Holdings L.P.	22,605,010	7,399,913	USD	1,247,000 Wand Merger Corp., 8.125% 07/15/2023	1,661,108	1,716,066
	84,449 Procter & Gamble Co.	8,594,651	13,073,889	USD	909,000 Wand Merger Corp., 9.125% 07/15/2026	1,206,954	1,157,791
USD	4,216,000 Project Homestake Merger Corp., 8.875% 03/01/2023	5,222,087	3,767,835	USD	518,000 Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	668,223	634,259
	559,552 Prologis Inc.	55,287,062	63,292,464	USD	512,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25% 05/15/2027	633,092	652,133
USD	4,601,000 Rayonier AM Products Inc., 5.5% 06/01/2024	5,334,123	2,946,329	USD	188,000 Yum! Brands Inc., 7.75% 04/01/2025	265,890	264,591
USD	2,045,000 Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	2,672,990	2,849,352		136,596 Zyla Life Sciences	1,086,107	307,592
USD	3,806,000 Rite Aid Corp., 6.125% 04/01/2023	4,648,962	4,606,646			872,466,532	780,952,134
USD	2,210,000 Rite Aid Corp., 7.5% 07/01/2025	3,001,046	2,954,837	CANADA (14.0%)			
USD	3,420,000 Rite Aid Corp., 7.7% 02/15/2027	3,991,459	3,655,563	USD	592,000 Air Canada, Term Loan B, Private Placement, variable rate, 10/06/2023	681,909	766,526
USD	185,000 Scientific Games International Inc., 6.625% 05/15/2021	220,420	207,670		14,750 BCE Inc., Preferred 4.4%, Series AF 16	218,817	179,508
USD	1,007,000 Scientific Games International Inc., 7% 05/15/2028	1,332,910	871,610		25,100 BCE Inc., Preferred 5.55%, Series 19	363,398	267,566
USD	2,534,000 Scientific Games International Inc., 7.25% 11/15/2029	3,371,725	2,228,970		44,200 BCE Inc., Preferred, Series 18	675,342	490,620
USD	5,174,000 Scientific Games International Inc., 8.25% 03/15/2026	6,961,965	4,661,209		23,200 BCE Inc., Preferred, Series AB	356,096	250,560
	4,305 Sovereign REIT, Preferred 12%, Series 144A	6,347,471	6,331,506		37,000 BCE Inc., Preferred, Series AJ	550,082	410,700
USD	625,000 Spring Corp., 7.625% 03/01/2026	790,756	995,560		901,853 Brookfield Asset Management Inc., Class A	46,132,737	56,257,590
USD	1,982,000 Sprint Capital Corp., 6.875% 11/15/2028	2,289,379	3,186,129		19,800 Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 5	393,659	338,778
USD	1,983,000 Sprint Corp., 7.125% 06/15/2024	2,400,275	3,063,403		49,700 Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 6	989,321	837,942
USD	1,399,000 Sprint Corp., 7.625% 02/15/2025	1,750,220	2,175,693	USD	4,529,000 Brookfield Residential Properties Inc., 4.875% 02/15/2030	6,021,588	4,842,415
USD	688,000 Station Casinos LLC 4.5% 02/15/2028	903,967	784,316		2,513,800 Brookfield Residential Properties Inc., 6.125% 05/15/2023	2,492,304	2,287,005
	166,480 STORE Capital Corp.	7,468,032	4,245,588	USD	4,619,000 Brookfield Residential Properties Inc., 6.25% 09/15/2027	6,070,742	5,638,778
	162,900 Synchrony Financial, Preferred 5.625%, Series A	5,367,522	3,911,269		480,640 Canadian International Oil Corp., Warrants (31Dec49)	186,109	-
USD	4,300,000 Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	5,697,930	4,674,426		16,500 Canadian Utilities Ltd., Preferred 4.9%, Series BB	380,007	327,855
USD	2,520,000 TerraForm Power Operating LLC 5% 01/31/2028	3,194,389	3,716,178	USD	734,000 Cenovus Energy Inc., 3.8% 09/15/2023	554,606	544,435
	1,433,953 The Williams Co., Inc.	55,701,623	28,556,760	USD	339,000 Cenovus Energy Inc., 4.25% 04/15/2027	405,697	233,634
USD	181,000 TJX Co., Inc., 3.875% 04/15/2030	255,670	254,421	USD	288,000 Cenovus Energy Inc., 6.75% 11/15/2039	336,439	196,311
	7,012 Tops Markets LLC	3,248,690	3,469,437	USD	125,000 Clearwater Seafoods Inc., 6.875% 05/01/2025	161,269	149,978
USD	1,432,731 Tops Markets LLC 13% 11/19/2024	1,889,587	1,955,933		6,203,000 Crew Energy Inc., 6.5% 03/14/2024	6,177,628	3,721,800
USD	1,644,613 Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	2,103,231	2,326,202	USD	1,050,000 Emera Inc., 6.75% 06/15/2076	1,413,771	1,339,613
USD	3,446,000 TransDigm Inc., 5.5% 11/15/2027	4,588,171	4,352,786		255,267 Enbridge Inc.	13,473,362	10,460,842
USD	508,000 TransDigm Inc., 7.5% 03/15/2027	720,749	689,006	USD	18,587,000 Enbridge Inc., 5.5% 07/15/2077	21,289,905	18,834,729
USD	3,142,000 TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	3,970,243	3,537,641	USD	10,677,000 Enbridge Inc., 6% 01/15/2077	14,395,433	11,119,840
USD	1,454,690 Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	1,931,289	1,900,599	USD	8,354,000 Enbridge Inc., 6.25% 03/01/2078	11,294,720	8,818,065
USD	938,000 United Rentals North America Inc., 4% 07/15/2030	1,249,317	1,181,526	USD	1,590,000 Fairstone Financial Inc., 7.875% 07/15/2024	2,152,392	2,103,500
USD	2,809,000 US Foods Inc., 5.875% 06/15/2024	3,707,139	3,599,559	USD	511,000 First Quantum Minerals Ltd., 6.5% 03/01/2024	667,669	596,921
USD	2,459,000 USB Realty Corp., FRN, 2.97825% 12/29/2049	2,649,565	2,595,598	USD	2,335,000 First Quantum Minerals Ltd., 6.875% 03/01/2026	2,730,065	2,637,239
				USD	678,000 First Quantum Minerals Ltd., 7.25% 04/01/2023	898,360	803,332
				USD	6,202,000 First Quantum Minerals Ltd., 7.5% 04/01/2025	8,153,665	7,263,933

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (14.0%) (cont'd)				FUND(S) (9.1%)			
	23,300 Great-West Lifeco Inc., Preferred 4.85%, Series H	531,240	433,147	2,000,428	Signature Global REIT Fund (Series I)	38,706,715	32,207,689
USD	2,216,000 Husky III Holding Ltd., 13% 02/15/2025	2,968,690	2,290,695	15,962,137	Signature Systematic Yield Pool (Class I)	149,770,451	126,408,953
	13,400 Intact Financial Corp., Preferred 5.4% Series 9	335,000	281,534			188,477,166	158,616,642
	2,203,000 Inter Pipeline Ltd., 6.625% 11/19/2019	2,254,703	1,840,342	AUSTRALIA (5.3%)			
13,650,000	Inter Pipeline Ltd., 6.875% 03/26/2019	13,755,780	11,780,974	4,784,914	Atlas Arteria Ltd.	21,209,082	22,816,460
1,700,000	Iron Mountain Canada Operations ULC 5.375% 09/15/2023	1,704,811	1,770,006	USD	2,462,000 Macquarie Bank Ltd., 6.125% 12/31/2049	3,014,882	3,118,517
8,684,000	Keyera Corp., 6.875% 06/13/2019	8,776,181	7,686,527	USD	3,007,000 NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	3,813,836	3,660,725
USD	421,000 Kinross Gold Corp., 6.875% 09/01/2041	605,620	592,515	5,315,538	Sydney Airport	27,297,002	25,714,706
	5,727,000 Mattamy Group Corp., 4.625% 03/01/2028	5,727,000	5,154,300	3,611,846	Transurban Group	33,726,647	37,633,815
USD	2,585,000 Mattamy Group Corp., 4.625% 03/01/2030	3,427,700	3,128,791			89,061,449	92,944,223
USD	2,211,000 MEG Energy Corp., 6.5% 01/15/2025	2,919,154	1,968,189	SPAIN (4.0%)			
USD	502,000 MEG Energy Corp., 7% 03/31/2024	588,243	325,880	EUR	4,322,334 Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	5,271,126	5,657,393
USD	1,093,000 MEG Energy Corp., 7.125% 02/01/2027	1,398,028	760,099	EUR	107,670 Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-
USD	6,993,000 New Gold Inc., 6.25% 11/15/2022	8,397,312	9,558,993	USD	5,642,906 Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	978,355	452,684
USD	2,720,000 New Gold Inc., 6.375% 05/15/2025	3,473,470	3,557,767		85,410 Aena S.A.	21,224,061	13,183,205
USD	874,000 NOVA Chemicals Corp., 4.875% 06/01/2024	1,178,183	1,079,384	1,012,650	Banco Santander S.A.	6,336,254	3,483,556
USD	2,434,000 NOVA Chemicals Corp., 5% 05/01/2025	3,306,453	2,877,514	1,026,828	Ferrovial S.A.	21,948,203	34,829,593
USD	1,627,000 NOVA Chemicals Corp., 5.25% 06/01/2027	2,135,994	1,929,190	875,912	Iberdrola S.A.	10,093,063	12,204,841
USD	747,000 NOVA Chemicals Corp., 5.25% 08/01/2023	981,828	912,742			65,851,062	69,811,272
USD	3,946,000 NuVista Energy Ltd., 6.5% 03/02/2023	3,943,071	2,532,839	EXCHANGE-TRADED FUND(S) (3.6%)			
USD	1,613,955 Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	2,143,441	2,067,047	4,788,640	CI First Asset Global Financial Sector ETF (Common Units)	92,177,840	60,911,501
	491,000 Parkland Fuel Corp., 5.75% 09/16/2024	493,942	466,450	136,500	CI First Asset Preferred Share ETF (Common Units)	2,687,638	2,237,235
USD	294,000 Parkland Fuel Corp., 5.875% 07/15/2027	387,557	387,873			94,865,478	63,148,736
USD	1,051,000 Parkland Fuel Corp., 6% 04/01/2026	1,377,907	1,375,635	CAYMAN ISLANDS (2.6%)			
USD	1,630,000 Parkland Fuel Corp., 6.5% 01/21/2027	1,631,740	1,532,200	7,931,500	ESR Cayman Ltd.	22,502,907	24,131,710
	36,600 Power Corporation of Canada, Preferred 5%, Series D	824,574	698,694	USD	10,898,000 Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	14,390,348	9,877,573
USD	624,000 Precision Drilling Corp., 5.25% 11/15/2024	695,601	307,376	USD	8,676,069 Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	11,153,767	10,989,630
USD	1,758,000 Precision Drilling Corp., 7.125% 01/15/2026	2,227,146	909,272	USD	924,000 MGM China Holdings Ltd., 5.875% 05/15/2026	1,254,775	1,144,385
USD	1,748,000 Precision Drilling Corp., 7.75% 12/15/2023	2,351,897	984,054			49,301,797	46,143,298
USD	1,701,000 Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	2,291,114	1,741,650	NETHERLANDS (2.4%)			
USD	85,000 Seven Generations Energy Ltd., 5.375% 09/30/2025	110,521	66,693	75,200	AerCap Holdings N.V.	6,020,871	2,412,014
USD	29,000 Seven Generations Energy Ltd., 6.875% 06/30/2023	38,202	27,958	USD	2,763,000 AerCap Holdings N.V., 5.875% 10/10/2079	3,709,430	2,683,166
	3,558,650 Sporting Life Group Ltd., Class B	3,668,712	3,668,712	USD	4,012,000 ING Groep N.V., 6.5% 12/31/2049	5,026,560	4,704,655
	7,000 Sun Life Financial Inc., Preferred 4.45%, Series 4	143,054	122,570	USD	725,000 ING Groep N.V., 6.75% 12/31/2049	1,029,431	874,963
USD	1,214,000 Teck Resources Ltd., 5.4% 02/01/2043	1,567,465	1,353,607	USD	200,850 Koninklijke Vopak N.V.	12,592,162	14,771,864
USD	5,086,000 Teck Resources Ltd., 6% 08/15/2040	7,246,059	6,136,441	USD	5,026,000 LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	5,956,336	6,631,493
USD	996,000 Teck Resources Ltd., 6.125% 10/01/2035	1,448,500	1,287,051	USD	6,588,000 Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	8,816,998	8,717,489
USD	672,000 Teine Energy Ltd., 6.875% 09/30/2022	816,641	879,569	USD	439,000 Ziggo B.V., 4.875% 01/15/2030	577,161	601,744
USD	1,670,000 TransCanada Trust 5.875% 08/15/2076	2,255,856	1,897,468	USD	159,000 Ziggo Bond Co. B.V., 5.125% 02/28/2030	211,310	219,301
USD	2,980,000 Velvet Energy Ltd., 9% 09/22/2023	3,846,304	4,194,052			43,940,259	41,616,689
	23,000 Vesta Energy Corp., 8.125% 07/24/2023	18,477	12,868	FRANCE (2.4%)			
	95,486 Xplornet Communications Inc.	3,587,652	4,105,898	USD	436,000 Altice France S.A., 5.5% 01/15/2028	577,614	574,538
USD	2,645,975 Xplornet Communications Inc., 9.625% 06/01/2022	3,516,098	3,463,269	141,700	Gecina S.A.	30,328,267	26,526,444
USD	3,624,122 Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	4,708,138	4,896,567				
		265,422,151	244,764,417				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)
FRANCE (2.4%) (cont'd)					LUXEMBOURG (0.7%) (cont'd)				
USD	1,533,000	SFR Group S.A., 7.375% 05/01/2026	2,011,103	2,141,686	USD	585,000	Altice France Holding S.A., 6% 02/15/2028	768,160	724,266
	103,275	Vinci S.A.	13,814,823	12,077,261	USD	12,691,592	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	13,197,368	2,679,322
			46,731,807	41,319,929	USD	3,368,364	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	3,682,666	3,026,090
U.K. (2.1%)					USD	4,371,000	Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	4,989,110	4,029,394
USD	3,790,000	Barclays PLC 6.278% 12/31/2049	5,551,426	5,280,706				25,168,467	13,039,695
USD	790,000	Barclays PLC 7.75% 12/31/2049	1,030,753	975,089	GERMANY (0.7%)				
USD	5,123,000	Barclays PLC 7.875% 12/31/2049	7,033,477	6,597,251	USD	150,000	Deutsche Bank AG 4.25% 10/14/2021	203,436	201,808
USD	1,827,000	Barclays PLC 8% 12/31/2049	2,431,462	2,384,642	USD	296,000	Deutsche Bank AG 6% 12/31/2049	393,492	278,907
GBP	2,536,583	BrightHouse Group PLC 9% 05/15/2023	4,434,927	1,107,233		178,383	Vonovia S.E.	10,539,277	12,411,225
	336,417	Cushman & Wakefield PLC	7,459,853	5,558,577				11,136,205	12,891,940
USD	728,000	Lloyds Banking Group PLC 6.75% 12/31/2049	970,964	842,723	JERSEY ISLAND (0.7%)				
USD	730,000	Lloyds Banking Group PLC 7.5% 12/31/2049	937,263	923,429	USD	1,423,000	Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	1,905,984	1,375,419
USD	2,508,000	Merlin Entertainments PLC 5.75% 06/15/2026	3,373,713	2,982,647		188,171	BrightHouse TopCo Ltd., A1 Ordinary Shares	1,898,250	-
USD	993,000	National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	777,479	1,069,124	USD	751,000	HBOS Capital Funding L.P., 6.85% 03/29/2049	918,498	995,125
USD	439,000	National Westminster Bank PLC, FRN, 1.875% 08/29/2049	337,131	472,654	USD	1,984,000	Quotient Ltd., 12% 04/15/2024	2,651,588	2,806,243
USD	392,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	483,811	455,732	USD	4,480,000	Quotient Ltd., 12% 10/15/2023	5,926,140	6,336,678
USD	2,007,000	The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	2,559,159	2,589,867				13,300,460	11,513,465
USD	579,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	812,834	761,412	HONG KONG (0.4%)				
USD	1,228,000	The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	1,612,533	1,685,080	3,453,473		HKT Trust & HKT Ltd.	4,888,797	6,620,316
USD	536,000	Virgin Media Finance PLC 5.75% 01/15/2025	672,381	731,735	BRAZIL (0.2%)				
USD	1,464,000	Virgin Media Secured Finance PLC 5.5% 05/15/2029	1,973,815	2,053,016	452,300		Banco do Brasil S.A.	6,598,479	3,411,678
USD	399,000	Virgin Media Secured Finance PLC 5.5% 08/15/2026	512,703	569,976	BAHAMAS (0.1%)				
			42,965,684	37,040,893	USD	1,229,000	Silversea Cruises Ltd., 7.25% 02/01/2025	1,671,216	1,470,241
SWITZERLAND (1.9%)					IRELAND (0.1%)				
USD	1,586,000	Credit Suisse Group AG 5.1% 12/31/2049	2,068,390	1,724,326	USD	200,000	Bank of Ireland Group PLC 4.125% 09/19/2027	265,109	265,194
USD	3,772,000	Credit Suisse Group AG 6.25% 12/31/2049	4,582,430	4,890,652	USD	579,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	758,459	802,661
USD	2,866,000	Credit Suisse Group AG 6.375% 12/31/2049	3,818,161	3,540,298				1,023,568	1,067,855
USD	1,455,000	Credit Suisse Group AG 7.125% 12/31/2049	1,916,969	1,894,185	ST. LUCIA (0.0%)				
USD	1,165,000	Credit Suisse Group AG 7.5% 12/31/2049	1,529,796	1,511,075	USD	500,178	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	679,506	544,681
USD	3,493,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	4,349,761	4,731,697					
USD	4,368,000	UBS Group AG 6.875% 12/31/2049	5,827,810	5,832,463					
USD	2,854,000	UBS Group AG 7.125% 12/31/2049	3,989,284	3,916,302					
USD	2,874,000	UBS Group AG, FRN, 7% 12/31/2049	3,769,705	3,897,230					
USD	730,000	UBS Group Funding Switzerland AG 7% 12/31/2049	968,348	965,758					
			32,820,654	32,903,986					
THAILAND (1.1%)									
	30,788,419	Digital Telecommunications Infrastructure Fund	13,475,034	19,822,334					
ITALY (1.0%)									
	1,762,770	Enel SpA	17,558,066	17,330,788					
LUXEMBOURG (0.7%)									
USD	445,000	Altice Financing S.A., 5% 01/15/2028	579,971	554,269					
USD	1,486,000	Altice Financing S.A., 7.5% 05/15/2026	1,951,192	2,026,354					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
BRITISH VIRGIN ISLANDS (0.0%)			
USD 258,000	Studio City Finance Ltd., 7.25% 02/11/2024	342,886	309,006
Commissions and other portfolio transaction costs		(714,473)	
Total Investment Portfolio before Derivative Instruments (97.3%)			
		1,887,032,250	1,697,284,218
Foreign Currency Forward Contract(s) (-2.9%) (see Schedule A)			
			(50,876,810)
Total Investment Portfolio (94.4%)		<u>1,887,032,250</u>	1,646,407,408
Other Net Assets (Liabilities) (5.6%)			97,584,455
Net Assets Attributable to Holders of Redeemable Units (100.0%)			<u>1,743,991,863</u>

Principal amounts stated in:

GBP British Pound
EUR European Currency
USD U.S. Dollar

Schedule A

Foreign Currency Forward Contract(s) (-2.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay		Receive		Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,234,237) US \$		1,644,278 Canadian \$		(91,696)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(2,379,870) US \$		3,171,187 Canadian \$		(176,139)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(29,820,626) US \$		39,547,220 Canadian \$		(2,395,786)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(3,664,165) US \$		4,874,717 Canadian \$		(280,267)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(5,749,162) US \$		7,848,469 Canadian \$		(238,002)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(9,608,051) US \$		13,147,369 Canadian \$		(360,860)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.56	(10,281,204) Canadian \$		6,592,000 Euro		(37,047)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.57	(1,631,980) Canadian \$		1,040,263 Euro		(15,363)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(1,989,316) Canadian \$		1,406,533 US \$		(10,460)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(38,563) Canadian \$		28,050 US \$		891
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(571,741) Canadian \$		415,978 US \$		13,356
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.18	(4,524,919) Canadian \$		5,325,000 Australian \$		79,363
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.90	(6,111,950) Canadian \$		6,810,000 Australian \$		(223,019)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.65	(4,442,000) Euro		6,869,802 Canadian \$		(33,079)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(69,579,800) Euro		104,903,029 Canadian \$		(3,218,883)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.
Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-2.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(1,234,237) US \$	1,644,861 Canadian \$	(91,113)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(1,582,185) US \$	2,104,762 Canadian \$	(121,158)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(21,220,331) US \$	27,639,587 Canadian \$	(2,214,277)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(25,068,472) US \$	33,245,181 Canadian \$	(2,013,873)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(3,157,643) US \$	4,320,839 Canadian \$	(118,579)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(5,190,912) US \$	7,093,693 Canadian \$	(204,336)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(6,295,742) US \$	8,383,832 Canadian \$	(473,429)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(12,078,018) US \$	16,076,597 Canadian \$	(911,312)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(28,576,387) US \$	37,063,717 Canadian \$	(3,138,958)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,027,511) US \$	4,034,385 Canadian \$	(223,857)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(3,380,720) US \$	4,499,072 Canadian \$	(257,144)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,543,416) US \$	4,715,695 Canadian \$	(268,171)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(3,563,143) US \$	4,865,746 Canadian \$	(145,986)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,582,780) US \$	4,766,269 Canadian \$	(272,961)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(4,408,755) US \$	6,019,678 Canadian \$	(181,446)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(4,646,857) US \$	6,184,047 Canadian \$	(353,454)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(4,695,159) US \$	6,256,530 Canadian \$	(347,287)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(48,312,072) US \$	64,258,196 Canadian \$	(3,693,393)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(188,596) Canadian \$	137,261 US \$	4,470
1	HSBC Holdings PLC	A-1	June 18, 2020	5.56	(3,026,706) Canadian \$	16,826,000 Hong Kong \$	24,392
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(11,067,772) US \$	14,727,109 Canadian \$	(843,750)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(29,929,328) US \$	39,762,759 Canadian \$	(2,333,207)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(3,696,166) US \$	4,915,975 Canadian \$	(282,733)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(40,286,654) US \$	52,453,223 Canadian \$	(4,224,126)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.18	(3,735,000) Australian \$	3,173,950 Canadian \$	(55,532)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(647,000) British Pound	1,123,399 Canadian \$	(6,593)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(12,084,901) Canadian \$	8,554,248 US \$	(49,908)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.19	(1,434,831) Canadian \$	7,718,000 Hong Kong \$	(35,216)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(4,325,460) Canadian \$	2,766,658 Euro	(25,973)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(4,641,087) Canadian \$	2,967,500 Euro	(29,481)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.57	(5,411,370) Canadian \$	3,446,737 Euro	(54,971)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(7,454,460) Canadian \$	5,274,498 US \$	(33,754)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(7,533,460) Canadian \$	5,328,798 US \$	(36,358)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(7,732,034) Canadian \$	5,335,105 US \$	(225,971)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(9,832,734) Canadian \$	6,813,728 US \$	(246,388)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(9,901,207) Canadian \$	6,828,935 US \$	(293,445)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.18	(10,091,000) Hong Kong \$	1,836,501 Canadian \$	6,635
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(6,067,000) Swiss Franc	8,605,778 Canadian \$	(291,762)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(2,623,638) US \$	3,490,299 Canadian \$	(199,884)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(28,576,387) US \$	37,135,015 Canadian \$	(3,067,692)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(30,195,045) US \$	40,040,323 Canadian \$	(2,429,302)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,500,133) US \$	4,657,854 Canadian \$	(266,360)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(3,920,517) US \$	5,222,494 Canadian \$	(291,775)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(3,972,314) US \$	5,285,974 Canadian \$	(302,535)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(4,005,666) US \$	5,450,737 Canadian \$	(183,406)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(4,234,411) US \$	5,764,827 Canadian \$	(191,058)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(5,021,604) US \$	6,686,773 Canadian \$	(377,948)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(5,334,956) US \$	7,292,298 Canadian \$	(208,250)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-2.9%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(11,611,800) Canadian \$	8,204,775 US \$	(68,471)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(12,544,340) Canadian \$	8,895,147 US \$	(29,744)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(313,948) Canadian \$	200,842 Euro	(1,832)
1	Morgan Stanley	A-2	June 18, 2020	1.18	(4,955,614) Canadian \$	5,854,500 Australian \$	106,464
1	Morgan Stanley	A-2	April 22, 2020	1.45	(7,745,386) Canadian \$	5,335,105 US \$	(239,317)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(9,282,062) Canadian \$	6,402,127 US \$	(274,785)
1	Morgan Stanley	A-2	June 18, 2020	0.19	(10,301,000) Hong Kong \$	1,928,161 Canadian \$	60,109
1	Morgan Stanley	A-2	May 14, 2020	0.75	(12,078,018) US \$	16,054,826 Canadian \$	(933,062)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(20,395,122) US \$	26,483,066 Canadian \$	(2,209,814)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(3,230,095) US \$	4,413,018 Canadian \$	(130,267)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,400,686) US \$	4,528,706 Canadian \$	(254,411)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,672,516) US \$	4,891,107 Canadian \$	(275,629)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(3,747,466) US \$	4,990,095 Canadian \$	(282,085)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,789,833) US \$	5,048,260 Canadian \$	(282,199)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(3,838,321) US \$	5,240,718 Canadian \$	(158,064)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(12,219,683) Canadian \$	7,804,000 Euro	(91,948)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(1,708,224) Canadian \$	9,286,000 Hong Kong \$	(24,297)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(486,306) Canadian \$	353,711 US \$	11,208
1	Royal Bank of Canada	A-1+	June 18, 2020	0.88	(4,254,186) Canadian \$	4,842,000 Australian \$	(67,258)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.69	(8,762,479) Canadian \$	6,067,000 Swiss Franc	135,369
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(95,066,000) Hong Kong \$	16,430,892 Canadian \$	(806,333)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(12,006,165) US \$	15,569,475 Canadian \$	(1,321,391)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,234,237) US \$	1,644,479 Canadian \$	(91,495)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(2,903,388) US \$	3,863,034 Canadian \$	(221,641)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(29,371,000) US \$	41,522,958 Canadian \$	226,664
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(463,148) US \$	617,155 Canadian \$	(34,271)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(7,818,362) US \$	10,418,491 Canadian \$	(580,895)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(799,564) US \$	1,065,297 Canadian \$	(59,303)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(6,366,000) US \$	8,977,276 Canadian \$	26,582
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(9,763,848) US \$	13,343,275 Canadian \$	(390,057)
1	Toronto-Dominion Bank	A-1+	June 18, 2020	0.89	(58,803,385) Australian \$	52,059,225 Canadian \$	1,210,546
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(1,274,138) US \$	1,695,840 Canadian \$	(96,701)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(13,721,275) US \$	18,674,037 Canadian \$	(625,534)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(20,293,146) US \$	26,346,287 Canadian \$	(2,203,126)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(29,929,328) US \$	39,765,752 Canadian \$	(2,330,216)
Total Foreign Currency Forward Contract(s) Value							(50,876,810)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1,906	(1,906)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,906	(1,906)	-	-
Derivative liabilities - Foreign currency forward contracts	(52,783)	1,906	-	(50,877)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(52,783)	1,906	-	(50,877)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	2,057	(2,057)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	2,057	(2,057)	-	-
Derivative liabilities - Foreign currency forward contracts	(7,650)	2,057	-	(5,593)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(7,650)	2,057	-	(5,593)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Systematic Yield Pool	149,667	126,409	84.5
CI First Asset Global Financial Sector ETF	285,626	60,912	21.3
Signature Global REIT Fund	718,458	32,208	4.5
CI First Asset Preferred Share ETF	62,572	2,237	3.6

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Systematic Yield Pool	139,305	110,336	79.2
Signature Real Estate Pool	49,584	33,551	67.7
First Asset Global Financial Sector ETF	213,845	45,100	21.1

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	963	1,124
Soft dollar commissions [†]	163	395

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	94,600,389	159,092,693	58,555,264	26,772,163	8,949,488	7,782,691	4,175,245	3,105,128
Redeemable units issued for cash	95,179,247	19,708,981	4,928,834	44,949,903	1,666,889	4,921,052	584,261	2,161,403
Redeemable units issued for reinvested distributions	7,998,073	7,021,640	1,173,684	2,562,089	183,255	498,421	79,958	203,331
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(40,692,824)	(91,222,925)	(64,657,782)	(15,728,891)	(10,799,632)	(4,252,676)	(4,839,464)	(1,294,617)
Number of redeemable units at the end of year	157,084,885	94,600,389	-	58,555,264	-	8,949,488	-	4,175,245

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	662,991	610,301	321,128	301,034	21,022,184	23,417,603	2,564,992	4,252,936
Redeemable units issued for cash	568,011	340,590	84,688	94,675	1,601,379	1,168,809	217,209	113,043
Redeemable units issued for reinvested distributions	14,665	33,958	7,993	20,296	1,210,955	1,289,735	94,091	126,518
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(1,245,667)	(321,858)	(413,809)	(94,877)	(3,855,608)	(4,853,963)	(622,403)	(1,927,505)
Number of redeemable units at the end of year	-	662,991	-	321,128	19,978,910	21,022,184	2,253,889	2,564,992

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	10,501,871	17,825,004	6,221,286	2,851,492	849,801	791,764	433,506	283,798
Redeemable units issued for cash	12,682,392	3,805,908	841,361	5,795,993	189,274	646,690	125,306	362,442
Redeemable units issued for reinvested distributions	830,065	645,843	114,283	248,932	16,283	52,024	11,253	28,010
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	-	-
Redeemable units redeemed	(4,844,359)	(11,774,884)	(7,176,930)	(2,675,131)	(1,055,358)	(640,677)	(570,065)	(240,744)
Number of redeemable units at the end of year	19,169,969	10,501,871	-	6,221,286	-	849,801	-	433,506

	Class F4		Class I		Class O		Class OO	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	228,632	84,367	7,937,308	30,194,098	18,457,275	20,378,885	-	-
Redeemable units issued for cash	33,745	185,111	625,206	967,766	2,097,278	1,610,696	-	-
Redeemable units issued for reinvested distributions	5,313	7,574	539,114	1,574,193	1,425,690	1,476,386	263	-
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	8,882	-
Redeemable units redeemed	(267,690)	(48,420)	(1,317,384)	(24,798,749)	(3,555,211)	(5,008,692)	(321)	-
Number of redeemable units at the end of year	-	228,632	7,784,244	7,937,308	18,425,032	18,457,275	8,824	-

	Class P		Class PP		Class W		Class Y	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	641,080	322,375	-	-	-	-	-	-
Redeemable units issued for cash	237,526	341,034	-	-	1,000	-	15,960	-
Redeemable units issued for reinvested distributions	53,836	29,796	3,141	-	46	-	6,020	-
Redeemable units issued due to acquisition of assets from terminated funds	-	-	149,067	-	-	-	1,329,199	-
Redeemable units redeemed	(98,013)	(52,125)	(85,321)	-	-	-	(628,372)	-
Number of redeemable units at the end of year	834,429	641,080	66,887	-	1,046	-	722,807	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund.

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Redeemable Unit Transactions (Note 4) (cont'd)

for the years ended March 31

	Class Z	
	2020	2019
Number of redeemable units at the beginning of year	-	-
Redeemable units issued for cash	97,950	-
Redeemable units issued for reinvested distributions	36,215	-
Redeemable units issued due to acquisition of assets from terminated funds	2,265,376	-
Redeemable units redeemed	(290,329)	-
Number of redeemable units at the end of year	2,109,212	-

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.900	0.20
Class A1 [^]	1.825	0.20
Class A2 [^]	1.800	0.19
Class A3 [^]	1.750	0.15
Class A4 [^]	1.700	0.12
Class A5 [^]	1.600	0.10
Class E	1.850	0.15
Class EF	0.850	0.15
Class F	0.900	0.20
Class F1 [^]	0.825	0.20
Class F2 [^]	0.800	0.19
Class F3 [^]	0.750	0.15
Class F4 [^]	0.700	0.12
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class OO	Paid directly by investor	0.22
Class P	Paid directly by investor	0.20
Class PP	Paid directly by investor	0.15
Class W	Paid directly by investor	0.14
Class Y	0.850	0.22
Class Z	1.850	0.22

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	38,935	149,571
Collateral (non-cash)	39,714	152,563

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	283	580
Charges	(42)	(87)
Securities lending revenue	241	493
% of gross securities lending revenue	14.8	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	35,326
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2020
CI First Asset Global Financial Sector ETF (Common Units)	60,912
CI First Asset Preferred Share ETF (Common Units)	2,237
Signature Global REIT Fund (Series I)	32,208
Signature Systematic Yield Pool (Class I)	126,409

Investments	2019
First Asset Global Financial Sector ETF	45,100
Signature Real Estate Pool (Class I)	33,551
Signature Systematic Yield Pool (Class I)	110,336

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	47.3
Canada	14.7
Australia	6.9
Fund(s)	6.5
Spain	4.9
France	3.3
Switzerland	3.2
Other Net Assets (Liabilities)	2.3
U.K.	2.3
Exchange-Traded Fund(s)	2.0
Cayman Islands	1.4
Netherlands	1.0
Thailand	0.9
Luxembourg	0.8
Germany	0.7
Jersey Island	0.6
India	0.5
Hong Kong	0.3
Mexico	0.2
Bermuda	0.1
Bahamas	0.1
Finland	0.1
Ireland	0.1
British Virgin Islands	0.1
Marshall Islands	0.0
St. Lucia	0.0
Foreign Currency Forward Contract(s)	(0.3)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	0.1
A	0.1
BBB/Baa/B++	7.1
BB/Ba/B+	17.8
B	11.0
CCC/Caa/C++	2.6
C and Lower	0.2
Not Rated	3.5
Total	42.4

Credit Risk (cont'd)

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	0.1
BBB/Baa/B++	5.0
BB/Ba/B+	17.1
B	12.7
CCC/Caa/C++	2.8
Not Rated	3.0
Total	40.7

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$100,536,000 (March 31, 2019 - \$130,859,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,157,392	(750,379)	407,013	23.3
Euro	152,626	(76,313)	76,313	4.4
Australian Dollar	86,165	(34,363)	51,802	3.0
Thai Baht	19,822	-	19,822	1.1
Hong Kong Dollar	30,752	(14,818)	15,934	0.9
Brazilian Real	3,432	-	3,432	0.2
British Pound	1,324	(1,130)	194	0.0
Indian Rupee	17	-	17	0.0
Singapore Dollar	7	-	7	0.0
Japanese Yen	3	-	3	0.0
Total	1,451,540	(877,003)	574,537	32.9

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

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	1,453,213	(741,946)	711,267	32.2
Euro	191,656	(75,414)	116,242	5.3
Australian Dollar	143,430	(67,684)	75,746	3.4
Thai Baht	20,415	-	20,415	0.9
Swiss Franc	31,716	(15,438)	16,278	0.7
Indian Rupee	13,346	-	13,346	0.6
Mexican Peso	4,480	-	4,480	0.2
Hong Kong Dollar	7,488	(3,607)	3,881	0.2
British Pound	6,088	(2,981)	3,107	0.1
Total	1,871,832	(907,070)	964,762	43.6

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$57,454,000 (March 31, 2019 - \$96,476,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	9,696	59,452	152,069	470,712	691,929

as at March 31, 2019

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Interest Rate Exposure	56,003	79,946	201,542	572,816	910,307

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$6,232,000 (March 31, 2019 - \$7,857,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	765,196	6,845	11,548	783,589
Bonds	-	664,739	27,190	691,929
Fund(s)	158,617	-	-	158,617
Exchange-Traded Fund(s)	63,149	-	-	63,149
Foreign currency forward contract(s), net	-	(50,877)	-	(50,877)
Total	986,962	620,707	38,738	1,646,407

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	1,079,038	31,206	9,362	1,119,606
Bonds	-	818,152	37,930	856,082
Fund(s)	143,887	-	-	143,887
Exchange-Traded Fund(s)	45,100	-	-	45,100
Foreign currency forward contract(s), net	-	(5,593)	-	(5,593)
Total	1,268,025	843,765	47,292	2,159,082

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

Signature Diversified Yield Fund

(formerly Signature Diversified Yield II Fund)

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	9,362	98	-	3,542	-	-	(1,454)	11,548
Bonds	37,930	1,007	(3,099)	-	(3,542)	64	(5,170)	27,190
Total	47,292	1,105	(3,099)	3,542	(3,542)	64	(6,624)	38,738

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$5,840,303).

During the year ended March 31, 2020, investments with a fair value of \$3,542,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments, and investments with a fair value of \$3,542,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	10,617	16,414	(3,071)	278	(16,810)	(719)	2,653	9,362
Bonds	45,887	17,262	(6)	5,788	(20,894)	(2,660)	(7,447)	37,930
Total	56,504	33,676	(3,077)	6,066	(37,704)	(3,379)	(4,794)	47,292

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was (\$1,174,596).

During the year ended March 31, 2019, investments with a fair value of \$6,066,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments, and investments with a fair value of \$37,704,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature Dividend Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	709,257	966,047
Cash	27,306	43,344
Unrealized gain on futures and foreign currency forward contracts	199	511
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	1,945	1,770
Interest receivable	131	68
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	677	5,108
Receivable for unit subscriptions	91	2,136
	739,606	1,018,984
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	7,641	1,130
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	43	2,177
Payable for unit redemptions	833	2,609
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	8,517	5,916
Net assets attributable to holders of redeemable units	731,089	1,013,068

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	485,143	384,798	11.05	13.62	43,895,988	28,255,156
Class A1	-	252,758	-	9.21	-	27,453,784
Class A2	-	30,312	-	9.21	-	3,289,541
Class A3	-	12,768	-	9.21	-	1,386,198
Class A4	-	2,181	-	9.22	-	236,489
Class A5	-	101	-	9.23	-	10,986
Class E	25,586	34,518	9.85	12.16	2,597,948	2,839,308
Class EF	2,403	3,502	7.31	9.01	328,853	388,635
Class F	37,622	22,386	8.85	10.90	4,252,241	2,053,482
Class F1	-	18,328	-	9.22	-	1,987,393
Class F2	-	4,719	-	9.22	-	511,589
Class F3	-	1,467	-	9.23	-	158,907
Class F4	-	86	-	9.21	-	9,287
Class F5	-	11	-	9.21	-	1,144
Class I	19,165	25,669	9.41	11.56	2,036,262	2,220,227
Class O	36,622	47,784	10.39	12.74	3,523,394	3,750,934
Class P	3,133	3,887	7.48	9.22	419,001	421,654
Class W	105	182	7.56	9.34	13,843	19,451
Class X	76,966	106,045	9.38	11.54	8,204,722	9,186,370
Class Z	44,344	61,566	9.43	11.60	4,703,684	5,306,068

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

Signature Dividend Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	44,710	41,006
Interest for distribution purposes	1,755	495
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	69
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	34,368	16,258
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(197,959)	(30,422)
Total net gain (loss) on investments and derivatives	(117,126)	27,406
Other income		
Foreign exchange gain (loss) on cash	1,465	39
Commitment fee income	-	-
Securities lending revenue (Note 6)	80	140
Fees rebate	310	106
Total other income	1,855	285
Total income	(115,271)	27,691
Expenses		
Management fees (Note 5)	12,427	13,734
Administration fees (Note 5)	1,823	2,015
Commissions and other portfolio transaction costs	963	1,275
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Service fees	11	7
Margin fees	-	-
Interest expense	5	5
Withholding taxes	2,083	2,300
Harmonized sales tax	1,549	1,720
Total expenses	18,866	21,061
Increase (decrease) in net assets attributable to holders of redeemable units	(134,137)	6,630

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(89,132)	1,494	(2.25)	0.04	39,639,462	35,589,735
Class A1	(1,121)	1,260	(0.04)	0.05	26,623,714	19,707,669
Class A2	(190)	128	(0.06)	0.05	3,423,608	3,111,392
Class A3	(50)	82	(0.04)	0.06	1,372,483	1,285,866
Class A4	(34)	16	(0.11)	0.08	299,647	192,190
Class A5	-	(1)	(0.04)	(0.05)	11,138	12,702
Class E	(4,834)	124	(1.77)	0.04	2,733,688	2,835,314
Class EF	(471)	45	(1.31)	0.11	360,840	396,892
Class F	(6,978)	334	(2.01)	0.13	3,461,278	2,607,382
Class F1	(76)	(28)	(0.04)	(0.02)	2,076,840	1,396,758
Class F2	(7)	76	(0.02)	0.17	483,411	422,262
Class F3	(10)	10	(0.07)	0.07	170,659	152,776
Class F4	-	4	(0.02)	0.27	9,313	11,791
Class F5	-	1	(0.12)	0.14	1,275	1,117
Class I	(3,010)	581	(1.41)	0.25	2,137,584	2,268,457
Class O	(5,689)	1,005	(1.58)	0.26	3,592,369	3,919,440
Class P	(532)	73	(1.26)	0.22	419,982	330,116
Class W	(11)	2	(0.88)	0.43	12,440	2,328
Class X	(13,822)	1,073	(1.58)	0.11	8,711,335	9,650,740
Class Z	(8,170)	351	(1.63)	0.07	5,005,013	5,619,643

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

Signature Dividend Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	384,798	584,221	252,758	129,959	30,312	27,307	12,768	11,048
Increase (decrease) in net assets attributable to holders of redeemable units	(89,132)	1,494	(1,121)	1,260	(190)	128	(50)	82
Distributions to holders of redeemable units								
From net investment income	(10,970)	(9,056)	(2,133)	(3,431)	(273)	(558)	(113)	(244)
From net realized gains	(7,200)	(8,066)	(770)	(3,293)	(102)	(496)	(42)	(208)
Return of capital	(882)	-	(94)	-	(12)	-	(5)	-
Total distributions to holders of redeemable units	(19,052)	(17,122)	(2,997)	(6,724)	(387)	(1,054)	(160)	(452)
Redeemable unit transactions								
Proceeds from redeemable units issued	342,285	96,877	10,642	171,755	4,840	15,265	1,379	6,062
Reinvestment of distributions to holders of redeemable units	18,209	16,308	2,884	6,449	375	1,017	158	444
Redemption of redeemable units	(151,965)	(296,980)	(262,166)	(49,941)	(34,950)	(12,351)	(14,095)	(4,416)
Net increase (decrease) from redeemable unit transactions	208,529	(183,795)	(248,640)	128,263	(29,735)	3,931	(12,558)	2,090
Net increase (decrease) in net assets attributable to holders of redeemable units	100,345	(199,423)	(252,758)	122,799	(30,312)	3,005	(12,768)	1,720
Net assets attributable to holders of redeemable units at the end of year	485,143	384,798	-	252,758	-	30,312	-	12,768

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,181	1,917	101	124	34,518	36,454	3,502	3,822
Increase (decrease) in net assets attributable to holders of redeemable units	(34)	16	-	(1)	(4,834)	124	(471)	45
Distributions to holders of redeemable units								
From net investment income	(24)	(37)	(1)	(3)	(617)	(506)	(81)	(86)
From net realized gains	(10)	(30)	-	(2)	(410)	(623)	(50)	(67)
Return of capital	(1)	-	-	-	(50)	-	(6)	-
Total distributions to holders of redeemable units	(35)	(67)	(1)	(5)	(1,077)	(1,129)	(137)	(153)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,509	1,006	3	13	1,382	3,184	388	262
Reinvestment of distributions to holders of redeemable units	34	67	1	5	1,017	1,066	107	123
Redemption of redeemable units	(3,655)	(758)	(104)	(35)	(5,420)	(5,181)	(986)	(597)
Net increase (decrease) from redeemable unit transactions	(2,112)	315	(100)	(17)	(3,021)	(931)	(491)	(212)
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,181)	264	(101)	(23)	(8,932)	(1,936)	(1,099)	(320)
Net assets attributable to holders of redeemable units at the end of year	-	2,181	-	101	25,586	34,518	2,403	3,502

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	22,386	32,883	18,328	8,369	4,719	3,369	1,467	1,277
Increase (decrease) in net assets attributable to holders of redeemable units	(6,978)	334	(76)	(28)	(7)	76	(10)	10
Distributions to holders of redeemable units								
From net investment income	(883)	(653)	(183)	(297)	(44)	(96)	(15)	(33)
From net realized gains	(584)	(504)	(75)	(251)	(17)	(70)	(7)	(25)
Return of capital	(72)	-	(9)	-	(2)	-	(1)	-
Total distributions to holders of redeemable units	(1,539)	(1,157)	(267)	(548)	(63)	(166)	(23)	(58)
Redeemable unit transactions								
Proceeds from redeemable units issued	36,284	13,755	2,974	14,569	409	3,017	398	568
Reinvestment of distributions to holders of redeemable units	1,234	902	227	477	54	132	23	56
Redemption of redeemable units	(13,765)	(24,331)	(21,186)	(4,511)	(5,112)	(1,709)	(1,855)	(386)
Net increase (decrease) from redeemable unit transactions	23,753	(9,674)	(17,985)	10,535	(4,649)	1,440	(1,434)	238
Net increase (decrease) in net assets attributable to holders of redeemable units	15,236	(10,497)	(18,328)	9,959	(4,719)	1,350	(1,467)	190
Net assets attributable to holders of redeemable units at the end of year	37,622	22,386	-	18,328	-	4,719	-	1,467

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

Signature Dividend Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	86	143	11	10	25,669	25,742	47,784	52,632
Increase (decrease) in net assets attributable to holders of redeemable units	-	4	-	1	(3,010)	581	(5,689)	1,005
Distributions to holders of redeemable units								
From net investment income	(1)	(3)	-	-	(773)	(881)	(1,356)	(1,601)
From net realized gains	-	(2)	-	-	(427)	(468)	(701)	(780)
Return of capital	-	-	-	-	(52)	-	(86)	-
Total distributions to holders of redeemable units	(1)	(5)	-	-	(1,252)	(1,349)	(2,143)	(2,381)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	2	12	-	2,361	5,340	2,849	4,131
Reinvestment of distributions to holders of redeemable units	1	4	-	-	1,252	1,349	2,054	2,288
Redemption of redeemable units	(86)	(62)	(23)	-	(5,855)	(5,994)	(8,233)	(9,891)
Net increase (decrease) from redeemable unit transactions	(85)	(56)	(11)	-	(2,242)	695	(3,330)	(3,472)
Net increase (decrease) in net assets attributable to holders of redeemable units	(86)	(57)	(11)	1	(6,504)	(73)	(11,162)	(4,848)
Net assets attributable to holders of redeemable units at the end of year	-	86	-	11	19,165	25,669	36,622	47,784

	Class P		Class W		Class X		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,887	1,981	182	10	106,045	120,837	61,566	70,794
Increase (decrease) in net assets attributable to holders of redeemable units	(532)	73	(11)	2	(13,822)	1,073	(8,170)	351
Distributions to holders of redeemable units								
From net investment income	(118)	(98)	(4)	(1)	(2,419)	(2,546)	(1,282)	(1,337)
From net realized gains	(75)	(63)	(2)	-	(1,371)	(1,880)	(723)	(1,045)
Return of capital	(9)	-	-	-	(168)	-	(88)	-
Total distributions to holders of redeemable units	(202)	(161)	(6)	(1)	(3,958)	(4,426)	(2,093)	(2,382)
Redeemable unit transactions								
Proceeds from redeemable units issued	429	1,956	454	170	251	684	663	1,171
Reinvestment of distributions to holders of redeemable units	201	161	6	1	3,344	3,827	1,965	2,227
Redemption of redeemable units	(650)	(123)	(520)	-	(14,894)	(15,950)	(9,587)	(10,595)
Net increase (decrease) from redeemable unit transactions	(20)	1,994	(60)	171	(11,299)	(11,439)	(6,959)	(7,197)
Net increase (decrease) in net assets attributable to holders of redeemable units	(754)	1,906	(77)	172	(29,079)	(14,792)	(17,222)	(9,228)
Net assets attributable to holders of redeemable units at the end of year	3,133	3,887	105	182	76,966	106,045	44,344	61,566

	Total Fund	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,013,068	1,112,899
Increase (decrease) in net assets attributable to holders of redeemable units	(134,137)	6,630
Distributions to holders of redeemable units		
From net investment income	(21,290)	(21,467)
From net realized gains	(12,566)	(17,873)
Return of capital	(1,537)	-
Total distributions to holders of redeemable units	(35,393)	(39,340)
Redeemable unit transactions		
Proceeds from redeemable units issued	409,512	339,787
Reinvestment of distributions to holders of redeemable units	33,146	36,903
Redemption of redeemable units	(555,107)	(443,811)
Net increase (decrease) from redeemable unit transactions	(112,449)	(67,121)
Net increase (decrease) in net assets attributable to holders of redeemable units	(281,979)	(99,831)
Net assets attributable to holders of redeemable units at the end of year	731,089	1,013,068

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

Signature Dividend Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(134,137)	6,630
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(34,368)	(16,258)
Unrealized foreign exchange (gain) loss on cash	46	49
Commissions and other portfolio transaction costs	963	1,275
Change in unrealized (appreciation) depreciation in value of investments and derivatives	197,959	30,422
Proceeds from sale and maturity of investments and derivatives	494,150	566,445
Purchase of investments and derivatives	(392,794)	(456,950)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(175)	696
(Increase) decrease in interest receivable	(63)	(68)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	131,581	132,241
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,247)	(2,437)
Proceeds from issuance of redeemable units	42,676	67,915
Amounts paid on redemption of redeemable units	(188,002)	(172,742)
Net cash from (used in) financing activities	(147,573)	(107,264)
Unrealized foreign exchange gain (loss) on cash	(46)	(49)
Net increase (decrease) in cash	(15,992)	24,977
Cash (bank overdraft), beginning of year	43,344	18,416
Cash (bank overdraft), end of year	27,306	43,344
Supplementary Information:		
Dividends received, net of withholding tax*	36,344	38,854
Interest received, net of withholding tax*	1,634	427
Dividends paid*	-	-
Interest paid*	5	5
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (43.0%)					FINANCIALS (43.0%) (cont'd)				
	274,100	ABN AMRO Group N.V., GDR	5,981,234	3,181,594	234,350	Great-West Lifeco Inc., Preferred 4.85%, Series H		5,676,779	4,356,566
	273,423	Anima Holding SpA	1,820,428	1,038,122				487,223	407,610
	361,100	Aviva PLC	2,488,369	1,692,863	21,000	Great-West Lifeco Inc., Preferred 5.15%, Series Q		6,447,819	5,023,496
	278,800	Banco do Brasil S.A.	3,840,002	2,102,976	260,150	Great-West Lifeco Inc., Preferred 5.15%, Series T		2,378,865	1,845,891
	755,600	Banco Santander S.A.	4,231,569	2,599,294	95,100	Great-West Lifeco Inc., Preferred 5.25%, Series S		805,944	716,133
USD	6,000,000	Bank of America Corp., 5.125% 12/31/2049	8,047,750	8,022,181	118,400	ICICI Bank Ltd.			
	847,373	Bank of Ireland Group PLC	4,603,600	2,265,759	183,275	Industrial Alliance Insurance and Financial Services Inc., Preferred 4.6%		4,508,137	3,353,932
	55,945	Bank of Montreal	3,870,546	3,975,452	408,300	ING Groep N.V.		5,155,255	3,027,927
	215,625	Bank of Montreal, Non-Cumulative Preferred Series 25	4,615,486	4,752,375	88,850	Intact Financial Corp., Preferred 5.2%, Series 5		2,210,524	1,830,310
	2,500	Bank of Montreal, Preferred 1.907%, Series 26	59,436	56,250	78,350	Intact Financial Corp., Preferred 5.3%, Series 6		1,873,348	1,677,474
	4,600	Bank of Montreal, Preferred 3.9%, Series 29	83,321	57,500	157,000	Intact Financial Corp., Preferred 5.4% Series 9		3,925,000	3,298,570
	51,050	Bank of Montreal, Preferred 4%, Series 27	1,046,331	655,992	55,661	InterCorp Financial Services Inc.		2,258,976	2,171,510
	50,475	Bank of Montreal, Preferred 4.4%, Series 42	1,246,248	782,362	1,256,844	Manulife Financial Corp.		28,540,043	22,208,433
	170,275	Bank of Montreal, Preferred 4.5%, Series 40	4,240,050	2,692,048	381,150	Manulife Financial Corp., Preferred 4.65%, Series 2, Class A		9,397,968	7,112,259
	199,350	Bank of Montreal, Preferred 4.85%, Series 38	4,985,758	3,837,488				335,052	274,030
	140,250	Bank of Montreal, Preferred 5%, Series 35	3,333,652	3,018,180	13,400	Manulife Financial Corp., Preferred 5.6%, Series 21			
	79,375	Bank of Montreal, Preferred 5.1%, Series 46	1,997,759	1,417,638	17,500	Manulife Financial Corp., Preferred, Series 3, Class A		372,648	303,100
	97,046	BAWAG Group AG	5,250,288	3,850,172	1,476,162	Moneta Money Bank AS		6,461,779	4,296,103
	96,593	Brightsphere Investment Group Inc.	1,661,579	868,689	66,400	Morgan Stanley		3,755,291	3,177,346
	47,703	Brookfield Asset Management Inc., Class A	2,358,098	2,975,713	84,054	National Bank of Canada		4,467,363	4,571,697
	209,700	Brookfield Asset Management Inc., Preferred 4.75%, Series 17	5,127,445	3,688,623	143,150	National Bank of Canada, Preferred 4.45%, Series 38		3,548,558	2,215,962
	92,925	Brookfield Asset Management Inc., Preferred 4.8%, Series 46	2,319,614	1,858,500	150,600	National Bank of Canada, Preferred 4.95%, Series 42		3,729,646	2,183,700
	220,250	Brookfield Asset Management Inc., Preferred, Series 13	4,388,099	1,711,342	38,200	National Bank of Canada, Preferred 5.4%, Series 36		956,086	798,380
	474,375	Brookfield Asset Management Inc., Preferred, Series 2	9,423,561	3,685,894	50,900	National Bank of Canada, Preferred 5.6%, Series 34		1,273,813	1,110,129
	53,400	Brookfield Asset Management Inc., Preferred, Series 3, Class A	1,312,225	806,874	268,816	NIBC Holding N.V.		3,340,673	2,897,623
	62,675	Brookfield Asset Management Inc., Preferred, Series 4	1,420,957	492,626	146,121	NIBC Holding N.V., Registered Shares		1,961,029	1,575,068
	307,100	Burford Capital Ltd.	5,415,025	2,252,056	160,500	Ping An Insurance (Group) Co. of China Ltd., Shares H		2,046,787	2,218,726
	37,200	Canadian Imperial Bank of Commerce	3,829,076	3,050,400	773,481	Power Corporation of Canada		26,018,713	17,511,610
	215,575	Canadian Imperial Bank of Commerce, Preferred 4.4%, Series 45	5,356,878	3,179,731	166,425	Power Corporation of Canada, Non-Cumulative Preferred 5.6%		4,170,480	3,373,435
	11,500	Canadian Imperial Bank of Commerce, Preferred 4.5%, Series 47	206,195	151,800	79,850	Power Corporation of Canada, Preferred 5%, Series D		1,793,223	1,524,336
	267,500	Citigroup Capital XIII, Preferred 7.875%	9,110,105	9,637,876	131,050	Power Financial Corp., Preferred 4.2%, Series T		3,254,422	1,642,056
	24,500	Citigroup Inc.	1,639,563	1,452,352	95,125	Power Financial Corp., Preferred 4.8%, Series S		1,983,511	1,712,250
USD	3,000,000	Citigroup Inc., 5% 12/31/2049	3,970,512	3,859,767	135,800	Power Financial Corp., Preferred 4.95%, Series K		3,171,727	2,502,794
	78,065	East West Bancorp Inc.	4,751,312	2,828,020	108,175	Power Financial Corp., Preferred 5.1%, Series L		2,680,479	2,057,488
	236,100	E-L Financial Corp., Ltd., Preferred 4.75%, Series 2	5,795,292	4,141,194	272,975	Power Financial Corp., Preferred 5.15%, Series V		6,808,264	5,230,201
	181,725	E-L Financial Corp., Ltd., Preferred 5.3%, Series 1	4,527,906	3,498,206	67,000	Power Financial Corp., Preferred 5.5%, Series D		1,567,102	1,381,540
	143,272	Equitable Holdings Inc.	3,974,164	2,913,713	160,375	Power Financial Corp., Preferred 5.5%, Series R		4,039,202	3,247,594
	15,310	Fairfax Financial Holdings Ltd., Sub-Voting Shares	9,136,271	6,605,193	7,975	Power Financial Corp., Preferred, Series H		201,208	168,990
	297,930	Fiera Capital Corp.	3,672,253	1,948,462	161,200	Prudential PLC		4,211,109	2,914,508
	185,175	Great-West Lifeco Inc., Preferred 4.5%, Series I	4,254,363	3,122,050	182,375	Royal Bank of Canada, Preferred 3.6%, Series BD		4,522,094	2,628,024
	12,675	Great-West Lifeco Inc., Preferred 4.8%, Series R	284,156	232,460	124,325	Royal Bank of Canada, Preferred 3.9%, Series BB		2,640,811	1,690,820
					45,225	Royal Bank of Canada, Preferred 4%, Series AZ		960,097	606,015
					98,625	Royal Bank of Canada, Preferred 5.25%, Series BJ		2,367,615	2,250,622

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
FINANCIALS (43.0%) (cont'd)				UTILITIES (9.5%) (cont'd)			
87,761	Sberbank of Russia, ADR (London)	1,849,106	1,177,096	188,320	Enel SpA	1,900,083	1,851,480
544,753	SLM Corp.	7,251,474	5,512,468	47,219	Exelon Corp.	2,833,367	2,446,246
25,750	Sun Life Financial Inc., Preferred 3.9%, Series 10R	416,773	296,125	91,200	Fortis Inc., Preferred 4.75%, Series J	2,016,076	1,819,440
18,450	Sun Life Financial Inc., Preferred 4.25%, Series 12R	341,284	249,444	202,825	Fortis Inc., Preferred 4.9%	4,798,918	4,295,834
256,600	Sun Life Financial Inc., Preferred 4.45%, Series 4	6,121,509	4,493,066	133,992	Iberdrola S.A.	1,726,426	1,867,027
339,750	Sun Life Financial Inc., Preferred 4.75%, Series 1, Class A	8,224,493	6,285,375	274,538	Neoenergia S.A.	1,742,786	1,276,355
55,625	Sun Life Financial Inc., Preferred 4.8%, Series 2	1,232,157	1,056,875	12,579	NextEra Energy Inc.	1,795,243	4,259,861
24,400	Sun Life Financial Inc., Preferred, Series 8R, Class A	348,459	214,476	16,084	Sempra Energy	2,404,229	2,557,712
8,600	SVB Financial Group	2,158,329	1,828,618	54,600	Sempra Energy, Preferred 6%, Series A	6,818,971	7,109,611
201,107	Synchrony Financial	7,587,977	4,554,082	113,111	SSE PLC	2,433,600	2,577,303
249,042	The Bank of Nova Scotia	17,329,965	14,312,444	47,505	Tokyo Gas Co., Ltd.	1,556,889	1,588,201
104,925	The Bank of Nova Scotia, Preferred 1.86%, Series 33	2,434,196	2,413,275	140,050	TransAlta Corp., Preferred 5%, Series E	2,582,702	1,708,610
281,625	The Bank of Nova Scotia, Preferred 3.7%, Series 32	6,371,131	6,688,594	9,550	TransAlta Corp., Preferred 5.3%, Series G	198,754	124,246
8,225	The Bank of Nova Scotia, Preferred 4.85%, Series 38	205,946	161,210	86,075	TransAlta Corp., Preferred, Series C	1,397,307	885,712
93,800	Toronto-Dominion Bank	6,791,559	5,612,054			80,151,445	69,125,923
186,600	Toronto-Dominion Bank, Preferred 3.6%, Series 7	4,633,670	2,631,060	ENERGY (9.0%)			
179,900	Toronto-Dominion Bank, Preferred 4.75%, Series 18	4,406,152	2,721,887	49,100	Canadian Natural Resources Ltd.	2,029,106	945,175
141,725	Toronto-Dominion Bank, Preferred 4.85%, Series 14	3,547,117	2,692,775	269,145	Enbridge Inc.	13,892,618	11,029,562
305,500	Toronto-Dominion Bank, Preferred 5.1%, Series 24	7,635,972	5,584,540	20,800	Enbridge Inc., Cumulative Redeemable Preferred, Series L	486,150	370,608
88,350	Toronto-Dominion Bank, Preferred, Series 3	1,785,243	1,175,055	285,075	Enbridge Inc., Preferred 4%, Series 1	8,658,875	5,600,956
		422,653,651	313,714,564	292,050	Enbridge Inc., Preferred 4%, Series 3	6,453,294	3,151,220
UTILITIES (9.5%)				195,500	Enbridge Inc., Preferred 4%, Series D	3,781,794	2,130,950
46,950	AltaGas Ltd., Preferred 4.75%, Series G	965,767	532,882	289,925	Enbridge Inc., Preferred 4%, Series F	6,228,381	3,273,253
26,525	AltaGas Ltd., Preferred 5%, Series E	636,379	351,456	78,175	Enbridge Inc., Preferred 4%, Series N	1,608,588	981,096
23,925	AltaGas Ltd., Preferred 5%, Series K	531,740	398,590	101,175	Enbridge Inc., Preferred 4%, Series R	1,973,094	1,112,925
129,000	Brookfield Infrastructure Partners L.P., Preferred 5%, Series 7	3,123,642	2,373,600	315,075	Enbridge Inc., Preferred 4.4%, Series 11	7,820,859	3,528,840
133,575	Brookfield Renewable Partners L.P., Preferred 5%, Series 11	3,174,184	2,374,964	19,300	Enbridge Inc., Preferred 4.4%, Series 5	565,042	363,167
269,800	Brookfield Renewable Partners L.P., Preferred 5%, Series 13	6,652,485	4,826,722	109,500	Enbridge Inc., Preferred 4.4%, Series 9	2,116,624	1,263,630
143,825	Brookfield Renewable Power Preferred Equity Inc., Preferred 0.793468%, Series 2	3,573,723	1,632,414	201,900	Enbridge Inc., Preferred 5.15%, Series 17	5,116,057	4,114,722
111,250	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 6	2,116,357	1,875,675	113,900	Enbridge Inc., Preferred, Series P	2,200,396	1,280,236
203,575	Canadian Utilities Ltd., Preferred 4.5%, Series FF	5,089,375	4,266,932	30,637	Exxon Mobil Corp.	2,942,495	1,637,210
66,075	Canadian Utilities Ltd., Preferred 4.9%, Series BB	1,509,553	1,312,910	126,328	Galp Energia SGPS S.A.	2,574,955	2,036,695
64,675	Canadian Utilities Ltd., Preferred 5.25%, Series EE	1,519,911	1,336,186	53,380	Marathon Petroleum Corp.	4,666,150	1,774,500
85,125	Capital Power Corp., Preferred 4.5%, Series 5	1,684,953	1,171,320	353,150	Pembina Pipeline Corp., Preferred 4.9%, Series 21	8,771,532	5,653,932
63,725	Capital Power Corp., Preferred 4.6%, Series 3	1,220,006	914,454	10,050	Pembina Pipeline Corp., Preferred 5%, Series 5	185,803	113,062
160,975	Capital Power Corp., Preferred 5.75%, Series 9	4,064,247	3,438,426	170,100	Pembina Pipeline Corp., Preferred 5.25%, Series 23	4,217,737	2,859,381
144,675	Capital Power Corp., Preferred 6%, Series 7	3,727,676	3,369,481	10,825	TC Energy Corp., Preferred 2.263%, Series 5	129,094	92,012
259,325	CU Inc., Preferred 4.6%, Series 1	6,356,096	4,582,273	235,850	TC Energy Corp., Preferred 3.903%, Series 7	5,857,846	2,941,050
				60,900	TC Energy Corp., Preferred 4.9%, Series 15	1,524,945	1,224,090
				35,675	TC Energy Corp., Preferred 5.5%, Series 13	892,575	792,342
				134,691	Total S.A.	9,685,294	7,393,006
						104,379,304	65,663,620
				HEALTH CARE (8.6%)			
				47,789	AstraZeneca PLC	5,640,542	6,021,082
				8,300	Becton Dickinson and Co.	2,609,081	2,684,040
				18,860	Eli Lilly and Co.	3,042,332	3,682,123
				93,720	Merck & Co., Inc.	8,608,620	10,148,504
				100,800	Novartis AG, Registered Shares	10,226,003	11,766,336
				112,385	Pfizer Inc.	4,943,566	5,162,690
				20,460	Roche Holding AG	7,068,561	9,393,128
				60,903	Sanofi S.A.	7,070,426	7,569,896

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
HEALTH CARE (8.6%) (cont'd)				MATERIALS (2.5%)			
7,894	Thermo Fisher Scientific Inc.	2,074,125	3,150,801	110,300	Agnico-Eagle Mines Ltd.	6,425,764	6,196,654
10,400	UnitedHealth Group Inc.	2,657,228	3,650,165	118,300	Nutrien Ltd.	6,798,523	5,691,413
		53,940,484	63,228,765	288,300	Teck Resources Ltd., Class B	4,359,910	3,076,161
CONSUMER STAPLES (8.2%)				90,080	WestRock Co.	4,741,765	3,582,763
690,900	Budweiser Brewing Co. APAC Ltd.	3,040,962	2,508,441			22,325,962	18,546,991
102,115	Coca-Cola Co.	4,570,414	6,359,462	REAL ESTATE (2.0%)			
15,619	Danone S.A.	1,686,723	1,420,526	50,000	Brookfield Office Properties Inc., Preferred 4.75%, Series AA	1,038,966	625,000
72,902	Diageo PLC	2,714,219	3,292,320	67,175	Brookfield Office Properties Inc., Preferred 4.85%, Series GG	1,679,031	982,098
6,211	Estée Lauder Co., Inc.	788,204	1,392,849	296,475	Brookfield Office Properties Inc., Preferred 5.1%, Series EE	7,394,140	4,580,539
16,362	George Weston Ltd.	915,476	1,646,508	36,000	Brookfield Office Properties Inc., Preferred 5.1%, Series R	652,351	405,360
51,825	George Weston Ltd., Preferred 4.75%, Series V	1,135,626	1,005,923	170,700	Brookfield Office Properties Inc., Preferred 5.15%, Series P	3,315,389	1,724,070
35,600	George Weston Ltd., Preferred 5.2%, Series IV	855,974	760,416	264,200	Brookfield Office Properties Inc., Preferred 6%, Series CC	6,608,581	5,680,300
109,700	George Weston Ltd., Preferred 5.8%, Series 1	2,771,746	2,584,532	48,500	Brookfield Office Properties Inc., Preferred, Series T, Class AAA	1,104,322	615,465
71,880	Loblaw Co., Ltd.	2,270,170	5,214,894			21,792,780	14,612,832
171,225	Loblaw Co., Ltd., Preferred 5.3%, Series B	4,266,978	3,962,146	CONSUMER DISCRETIONARY (1.0%)			
103,786	Mondelez International Inc.	4,984,536	7,315,107	369,900	Galaxy Entertainment Group Ltd.	3,334,001	2,776,634
37,103	Nestlé S.A., Registered Shares	3,007,652	5,394,108	34,733	Inditex S.A.	1,413,297	1,274,556
48,152	Procter & Gamble Co.	4,690,492	7,454,604	6,713	McDonald's Corp.	1,425,223	1,562,206
663,789	Tesco PLC	2,787,230	2,651,772	12,813	NIKE Inc., Class B	935,816	1,492,052
82,945	Unilever N.V.	5,310,673	5,763,929			7,108,337	7,105,448
63,465	US Foods Holding Corp.	3,028,793	1,581,869	Commissions and other portfolio transaction costs			
		48,825,868	60,309,406			(737,541)	
COMMUNICATION SERVICES (4.7%)				Total Investment Portfolio before Derivative Instruments (97.0%)			
437,700	BCE Inc., Preferred 4.4%, Series AF 16	10,041,791	5,326,809			869,232,024	709,256,820
9,200	BCE Inc., Preferred 5.319%, Series Z	143,648	103,408	Foreign Currency Forward Contract(s) (-1.0%) (see Schedule A)			
613,300	BCE Inc., Preferred 5.45%, Series AA	12,496,374	6,715,635				(7,442,174)
74,700	BCE Inc., Preferred 5.54%, Series AC	1,269,674	941,967	Total Investment Portfolio (96.0%)			
162,650	BCE Inc., Preferred 6.174%, Series R	3,003,209	1,748,488			869,232,024	701,814,646
251,939	BCE Inc., Preferred, Series 18	5,263,439	2,796,523	Other Net Assets (Liabilities) (4.0%)			
12,600	BCE Inc., Preferred, Series AB	196,875	136,080				29,273,926
591,225	BCE Inc., Preferred, Series AJ	14,913,822	6,562,598	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
81,746	Comcast Corp., Class A	4,690,682	3,955,396				731,088,572
57,302	Verizon Communications Inc.	3,969,921	4,333,155	Principal amounts stated in:			
15,243	Walt Disney Co.	2,290,306	2,072,360	USD U.S. Dollar			
		58,279,741	34,692,419				
INFORMATION TECHNOLOGY (4.6%)							
13,092	Apple Inc.	3,099,750	4,685,467				
128,055	Cisco Systems Inc.	4,688,385	7,084,630				
34,483	Microsoft Corp.	2,120,316	7,653,884				
149,750	Samsung Electronics Co., Ltd.	7,721,353	8,251,168				
54,699	Taiwan Semiconductor Manufacturing Co., Ltd., ADR	4,157,423	3,679,036				
9,400	Visa Inc., Class A	2,457,165	2,131,547				
		24,244,392	33,485,732				
INDUSTRIALS (3.9%)							
113,778	Air Lease Corp.	5,457,817	3,545,304				
94,850	Bombardier Inc., Preferred 5.476%	1,657,053	678,178				
21,520	Canadian National Railway Co.	1,617,085	2,367,846				
20,400	Canadian Pacific Railway Ltd.	4,720,262	6,335,220				
41,713	Honeywell International Inc.	5,420,105	7,854,394				
110,070	Mitsubishi Electric Corp.	2,064,800	1,922,010				
32,392	Schneider Electric S.A.	2,993,156	3,947,769				
18,242	Trane Technologies PLC	2,337,323	2,120,399				
		26,267,601	28,771,120				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-1.0%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	June 18, 2020	0.89	(20,356) Canadian \$	23,000 Australian \$	(467)
1	Bank of Montreal	A-1	May 14, 2020	0.73	(1,376,080) US \$	1,878,556 Canadian \$	(56,967)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(1,103,817) US \$	1,562,707 Canadian \$	10,710
1	Bank of Montreal	A-1	May 14, 2020	0.75	(157,374) US \$	209,657 Canadian \$	(11,692)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(303,450) US \$	404,348 Canadian \$	(22,459)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(250,218) US \$	356,936 Canadian \$	5,117
1	Bank of Montreal	A-1	April 22, 2020	0.75	(429,357) US \$	571,206 Canadian \$	(32,841)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(5,265,732) US \$	6,983,255 Canadian \$	(423,048)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(783,142) US \$	1,071,629 Canadian \$	(29,413)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.90	(210,014) Canadian \$	234,000 Australian \$	(7,663)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(315,188) Canadian \$	222,852 US \$	(1,657)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.72	(6,017,502) Canadian \$	4,348,000 US \$	98,247
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.57	(568,119) Canadian \$	362,133 Euro	(5,348)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.55	(746,070) Euro	1,159,908 Canadian \$	501
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(21,338,000) Euro	32,170,556 Canadian \$	(987,133)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(1,199,156) US \$	1,561,907 Canadian \$	(125,128)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(1,320,247) US \$	1,814,613 Canadian \$	(42,389)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(157,374) US \$	209,731 Canadian \$	(11,618)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(185,396) US \$	246,631 Canadian \$	(14,197)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(257,376) US \$	352,187 Canadian \$	(9,665)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(423,106) US \$	578,200 Canadian \$	(16,655)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(4,426,596) US \$	5,870,440 Canadian \$	(355,610)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(737,718) US \$	982,395 Canadian \$	(55,475)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(88,560) US \$	121,752 Canadian \$	(2,812)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(1,055,249) US \$	1,440,829 Canadian \$	(43,430)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(1,614,846) US \$	2,094,463 Canadian \$	(177,382)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,132,739) US \$	2,838,808 Canadian \$	(160,920)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(386,028) US \$	514,411 Canadian \$	(28,543)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(396,144) US \$	527,189 Canadian \$	(30,131)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(544,507) US \$	724,630 Canadian \$	(41,417)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(598,665) US \$	797,750 Canadian \$	(44,281)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(852,850) US \$	1,164,632 Canadian \$	(34,942)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(8,530,955) US \$	11,346,724 Canadian \$	(652,180)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(1,296,892) US \$	1,725,684 Canadian \$	(98,868)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(2,276,590) US \$	2,964,121 Canadian \$	(238,704)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(426,452) US \$	585,941 Canadian \$	(13,888)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(5,284,926) US \$	7,021,315 Canadian \$	(411,998)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(570,000) British Pound	984,582 Canadian \$	(10,919)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.0%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay		Receive		Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(6,216,000)	British Pound	10,792,965	Canadian \$	(63,343)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(1,135,014)	Canadian \$	786,524	US \$	(28,441)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(1,142,918)	Canadian \$	788,279	US \$	(33,873)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,181,088)	Canadian \$	835,694	US \$	(5,348)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,193,605)	Canadian \$	844,297	US \$	(5,761)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(1,858,454)	Canadian \$	1,188,707	Euro	(11,159)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.57	(1,883,789)	Canadian \$	1,199,867	Euro	(19,136)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,914,737)	Canadian \$	1,355,339	US \$	(7,907)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(1,994,064)	Canadian \$	1,275,000	Euro	(12,667)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(892,526)	Canadian \$	615,843	US \$	(26,084)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.01	(10,512,000)	Japanese Yen	137,962	Canadian \$	98
1	JPMorgan Chase & Co.	A-2	June 18, 2020	79.26	(138,828,000)	Japanese Yen	1,751,476	Canadian \$	(69,109)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(8,526,000)	Swiss Franc	12,093,763	Canadian \$	(410,016)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(1,013,554)	US \$	1,379,876	Canadian \$	(45,732)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(1,614,846)	US \$	2,098,492	Canadian \$	(173,355)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(410,136)	US \$	545,795	Canadian \$	(31,211)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(434,847)	US \$	594,388	Canadian \$	(16,974)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(465,465)	US \$	619,396	Canadian \$	(35,450)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(499,893)	US \$	665,903	Canadian \$	(37,203)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(5,331,847)	US \$	7,070,328	Canadian \$	(428,967)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(588,418)	US \$	783,538	Canadian \$	(44,287)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(958,801)	US \$	1,304,695	Canadian \$	(43,900)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(1,071,449)	Canadian \$	739,011	US \$	(31,719)
1	Morgan Stanley	A-2	June 18, 2020	0.01	(125,619)	Canadian \$	9,525,000	Japanese Yen	(698)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(134,889)	Canadian \$	86,293	Euro	(787)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(1,839,778)	Canadian \$	1,299,968	US \$	(10,849)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(1,987,530)	Canadian \$	1,409,351	US \$	(4,713)
1	Morgan Stanley	A-2	June 18, 2020	0.58	(974,613)	Canadian \$	567,000	British Pound	15,639
1	Morgan Stanley	A-2	April 22, 2020	1.45	(894,067)	Canadian \$	615,843	US \$	(27,625)
1	Morgan Stanley	A-2	June 18, 2020	1.55	(497,380)	Euro	773,188	Canadian \$	250
1	Morgan Stanley	A-2	April 22, 2020	0.77	(1,152,524)	US \$	1,496,552	Canadian \$	(124,876)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(103,092)	US \$	146,755	Canadian \$	1,803
1	Morgan Stanley	A-2	May 14, 2020	0.75	(2,132,739)	US \$	2,834,964	Canadian \$	(164,760)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(430,336)	US \$	573,127	Canadian \$	(32,298)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(433,610)	US \$	577,441	Canadian \$	(32,439)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(439,118)	US \$	584,726	Canadian \$	(33,054)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(483,229)	US \$	643,687	Canadian \$	(35,982)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(773,133)	US \$	1,056,270	Canadian \$	(31,180)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(918,714)	US \$	1,254,383	Canadian \$	(37,833)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(3,280,399)	Canadian \$	2,095,000	Euro	(24,684)
1	Royal Bank of Canada	A-1+	June 18, 2020	5.72	(668,917)	Canadian \$	3,826,000	Hong Kong \$	24,822
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(529,480)	Canadian \$	2,911,000	Hong Kong \$	(1,610)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.56	(669,550)	Euro	1,041,388	Canadian \$	894
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(28,703,000)	Hong Kong \$	4,960,931	Canadian \$	(243,454)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(101,950)	US \$	135,833	Canadian \$	(7,562)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(1,116,742)	US \$	1,535,375	Canadian \$	(35,386)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(1,380,568)	US \$	1,839,699	Canadian \$	(102,574)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(157,374)	US \$	209,682	Canadian \$	(11,666)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(1,425,000)	US \$	2,009,522	Canadian \$	5,950
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(2,337,008)	US \$	3,193,755	Canadian \$	(93,361)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(340,211)	US \$	452,660	Canadian \$	(25,971)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(59,055)	US \$	78,691	Canadian \$	(4,370)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(678,466)	US \$	879,828	Canadian \$	(74,672)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-1.0%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(5,763,000) US \$	8,132,296 Canadian \$	29,419
1	Toronto-Dominion Bank	A-1+	June 18, 2020	0.89	(257,000) Australian \$	227,525 Canadian \$	5,291
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(1,146,761) US \$	1,488,823 Canadian \$	(124,498)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(149,300) US \$	198,714 Canadian \$	(11,331)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(3,284,341) US \$	4,469,841 Canadian \$	(149,729)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(5,284,926) US \$	7,021,844 Canadian \$	(411,471)
Total Foreign Currency Forward Contract(s) Value							(7,442,174)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Dividend Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	199	(199)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	199	(199)	-	-
Derivative liabilities - Foreign currency forward contracts	(7,641)	199	-	(7,442)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(7,641)	199	-	(7,442)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	511	(353)	-	158
Derivative assets - Swaps and swaptions	-	-	-	-
Total	511	(353)	-	158
Derivative liabilities - Foreign currency forward contracts	(1,130)	353	-	(777)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(1,130)	353	-	(777)

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	3.1

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

Signature Dividend Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	930	1,251
Soft dollar commissions [†]	158	440

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	28,255,156	41,597,584	27,453,784	13,685,316	3,289,541	2,873,809	1,386,198	1,162,746
Redeemable units issued for cash	25,597,021	7,143,188	1,155,990	18,487,397	522,799	1,649,301	150,105	651,383
Redeemable units issued for reinvested distributions	1,377,488	1,183,615	312,537	702,205	40,588	109,639	17,064	47,832
Redeemable units redeemed	(11,333,677)	(21,669,231)	(28,922,311)	(5,421,134)	(3,852,928)	(1,343,208)	(1,553,367)	(475,763)
Number of redeemable units at the end of year	43,895,988	28,255,156	-	27,453,784	-	3,289,541	-	1,386,198

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	236,489	201,589	10,986	13,042	2,839,308	2,903,108	388,635	411,173
Redeemable units issued for cash	162,250	108,569	291	1,379	123,140	272,106	42,840	28,496
Redeemable units issued for reinvested distributions	3,717	7,230	146	505	85,899	86,931	12,145	13,588
Redeemable units redeemed	(402,456)	(80,899)	(11,423)	(3,940)	(450,399)	(422,837)	(114,767)	(64,622)
Number of redeemable units at the end of year	-	236,489	-	10,986	2,597,948	2,839,308	328,853	388,635

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	2,053,482	2,926,258	1,987,393	880,313	511,589	354,375	158,907	134,382
Redeemable units issued for cash	3,371,699	1,245,352	320,401	1,542,927	43,866	325,677	42,885	61,313
Redeemable units issued for reinvested distributions	117,073	81,631	24,554	51,924	5,950	14,300	2,472	6,023
Redeemable units redeemed	(1,290,013)	(2,199,759)	(2,332,348)	(487,771)	(561,305)	(182,763)	(204,264)	(42,811)
Number of redeemable units at the end of year	4,252,241	2,053,482	-	1,987,393	-	511,589	-	158,907

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	9,287	15,079	1,144	1,093	2,220,227	2,166,074	3,750,934	4,026,441
Redeemable units issued for cash	-	170	1,279	-	213,443	457,850	261,107	319,789
Redeemable units issued for reinvested distributions	110	431	22	51	110,936	116,069	164,872	178,714
Redeemable units redeemed	(9,397)	(6,393)	(2,445)	-	(508,344)	(519,766)	(653,519)	(774,010)
Number of redeemable units at the end of year	-	9,287	-	1,144	2,036,262	2,220,227	3,523,394	3,750,934

	Class P		Class W		Class X		Class Z	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	421,654	208,375	19,451	1,087	9,186,370	10,164,749	5,306,068	5,922,413
Redeemable units issued for cash	47,540	209,066	48,445	18,222	21,505	58,700	56,863	100,254
Redeemable units issued for reinvested distributions	22,436	17,421	659	142	296,789	329,129	173,554	190,572
Redeemable units redeemed	(72,629)	(13,208)	(54,712)	-	(1,299,942)	(1,366,208)	(832,801)	(907,171)
Number of redeemable units at the end of year	419,001	421,654	13,843	19,451	8,204,722	9,186,370	4,703,684	5,306,068

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Dividend Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.500	0.20
Class A1 [^]	1.425	0.20
Class A2 [^]	1.400	0.19
Class A3 [^]	1.350	0.15
Class A4 [^]	1.300	0.12
Class A5 [^]	1.200	0.10
Class E	1.950	0.15
Class EF	0.950	0.15
Class F	1.000	0.20
Class F1 [^]	0.925	0.20
Class F2 [^]	0.900	0.19
Class F3 [^]	0.850	0.15
Class F4 [^]	0.800	0.12
Class F5 [^]	0.700	0.10
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20
Class W	Paid directly by investor	0.14 [*]
Class X	1.000	0.20
Class Z	1.300	0.20

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

^{*}Effective August 2, 2019, the annual administration fee rate was reduced for Class W from 0.20% to 0.14%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	48,615	30,670
Collateral (non-cash)	49,587	31,283

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	94	165
Charges	(14)	(25)
Securities lending revenue	80	140
% of gross securities lending revenue	14.9	15.2

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2019
Signature Cash Management Fund (Class C)	-

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

Signature Dividend Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Financials	38.8
Energy	13.7
Consumer Staples	7.8
Utilities	7.7
Health Care	6.9
Information Technology	5.3
Other Net Assets (Liabilities)	4.7
Industrials	4.5
Communication Services	4.3
Consumer Discretionary	2.2
Materials	2.1
Real Estate	1.9
Private Placements	0.2
Fund(s)	0.0
Foreign Currency Forward Contract(s)	(0.1)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
A	9.0
BBB/Baa/B++	22.7
BB/Ba/B+	8.0
B	0.4
Not Rated	2.0
Total	42.1

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
A	6.9
BBB/Baa/B++	21.5
BB/Ba/B+	7.4
Not Rated	1.3
Total	37.1

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in Canadian equities and preferred shares and therefore was sensitive to changes in general economic conditions in Canada.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$69,738,000 (March 31, 2019 - \$96,343,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	197,544	(100,502)	97,042	13.3
Euro	54,036	(26,434)	27,602	3.8
Swiss Franc	26,554	(12,464)	14,090	1.9
British Pound	21,433	(10,859)	10,574	1.4
Korean Won	8,251	-	8,251	1.1
Czech Koruna	4,296	-	4,296	0.6
Hong Kong Dollar	7,534	(3,988)	3,546	0.5
Brazilian Real	3,394	-	3,394	0.5
Japanese Yen	3,558	(1,829)	1,729	0.2
Indian Rupee	738	-	738	0.1
Total	327,338	(156,076)	171,262	23.4

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	297,327	(103,708)	193,619	19.1
Euro	82,149	(31,008)	51,141	5.0
Swiss Franc	40,581	(19,129)	21,452	2.1
British Pound	21,309	(10,927)	10,382	1.0
Korean Won	6,727	-	6,727	0.7
Indian Rupee	6,302	-	6,302	0.6
Czech Koruna	4,877	-	4,877	0.5
Hong Kong Dollar	7,802	(3,676)	4,126	0.4
Danish Krone	2,964	-	2,964	0.3
Japanese Yen	4,059	(2,102)	1,957	0.2
Total	474,097	(170,550)	303,547	29.9

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$17,126,000 (March 31, 2019 - \$30,355,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Signature Dividend Fund

Fund Specific Notes to Financial Statements

Interest Rate Risk

The table below summarizes the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	-	-	-	11,882	11,882

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25%, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$150,000. In practice, actual results may differ from this analysis and the difference may be material.

As at March 31, 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	689,337	8,038	-	697,375
Bonds	-	11,882	-	11,882
Foreign currency forward contract(s), net	-	(7,442)	-	(7,442)
Total	689,337	12,478	-	701,815

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	958,061	5,365	-	963,426
Bonds	-	2,621	-	2,621
Fund(s)	-	-	-	-
Foreign currency forward contract(s), net	-	(619)	-	(619)
Total	958,061	7,367	-	965,428

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	28,696	34,161
Cash	1,778	4,169
Unrealized gain on futures and foreign currency forward contracts	24	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	3	1
Interest receivable	157	235
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	565	-
Receivable for unit subscriptions	-	88
	31,223	38,654
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	1,637	226
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	759	1,975
Payable for unit redemptions	6	74
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	2,402	2,275
Net assets attributable to holders of redeemable units	28,821	36,379

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	5,501	3,610	8.34	9.47	659,922	381,147
Class A1	-	4,023	-	9.48	-	424,335
Class A2	-	589	-	9.48	-	62,197
Class A3	-	62	-	9.49	-	6,553
Class A4	-	10	-	9.48	-	1,101
Class A5	-	10	-	9.48	-	1,102
Class E	687	1,153	8.34	9.48	82,351	121,694
Class EF	10	11	8.36	9.49	1,171	1,107
Class F	317	97	8.33	9.47	38,091	10,226
Class F1	-	439	-	9.49	-	46,254
Class F2	-	498	-	9.49	-	52,458
Class F3	-	11	-	9.50	-	1,108
Class F4	-	11	-	9.49	-	1,110
Class F5	-	11	-	9.51	-	1,110
Class I	20,905	24,047	8.39	9.53	2,492,595	2,524,167
Class O	1,286	1,726	8.37	9.51	153,634	181,391
Class P	16	71	8.36	9.51	1,926	7,488
Class W	99	-	8.82	-	11,210	-

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	215	184
Interest for distribution purposes	1,950	2,124
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	132	(1,438)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(4,036)	287
Total net gain (loss) on investments and derivatives	(1,739)	1,157
Other income		
Foreign exchange gain (loss) on cash	(47)	(16)
Commitment fee income	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	3	1
Total other income	(44)	(15)
Total income	(1,783)	1,142
Expenses		
Management fees (Note 5)	108	102
Administration fees (Note 5)	18	18
Commissions and other portfolio transaction costs	3	2
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	-	-
Margin fees	-	-
Interest expense	-	1
Withholding taxes	-	1
Harmonized sales tax	15	14
Total expenses	144	138
Increase (decrease) in net assets attributable to holders of redeemable units	(1,927)	1,004

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(508)	70	(0.87)	0.19	590,121	387,243
Class A1	82	26	0.20	0.08	409,694	297,263
Class A2	12	6	0.23	0.13	52,057	49,751
Class A3	1	2	0.22	0.21	3,884	8,582
Class A4	-	-	0.20	0.28	1,109	1,292
Class A5	-	-	0.20	0.23	1,112	1,071
Class E	(62)	4	(0.63)	0.06	97,035	81,734
Class EF	(1)	1	(0.63)	0.25	1,137	1,073
Class F	(50)	2	(0.67)	0.17	76,360	10,126
Class F1	9	3	0.23	0.18	39,281	18,813
Class F2	15	10	0.19	0.21	79,480	46,988
Class F3	-	1	0.23	0.27	1,118	1,074
Class F4	-	1	0.22	0.27	1,120	1,075
Class F5	-	1	0.23	0.28	1,120	1,075
Class I	(1,336)	815	(0.54)	0.33	2,470,634	2,454,226
Class O	(78)	62	(0.47)	0.27	166,393	227,125
Class P	-	-	(0.07)	0.20	3,150	3,596
Class W	(11)	-	(1.49)	-	7,516	-

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,610	2,769	4,023	1,220	589	166	62	89
Increase (decrease) in net assets attributable to holders of redeemable units	(508)	70	82	26	12	6	1	2
Distributions to holders of redeemable units								
From net investment income	(265)	(186)	(67)	(149)	(8)	(25)	(1)	(4)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(265)	(186)	(67)	(149)	(8)	(25)	(1)	(4)
Redeemable unit transactions								
Proceeds from redeemable units issued	5,496	6,364	177	4,395	172	889	-	13
Reinvestment of distributions to holders of redeemable units	248	168	66	140	8	25	1	4
Redemption of redeemable units	(3,080)	(5,575)	(4,281)	(1,609)	(773)	(472)	(63)	(42)
Net increase (decrease) from redeemable unit transactions	2,664	957	(4,038)	2,926	(593)	442	(62)	(25)
Net increase (decrease) in net assets attributable to holders of redeemable units	1,891	841	(4,023)	2,803	(589)	423	(62)	(27)
Net assets attributable to holders of redeemable units at the end of year	5,501	3,610	-	4,023	-	589	-	62

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	20	10	10	1,153	426	11	10
Increase (decrease) in net assets attributable to holders of redeemable units	-	-	-	-	(62)	4	(1)	1
Distributions to holders of redeemable units								
From net investment income	-	(1)	-	(1)	(45)	(43)	(1)	(1)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(1)	-	(1)	(45)	(43)	(1)	(1)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	590	1,775	-	-
Reinvestment of distributions to holders of redeemable units	-	1	-	1	45	43	1	1
Redemption of redeemable units	(10)	(10)	(10)	-	(994)	(1,052)	-	-
Net increase (decrease) from redeemable unit transactions	(10)	(9)	(10)	1	(359)	766	1	1
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	(10)	(10)	-	(466)	727	(1)	1
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	687	1,153	10	11

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	97	39	439	30	498	339	11	10
Increase (decrease) in net assets attributable to holders of redeemable units	(50)	2	9	3	15	10	-	1
Distributions to holders of redeemable units								
From net investment income	(37)	(6)	(7)	(10)	(15)	(26)	-	(1)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(37)	(6)	(7)	(10)	(15)	(26)	-	(1)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,327	837	-	741	326	499	-	-
Reinvestment of distributions to holders of redeemable units	35	6	4	9	15	26	-	1
Redemption of redeemable units	(1,055)	(781)	(445)	(334)	(839)	(350)	(11)	-
Net increase (decrease) from redeemable unit transactions	307	62	(441)	416	(498)	175	(11)	1
Net increase (decrease) in net assets attributable to holders of redeemable units	220	58	(439)	409	(498)	159	(11)	1
Net assets attributable to holders of redeemable units at the end of year	317	97	-	439	-	498	-	11

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	11	10	11	10	24,047	24,759	1,726	2,255
Increase (decrease) in net assets attributable to holders of redeemable units	-	1	-	1	(1,336)	815	(78)	62
Distributions to holders of redeemable units								
From net investment income	-	(1)	-	(1)	(1,484)	(1,543)	(98)	(140)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	(1)	-	(1)	(1,484)	(1,543)	(98)	(140)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	908	4,126	37	1,142
Reinvestment of distributions to holders of redeemable units	-	1	-	1	1,482	1,540	74	116
Redemption of redeemable units	(11)	-	(11)	-	(2,712)	(5,650)	(375)	(1,709)
Net increase (decrease) from redeemable unit transactions	(11)	1	(11)	1	(322)	16	(264)	(451)
Net increase (decrease) in net assets attributable to holders of redeemable units	(11)	1	(11)	1	(3,142)	(712)	(440)	(529)
Net assets attributable to holders of redeemable units at the end of year	-	11	-	11	20,905	24,047	1,286	1,726

	Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	71	10	-	-	36,379	32,172
Increase (decrease) in net assets attributable to holders of redeemable units	-	-	(11)	-	(1,927)	1,004
Distributions to holders of redeemable units						
From net investment income	(2)	(3)	(2)	-	(2,032)	(2,141)
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-
Total distributions to holders of redeemable units	(2)	(3)	(2)	-	(2,032)	(2,141)
Redeemable unit transactions						
Proceeds from redeemable units issued	2	61	110	-	9,145	20,842
Reinvestment of distributions to holders of redeemable units	2	3	2	-	1,983	2,086
Redemption of redeemable units	(57)	-	-	-	(14,727)	(17,584)
Net increase (decrease) from redeemable unit transactions	(53)	64	112	-	(3,599)	5,344
Net increase (decrease) in net assets attributable to holders of redeemable units	(55)	61	99	-	(7,558)	4,207
Net assets attributable to holders of redeemable units at the end of year	16	71	99	-	28,821	36,379

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(1,927)	1,004
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(132)	1,438
Unrealized foreign exchange (gain) loss on cash	(1)	4
Commissions and other portfolio transaction costs	3	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	4,036	(287)
Proceeds from sale and maturity of investments and derivatives	20,315	19,026
Purchase of investments and derivatives	(19,151)	(22,002)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(2)	(1)
(Increase) decrease in interest receivable	78	(23)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	3,219	(839)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(49)	(55)
Proceeds from issuance of redeemable units	2,878	15,040
Amounts paid on redemption of redeemable units	(8,440)	(11,397)
Net cash from (used in) financing activities	(5,611)	3,588
Unrealized foreign exchange gain (loss) on cash	1	(4)
Net increase (decrease) in cash	(2,392)	2,749
Cash (bank overdraft), beginning of year	4,169	1,424
Cash (bank overdraft), end of year	1,778	4,169
Supplementary Information:		
Dividends received, net of withholding tax*	213	182
Interest received, net of withholding tax*	2,028	2,101
Dividends paid*	-	-
Interest paid*	-	1
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (58.1%)				U.S.A. (58.1%) (cont'd)					
USD	577,962	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	742,344	715,813	USD	561,200	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	739,409	688,735
USD	199,500	AG Merger Sub II Inc., Term Loan B, Private Placement, variable rate, 08/01/2026	263,389	206,604	USD	566,051	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	733,505	701,061
USD	284,058	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	377,401	341,815	USD	450,000	Sprint Communications Inc., 11.5% 11/15/2021	693,511	698,246
USD	552,261	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	732,906	566,663	USD	344,894	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	440,767	487,830
USD	319,277	Apergy Corp., Term Loan, Private Placement, variable rate, 04/20/2025	406,202	375,208	USD	268,650	Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	356,653	351,000
USD	524,718	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	662,513	573,561	USD	226,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	262,780	238,554
	20,000	Citigroup Capital XIII, Preferred 7.875%	690,173	720,589	USD	555,025	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	737,816	710,839
USD	491,530	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	655,757	650,273	USD	260,000	Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	343,810	314,695
USD	395,000	CSC Holdings LLC, Term Loan B5, Private Placement, variable rate, 04/15/2027	490,026	529,978				18,206,996	16,780,758
USD	152,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	181,984	96,266	CANADA (21.9%)				
	22,300	Delphi Financial Group Inc., Preferred	635,163	698,317		15,800	BCE Inc., Preferred 4.6%, Series Y	233,766	170,482
USD	407,000	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	540,388	513,383		3,000	BCE Inc., Preferred 5.319%, Series Z	55,590	33,720
USD	261,000	Everest Reinsurance Holdings Inc., 4.07675% 05/15/2037	329,722	268,152		24,800	BCE Inc., Preferred, Series AJ	391,444	275,280
USD	350,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	462,938	463,035	USD	490,000	Canada Goose Inc., Term Loan, Private Placement, variable rate, 12/02/2024	614,074	682,730
USD	125,000	Genworth Financial Inc., 7.2% 02/15/2021	171,248	166,284		400,000	Capital Power Corp., 5.276% 11/16/2020	410,660	403,429
USD	516,000	Genworth Holdings Inc., 3.69425% 11/15/2036	291,316	290,487	USD	2,000	Cenovus Energy Inc., 3.8% 09/15/2023	1,511	1,483
USD	100,000	Genworth Holdings Inc., 7.625% 09/24/2021	138,164	133,733		7,500	Enbridge Inc., Preferred 4%, Series F	159,600	84,675
USD	20,000	GMAC Capital Trust, Preferred 8.125%, Series 2	635,413	577,316		3,150	Enbridge Inc., Preferred 4.4%, Series 9	65,200	36,351
USD	463,173	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	574,312	421,440	USD	31,000	Fairstone Financial Inc., 7.875% 07/15/2024	44,886	41,012
USD	467,628	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	595,837	611,412	USD	249,000	First Quantum Minerals Ltd., 7.25% 05/15/2022	323,635	308,617
USD	191,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	246,851	252,013		300,000	Gibson Energy Inc., 5.25% 07/15/2024	318,543	302,250
USD	494,000	ILFC E-Capital Trust II 4.15% 12/21/2065	591,713	278,102	USD	300,000	Manitoulin USD Ltd., 3.646% 09/10/2024	387,557	394,311
USD	500,000	Iridium Satellite LLC, Term Loan B, Private Placement, variable rate, 10/18/2026	654,113	661,478	USD	200,000	Manitoulin USD Ltd., 4.396% 12/10/2025	264,501	261,917
USD	299,332	iStar Inc., Term Loan B, Private Placement, variable rate, 06/21/2023	363,793	374,939	USD	300,000	Muskoka USD Ltd., 4.36575% 09/20/2023	370,604	399,462
USD	319,032	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	298,638	264,913	USD	246,000	New Gold Inc., 6.25% 11/15/2022	331,837	336,267
USD	487,093	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	624,141	390,755	USD	299,250	Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	397,477	383,260
USD	325,732	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	429,629	403,423	USD	153,000	Precision Drilling Corp., 7.75% 12/15/2023	205,147	86,133
USD	52,000	Lincoln National Corp., 3.85913% 04/20/2067	62,146	43,911		10,200	The Bank of Nova Scotia, Preferred 1.86%, Series 33	238,342	234,600
USD	140,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	170,662	122,162		400,000	TransAlta Corp., 5% 11/25/2020	408,980	405,851
USD	404,731	McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	501,969	531,641		300,000	VW Credit Canada Inc., 2.59375% 11/13/2020	300,059	298,654
USD	296,310	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	377,894	346,132	USD	223,334	WTH Car Rental ULC 2.972% 07/20/2020	222,597	223,546
					USD	704,112	Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	910,927	951,329
								6,656,937	6,315,359
					U.K. (6.3%)				
					USD	250,000	Bank of Scotland PLC, FRN, 2.1875% 11/29/2049	286,276	256,851
					USD	210,000	Barclays PLC 6.278% 12/31/2049	330,069	292,598
					USD	250,000	Lloyds Bank PLC, FRN, 1.6905% 12/31/2049	281,294	263,888
					USD	56,000	National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	61,859	60,293
					USD	256,000	National Westminster Bank PLC, FRN, 1.875% 08/29/2049	269,854	275,625
					USD	575,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	710,664	668,485
								1,940,016	1,817,740

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)			
LUXEMBOURG (5.5%)				AUSTRALIA (0.5%)						
USD	262,329	Altice Financing S.A., Term Loan B, Private Placement, variable rate, 01/31/2026	342,322	335,051	USD	100,000	National Australia Bank Ltd., 2.064% 12/31/2049	118,835	130,438	
USD	575,000	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	487,073	121,388	Commissions and other portfolio transaction costs				(1,930)	
USD	451,882	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	492,777	405,964	Total Investment Portfolio before Derivative Instruments (99.6%)				31,097,250	28,696,393
USD	420,000	Intelsat Jackson Holdings S.A., Term Loan B3, Private Placement, variable rate, 11/27/2023	541,811	538,647	Foreign Currency Forward Contract(s) (-5.6%) (see Schedule A)				(1,612,689)	
USD	150,000	Intelsat Jackson Holdings S.A., Term Loan B4, Private Placement, variable rate, 01/02/2024	193,140	192,955	Total Investment Portfolio (94.0%)				<u>31,097,250</u>	27,083,704
			2,057,123	1,594,005	Other Net Assets (Liabilities) (6.0%)				1,737,449	
NETHERLANDS (3.4%)				Net Assets Attributable to Holders of Redeemable Units (100.0%)				<u>28,821,153</u>		
USD	724,666	Stars Group Holdings B.V., Term Loan B, Private Placement, variable rate, 07/29/2025	951,821	969,747	Principal amounts stated in:					
FRANCE (1.6%)				USD U.S. Dollar						
USD	342,125	SFR Group S.A., Term Loan B12, Private Placement, variable rate, 01/31/2026	429,687	447,801						
ST. LUCIA (1.2%)										
USD	307,127	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	417,713	334,454						
JERSEY ISLAND (1.1%)										
USD	231,000	HBOS Capital Funding L.P., 6.85% 03/29/2049	320,052	306,091						

Schedule A

Foreign Currency Forward Contract(s) (-5.6%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(1,501,360) US \$	2,054,417 Canadian \$	(56,388)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(1,559,708) US \$	2,068,438 Canadian \$	(125,307)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(79,015) Canadian \$	55,867 US \$	(415)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(1,311,156) US \$	1,738,823 Canadian \$	(105,332)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(493,415) US \$	675,177 Canadian \$	(18,529)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(633,223) US \$	824,777 Canadian \$	(66,075)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(811,135) US \$	1,108,465 Canadian \$	(31,930)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(2,526,866) US \$	3,360,896 Canadian \$	(193,176)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(631,717) US \$	840,854 Canadian \$	(47,664)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(852,731) US \$	1,105,997 Canadian \$	(93,668)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(1,202,170) US \$	1,565,226 Canadian \$	(126,050)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(1,565,394) US \$	2,079,711 Canadian \$	(122,034)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(296,088) Canadian \$	209,501 US \$	(1,341)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(299,226) Canadian \$	211,658 US \$	(1,444)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(480,008) Canadian \$	339,772 US \$	(1,982)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,579,291) US \$	2,094,229 Canadian \$	(127,060)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(833,644) US \$	1,139,499 Canadian \$	(32,541)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-5.6%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(852,731) US \$	1,108,124 Canadian \$	(91,541)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(461,216) Canadian \$	325,891 US \$	(2,720)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(498,256) Canadian \$	353,312 US \$	(1,181)
1	Morgan Stanley	A-2	April 22, 2020	1.43	(688,761) Canadian \$	482,949 US \$	(9,296)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(736,402) Canadian \$	517,051 US \$	(8,958)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(608,599) US \$	790,266 Canadian \$	(65,942)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(631,717) US \$	839,716 Canadian \$	(48,802)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(1,082,841) Canadian \$	787,000 US \$	24,120
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(358,269) US \$	464,600 Canadian \$	(39,431)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(408,924) US \$	544,918 Canadian \$	(30,383)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(1,565,394) US \$	2,079,868 Canadian \$	(121,877)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(605,556) US \$	786,184 Canadian \$	(65,742)
Total Foreign Currency Forward Contract(s) Value							(1,612,689)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	24	(24)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	24	(24)	-	-
Derivative liabilities - Foreign currency forward contracts	(1,637)	24	-	(1,613)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(1,637)	24	-	(1,613)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(226)	-	-	(226)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(226)	-	-	(226)

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	2	1
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	381,147	283,529	424,335	124,849	62,197	16,954	6,553	9,147
Redeemable units issued for cash	578,019	657,540	18,656	453,334	18,110	92,109	-	1,327
Redeemable units issued for reinvested distributions	26,611	17,492	7,000	14,613	863	2,608	61	442
Redeemable units redeemed	(325,855)	(577,414)	(449,991)	(168,461)	(81,170)	(49,474)	(6,614)	(4,363)
Number of redeemable units at the end of year	659,922	381,147	-	424,335	-	62,197	-	6,553

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,101	2,070	1,102	1,044	121,694	43,662	1,107	1,046
Redeemable units issued for cash	-	-	-	-	61,826	184,035	-	1
Redeemable units issued for reinvested distributions	20	67	21	58	4,776	4,622	64	60
Redeemable units redeemed	(1,121)	(1,036)	(1,123)	-	(105,945)	(110,625)	-	-
Number of redeemable units at the end of year	-	1,101	-	1,102	82,351	121,694	1,171	1,107

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	10,226	4,035	46,254	3,065	52,458	34,677	1,108	1,046
Redeemable units issued for cash	139,568	86,759	-	77,410	34,045	51,892	-	-
Redeemable units issued for reinvested distributions	3,726	630	438	970	1,614	2,657	22	62
Redeemable units redeemed	(115,429)	(81,198)	(46,692)	(35,191)	(88,117)	(36,768)	(1,130)	-
Number of redeemable units at the end of year	38,091	10,226	-	46,254	-	52,458	-	1,108

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,110	1,046	1,110	1,046	2,524,167	2,521,342	181,391	229,818
Redeemable units issued for cash	-	-	-	-	95,496	429,456	3,883	117,479
Redeemable units issued for reinvested distributions	22	64	22	64	157,630	159,055	7,832	12,034
Redeemable units redeemed	(1,132)	-	(1,132)	-	(284,698)	(585,686)	(39,472)	(177,940)
Number of redeemable units at the end of year	-	1,110	-	1,110	2,492,595	2,524,167	153,634	181,391

	Class P		Class W	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	7,488	1,049	-	-
Redeemable units issued for cash	176	6,208	10,973	-
Redeemable units issued for reinvested distributions	186	270	237	-
Redeemable units redeemed	(5,924)	(39)	-	-
Number of redeemable units at the end of year	1,926	7,488	11,210	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.250	0.17
Class A1 [^]	1.200	0.17
Class A2 [^]	1.150	0.16
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class A5 [^]	0.750	0.08
Class E	1.200	0.15
Class EF	0.700	0.15
Class F	0.750	0.17
Class F1 [^]	0.700	0.17
Class F2 [^]	0.650	0.16
Class F3 [^]	0.525	0.12
Class F4 [^]	0.500	0.10
Class F5 [^]	0.450	0.08
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.17
Class W	Paid directly by investor	0.11

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	-	398
Collateral (non-cash)	-	406

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
% of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	1,440
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	51.7
Canada	24.4
Other Net Assets (Liabilities)	6.7
Netherlands	3.9
U.K.	3.6
France	3.5
Luxembourg	2.9
Cayman Islands	1.6
Bermuda	1.3
St. Lucia	1.0
Foreign Currency Forward Contract(s)	(0.6)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	0.1
AA/Aa/A+	2.8
A	1.7
BBB/Baa/B++	13.8
BB/Ba/B+	31.3
B	42.5
CCC/Caa/C++	2.3
C and Lower	0.4
Not Rated	4.8
Total	99.7

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	1.1
A	5.0
BBB/Baa/B++	13.1
BB/Ba/B+	24.6
B	43.3
CCC/Caa/C++	3.6
Not Rated	3.2
Total	93.9

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$283,000 (March 31, 2019 - \$284,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	26,327	(24,278)	2,049	7.1
British Pound	4	-	4	0.0
Total	26,331	(24,278)	2,053	7.1

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	31,977	(31,235)	742	2.0
British Pound	4	-	4	0.0
Total	31,981	(31,235)	746	2.0

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$205,000 (March 31, 2019 - \$75,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater	Total
	1 Year (in \$000's)	Years (in \$000's)	Years (in \$000's)	than 5 Years (in \$000's)	
	1,762	4,279	6,122	13,702	25,865

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Interest Rate Risk (cont'd)

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	4,864	6,712	8,313	15,604	35,493

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$158,000 (March 31, 2019 - \$121,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,133	698	-	2,831
Bonds	-	24,810	1,055	25,865
Foreign currency forward contract(s), net	-	(1,613)	-	(1,613)
Total	2,133	23,895	1,055	27,083

There were no transfers between Level 1, 2 and 3 during the year ended March 31, 2020.

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,189	648	-	2,837
Bonds	-	29,809	1,515	31,324
Foreign currency forward contract(s), net	-	(226)	-	(226)
Total	2,189	30,231	1,515	33,935

There were no transfers between Level 1 and 2 and Level 1 and 3 during the year ended March 31, 2019.

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

Signature Floating Rate Income Fund

(formerly Signature Floating Rate Income Pool)

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Bonds	1,515	-	(431)	-	-	18	(47)	1,055
Total	1,515	-	(431)	-	-	18	(47)	1,055

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$20,387).

The following section discusses the significant unobservable inputs for individually material Level 3 positions and quantitatively outlines the inputs used to calculate fair value in accordance with IFRS 13, *Fair Value Measurement*.

The table below presents the valuation technique and the nature of significant input used to determine the fair value of the Level 3 investments:

as at March 31, 2020

Asset Type	Fair Value	Valuation Techniques	Significant Unobservable Inputs
Fixed income securities	\$1,055,690	Market comparable analysis	Estimated sale price, discount rate

The above investments are valued using the valuation techniques detailed below:

Market comparable analysis: The fixed income investments are valued based on comparable companies bond valuation.

The range of reasonably possible alternative assumptions would result in an increase or decrease in a fair value of approximately \$52,000.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Bonds	1,310	652	-	-	(250)	-	(197)	1,515
Total	1,310	652	-	-	(250)	-	(197)	1,515

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was \$73,331.

During the year ended March 31, 2019, investments with a fair value of \$250,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2019.

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

Signature Global Bond Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	525,445	1,609,476
Cash	4,102	21,281
Unrealized gain on futures and foreign currency forward contracts	-	694
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	3	10
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	-	26
Interest receivable	1,919	8,386
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	85,553
Receivable for unit subscriptions	186	439
	531,655	1,725,865
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	1,250	455
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	38,974
Payable for unit redemptions	541	294
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	1,791	39,723
Net assets attributable to holders of redeemable units	529,864	1,686,142

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	43,621	26,054	4.33	4.02	10,065,166	6,488,734
Class A1	-	10,870	-	9.68	-	1,123,196
Class A2	-	2,449	-	9.68	-	253,054
Class A3	-	2,048	-	9.67	-	211,756
Class A4	-	786	-	9.68	-	81,257
Class A5	-	10	-	9.68	-	1,025
Class E	1,657	1,645	11.36	10.53	145,879	156,182
Class EF	1,002	1,229	10.18	9.43	98,505	130,328
Class F	32,793	7,740	9.15	8.48	3,584,619	912,735
Class F1	-	1,972	-	9.68	-	203,796
Class F2	-	49	-	9.68	-	5,103
Class F3	-	26	-	9.68	-	2,645
Class F4	-	10	-	9.68	-	1,033
Class F5	-	10	-	9.67	-	1,035
Class I	445,083	1,626,728	9.20	8.53	48,358,650	190,713,937
Class Insight	286	279	9.64	8.93	29,644	31,240
Class O	3,959	3,116	11.56	10.71	342,457	290,963
Class P	1,451	1,110	10.45	9.68	138,911	114,696
Class W	12	11	11.14	10.32	1,059	1,037

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

Signature Global Bond Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	562	1,278
Interest for distribution purposes	17,290	38,381
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	108,080	(36,103)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(42,371)	27,743
Total net gain (loss) on investments and derivatives	83,561	31,299
Other income		
Foreign exchange gain (loss) on cash	(14)	(8)
Commitment fee income	-	-
Securities lending revenue (Note 6)	190	532
Fees rebate	15	1
Total other income	191	525
Total income	83,752	31,824
Expenses		
Management fees (Note 5)	615	667
Administration fees (Note 5)	109	105
Commissions and other portfolio transaction costs	83	80
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	8	8
Service fees	-	5
Margin fees	-	-
Interest expense	31	39
Withholding taxes	141	389
Harmonized sales tax	78	80
Total expenses	1,065	1,373
Increase (decrease) in net assets attributable to holders of redeemable units	82,687	30,451

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	3,119	(342)	0.36	(0.04)	8,872,491	7,419,721
Class A1	263	293	0.24	0.38	1,117,675	767,710
Class A2	64	(1)	0.24	-	268,694	283,725
Class A3	53	18	0.23	0.10	220,631	183,020
Class A4	25	10	0.34	0.15	74,131	67,626
Class A5	(5)	-	(0.57)	0.08	9,090	1,018
Class E	132	9	0.93	0.05	142,429	159,346
Class EF	99	(32)	0.88	(0.16)	113,745	197,941
Class F	1,230	50	0.95	0.04	1,300,214	1,239,013
Class F1	52	77	0.25	0.60	212,923	127,587
Class F2	5	2	0.66	0.31	7,677	7,635
Class F3	-	1	0.20	0.33	1,416	2,100
Class F4	-	-	0.26	0.12	1,035	1,024
Class F5	-	-	0.26	0.12	1,029	1,025
Class I	77,191	30,306	0.85	0.14	91,040,040	209,417,066
Class Insight	24	(1)	0.78	(0.02)	30,497	34,551
Class O	319	49	1.06	0.18	300,040	264,086
Class P	115	12	1.01	0.16	114,763	76,153
Class W	1	-	1.04	0.18	1,047	1,025

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

Signature Global Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	26,054	34,078	10,870	5,182	2,449	2,963	2,048	1,500
Increase (decrease) in net assets attributable to holders of redeemable units	3,119	(342)	263	293	64	(1)	53	18
Distributions to holders of redeemable units								
From net investment income	(256)	(165)	(30)	(68)	(8)	(27)	(8)	(20)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(256)	(165)	(30)	(68)	(8)	(27)	(8)	(20)
Redeemable unit transactions								
Proceeds from redeemable units issued	29,122	10,172	973	7,927	413	756	152	1,030
Reinvestment of distributions to holders of redeemable units	242	153	29	67	8	27	8	20
Redemption of redeemable units	(14,660)	(17,842)	(12,105)	(2,531)	(2,926)	(1,269)	(2,253)	(500)
Net increase (decrease) from redeemable unit transactions	14,704	(7,517)	(11,103)	5,463	(2,505)	(486)	(2,093)	550
Net increase (decrease) in net assets attributable to holders of redeemable units	17,567	(8,024)	(10,870)	5,688	(2,449)	(514)	(2,048)	548
Net assets attributable to holders of redeemable units at the end of year	43,621	26,054	-	10,870	-	2,449	-	2,048

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	786	571	10	10	1,645	1,579	1,229	2,431
Increase (decrease) in net assets attributable to holders of redeemable units	25	10	(5)	-	132	9	99	(32)
Distributions to holders of redeemable units								
From net investment income	(3)	(7)	-	-	(14)	(17)	(16)	(26)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(3)	(7)	-	-	(14)	(17)	(16)	(26)
Redeemable unit transactions								
Proceeds from redeemable units issued	291	393	288	-	397	516	69	145
Reinvestment of distributions to holders of redeemable units	3	7	-	-	14	17	14	22
Redemption of redeemable units	(1,102)	(188)	(293)	-	(517)	(459)	(393)	(1,311)
Net increase (decrease) from redeemable unit transactions	(808)	212	(5)	-	(106)	74	(310)	(1,144)
Net increase (decrease) in net assets attributable to holders of redeemable units	(786)	215	(10)	-	12	66	(227)	(1,202)
Net assets attributable to holders of redeemable units at the end of year	-	786	-	10	1,657	1,645	1,002	1,229

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	7,740	10,615	1,972	496	49	54	26	10
Increase (decrease) in net assets attributable to holders of redeemable units	1,230	50	52	77	5	2	-	1
Distributions to holders of redeemable units								
From net investment income	(153)	(129)	(9)	(18)	-	(1)	-	-
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(153)	(129)	(9)	(18)	-	(1)	-	-
Redeemable unit transactions								
Proceeds from redeemable units issued	42,015	7,599	253	1,809	147	105	-	15
Reinvestment of distributions to holders of redeemable units	69	82	9	17	-	1	-	-
Redemption of redeemable units	(18,108)	(10,477)	(2,277)	(409)	(201)	(112)	(26)	-
Net increase (decrease) from redeemable unit transactions	23,976	(2,796)	(2,015)	1,417	(54)	(6)	(26)	15
Net increase (decrease) in net assets attributable to holders of redeemable units	25,053	(2,875)	(1,972)	1,476	(49)	(5)	(26)	16
Net assets attributable to holders of redeemable units at the end of year	32,793	7,740	-	1,972	-	49	-	26

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

Signature Global Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	10	10	10	1,626,728	1,831,243	279	350
Increase (decrease) in net assets attributable to holders of redeemable units	-	-	-	-	77,191	30,306	24	(1)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(16,916)	(41,028)	(2)	(3)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	(16,916)	(41,028)	(2)	(3)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	17,412	14,574	7	2
Reinvestment of distributions to holders of redeemable units	-	-	-	-	16,916	41,027	2	3
Redemption of redeemable units	(10)	-	(10)	-	(1,276,248)	(249,394)	(24)	(72)
Net increase (decrease) from redeemable unit transactions	(10)	-	(10)	-	(1,241,920)	(193,793)	(15)	(67)
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	-	(10)	-	(1,181,645)	(204,515)	7	(71)
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	445,083	1,626,728	286	279

	Class O		Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	3,116	2,867	1,110	468	11	11	1,686,142	1,894,448
Increase (decrease) in net assets attributable to holders of redeemable units	319	49	115	12	1	-	82,687	30,451
Distributions to holders of redeemable units								
From net investment income	(66)	(58)	(23)	(15)	-	-	(17,504)	(41,582)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(66)	(58)	(23)	(15)	-	-	(17,504)	(41,582)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,651	1,036	431	812	-	-	93,621	46,891
Reinvestment of distributions to holders of redeemable units	65	57	23	15	-	-	17,402	41,515
Redemption of redeemable units	(1,126)	(835)	(205)	(182)	-	-	(1,332,484)	(285,581)
Net increase (decrease) from redeemable unit transactions	590	258	249	645	-	-	(1,221,461)	(197,175)
Net increase (decrease) in net assets attributable to holders of redeemable units	843	249	341	642	1	-	(1,156,278)	(208,306)
Net assets attributable to holders of redeemable units at the end of year	3,959	3,116	1,451	1,110	12	11	529,864	1,686,142

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

Signature Global Bond Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	82,687	30,451
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(108,080)	36,103
Unrealized foreign exchange (gain) loss on cash	(61)	67
Commissions and other portfolio transaction costs	83	80
Change in unrealized (appreciation) depreciation in value of investments and derivatives	42,371	(27,743)
Proceeds from sale and maturity of investments and derivatives	2,690,430	1,799,784
Purchase of investments and derivatives	(1,492,705)	(1,591,811)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	7	(5)
(Increase) decrease in dividends receivable	26	9
(Increase) decrease in interest receivable	6,467	1,552
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	1,221,225	248,487
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(102)	(67)
Proceeds from issuance of redeemable units	70,610	29,644
Amounts paid on redemption of redeemable units	(1,308,973)	(266,188)
Net cash from (used in) financing activities	(1,238,465)	(236,611)
Unrealized foreign exchange gain (loss) on cash	61	(67)
Net increase (decrease) in cash	(17,240)	11,876
Cash (bank overdraft), beginning of year	21,281	9,472
Cash (bank overdraft), end of year	4,102	21,281
Supplementary Information:		
Dividends received, net of withholding tax*	511	1,095
Interest received, net of withholding tax*	23,693	39,738
Dividends paid*	-	-
Interest paid*	31	39
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Bond Fund

Schedule of Investment Portfolio as at March 31, 2020

U.S.A. (42.2%)				U.S.A. (42.2%) (cont'd)			
No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
USD 395,000	Air Lease Corp., 2.3% 02/01/2025	508,334	441,681	USD 572,000	General Motors Financial Co., Inc., 4.375% 09/25/2021	732,290	741,234
USD 769,000	Air Lease Corp., 3.625% 04/01/2027	992,999	879,534	USD 587,000	Glencore Funding LLC 4.125% 05/30/2023	766,285	761,176
USD 389,000	Air Lease Corp., 4.25% 02/01/2024	511,089	463,363	USD 740,000	HCA Inc., 4.125% 06/15/2029	1,067,261	1,043,270
USD 178,000	Anheuser-Busch Co., LLC/Anheuser-Busch InBev Worldwide Inc., 4.9% 02/01/2046	239,991	272,854	USD 522,000	HCA Inc., 5.25% 06/15/2049	690,265	783,256
USD 151,000	Anheuser-Busch InBev Worldwide Inc., 5.45% 01/23/2039	219,268	244,552	USD 720,000	Home Depot Inc., 2.5% 04/15/2027	1,006,566	1,025,052
146	Archibald Candy Corp.	-	-	USD 1,210,000	Home Depot Inc., 3.35% 04/15/2050	1,680,455	1,761,723
USD 460,000	AT&T Inc., 3.4% 05/15/2025	633,228	673,429	43	Jackson Products Inc.	61,897	-
USD 805,000	Bank of America Corp., 5.125% 12/31/2049	1,079,740	1,076,309	USD 254,000	JPMorgan Chase & Co., 2.776% 04/25/2023	337,844	362,088
USD 1,011,000	Bank of America Corp., 6.25% 12/31/2049	1,138,006	1,444,225	USD 292,000	JPMorgan Chase & Co., 3.9% 07/15/2025	406,217	437,403
USD 709,000	Bank of America Corp., FRN, 6.5% 12/31/2049	831,457	1,052,728	USD 950,000	JPMorgan Chase & Co., 4.6% 12/31/2049	1,239,562	1,170,169
USD 804,000	Bristol-Myers Squibb Co., 3.25% 02/20/2023	1,109,421	1,188,190	USD 359,000	Kimco Realty Corp., 3.2% 05/01/2021	482,253	497,194
USD 1,099,000	Bristol-Myers Squibb Co., 3.45% 11/15/2027	1,566,611	1,645,859	USD 295,000	Kinder Morgan Energy Partners L.P., 5.4% 09/01/2044	395,995	406,882
USD 270,000	Centene Corp., 3.375% 02/15/2030	358,828	353,398	USD 275,000	Lowe's Cos., Inc., 3.65% 04/05/2029	366,238	397,118
USD 325,000	Charter Communications Operating LLC 4.8% 03/01/2050	444,437	475,964	USD 358,000	McDonald's Corp., 3.35% 04/01/2023	488,457	520,256
USD 815,000	Charter Communications Operating LLC 4.908% 07/23/2025	1,179,568	1,217,681	USD 375,000	McDonald's Corp., 3.5% 07/01/2027	529,884	548,258
USD 490,000	Charter Communications Operating LLC 5.05% 03/30/2029	725,096	745,486	USD 2,460,000	Morgan Stanley 3.622% 04/01/2031	3,455,930	3,591,448
USD 689,000	Citigroup Inc., 3.668% 07/24/2028	874,066	1,003,917	USD 1,155,000	NIKE Inc., 2.4% 03/27/2025	1,637,766	1,667,047
USD 285,000	Citigroup Inc., 4.45% 09/29/2027	392,134	418,768	USD 615,000	NIKE Inc., 3.375% 03/27/2050	870,302	948,332
USD 1,425,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	1,747,596	1,942,872	USD 1,210,000	NVIDIA Corp., 2.85% 04/01/2030	1,693,561	1,767,156
9,802	Citigroup Inc., Preferred, Perpetual 7.125%	288,650	357,161	USD 720,000	NVIDIA Corp., 3.7% 04/01/2060	1,008,548	1,108,176
USD 847,000	Comcast Corp., 3.7% 04/15/2024	1,188,426	1,279,269	USD 150,000	Penske Truck Leasing Co., L.P./PTL Finance Corp., 3.95% 03/10/2025	201,797	218,385
USD 485,000	Comcast Corp., 4.6% 10/15/2038	660,833	835,502	USD 550,000	PepsiCo, Inc., 3.875% 03/19/2060	907,371	981,142
USD 425,000	Consolidated Edison Company of New York Inc., 3.35% 04/01/2030	595,700	616,581	USD 412,000	Starbucks Corp., 3.8% 08/15/2025	583,366	614,899
USD 1,745,000	Consolidated Edison Company of New York Inc., 3.95% 04/01/2050	2,435,234	2,581,478	USD 1,037,000	Sunoco Logistics Partners Operations L.P., 5.3% 04/01/2044	1,305,534	1,147,686
USD 347,000	Emera U.S. Finance L.P., 3.55% 06/15/2026	461,246	465,686	USD 236,000	Transcontinental Gas Pipe Line Co., LLC 4.6% 03/15/2048	322,492	329,232
USD 385,000	Energy Transfer Operating L.P., 2.9% 05/15/2025	517,546	453,084	USD 713,000	U.S. Bancorp., 3.375% 02/05/2024	944,616	1,065,311
USD 310,000	Energy Transfer Operating L.P., 3.75% 05/15/2030	422,777	336,205	USD 7,013,000	United States Treasury Inflation Indexed Bonds 0.12533% 01/15/2030	9,951,345	10,188,178
USD 1,624,000	Fannie Mae Pool 3.5% 08/01/2049	1,925,138	2,104,098	USD 12,427,000	United States Treasury Inflation Indexed Bonds 0.12568% 10/15/2024	17,958,602	17,763,209
USD 1,574,000	Fannie Mae Pool 3.5% 09/01/2049	1,924,477	2,112,320	USD 6,130,000	United States Treasury Inflation Indexed Bonds 1.02518% 02/15/2049	9,930,324	10,987,056
USD 1,496,000	Fannie Mae Pool 4% 01/01/2050	2,051,226	2,201,186	USD 58,889,000	United States Treasury Note/Bond 1.125% 02/28/2022	84,705,498	84,256,329
USD 1,577,000	Fannie Mae Pool 4% 08/01/2049	1,835,484	2,007,117	USD 1,983,000	United States Treasury Note/Bond 1.125% 02/28/2025	2,851,984	2,893,243
USD 1,400,000	Fannie Mae Pool 4% 10/01/2049	1,782,019	1,946,713	USD 670,000	United States Treasury Note/Bond 1.125% 02/28/2027	977,795	979,756
USD 1,474,000	Fannie Mae Pool 4.5% 01/01/2050	2,028,417	2,179,050	USD 518,400	United States Treasury Note/Bond 1.625% 11/30/2026	709,568	781,409
USD 1,229,000	Fannie Mae Pool 4.5% 09/01/2049	1,456,947	1,571,521	USD 10,695,000	United States Treasury Note/Bond 1.75% 07/31/2021	14,306,931	15,367,298
USD 355,000	Florida Power & Light Co., 2.85% 04/01/2025	513,834	521,252	USD 547,000	United States Treasury Note/Bond 2.375% 11/15/2049	970,155	959,122
USD 380,000	Florida Power & Light Co., 3.15% 10/01/2049	499,605	553,951	USD 667,000	UnitedHealth Group Inc., 3.75% 07/15/2025	933,298	1,014,453
USD 1,639,000	Freddie Mac Pool 3.5% 07/01/2049	1,818,946	1,994,687	USD 296,000	UnitedHealth Group Inc., 4.75% 07/15/2045	468,288	530,477
USD 1,570,000	Freddie Mac Pool 3.5% 11/01/2049	2,000,758	2,185,773	USD 830,000	US Bank N.A./Cincinnati OH 1.95% 01/09/2023	1,092,813	1,170,347
USD 1,111,000	Freddie Mac Pool 4% 03/01/2050	1,542,800	1,660,094	USD 1,864,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	2,163,808	1,967,545
USD 1,714,000	Freddie Mac Pool 4% 05/01/2049	1,935,233	2,106,199	USD 121,000	Verizon Communications Inc., 3.376% 02/15/2025	164,459	181,910
USD 1,609,000	Freddie Mac Pool 4% 09/01/2049	1,895,650	2,079,656				
USD 380,000	General Electric Capital Corp., 6.15% 08/07/2037	662,088	627,623				
USD 232,000	General Electric Capital Corp., 6.75% 03/15/2032	350,140	387,743				
USD 280,000	General Motors Financial Co., Inc., 4.2% 11/06/2021	370,189	376,120				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (42.2%) (cont'd)				CANADA (4.2%)					
USD	176,000	Verizon Communications Inc., 4.016% 12/03/2029	243,352	278,196	USD	540,000	Alimentation Couche-Tard Inc., 2.95% 01/25/2030	708,657	705,639
USD	236,000	Verizon Communications Inc., 4.522% 09/15/2048	324,907	425,224	USD	597,000	Bank of Montreal 3.803% 12/15/2032	768,162	816,108
USD	185,000	Wells Fargo & Co., 4.3% 07/22/2027	257,922	277,343	USD	277,000	Brookfield Finance Inc., 4.25% 06/02/2026	360,872	408,819
USD	296,000	Wells Fargo & Co., 4.9% 11/17/2045	426,431	474,925	USD	172,000	Canadian Natural Resources Ltd., 3.85% 06/01/2027	230,711	191,432
			217,335,464	223,471,062	USD	314,000	Emera Inc., 6.75% 06/15/2076	448,813	400,608
JAPAN (9.2%)				INDONESIA (2.8%)					
JPY	500,000	Government of Japan, Five Year Bond 0.1% 03/20/2023	6,063	6,588	USD	6,748,000	Government of Indonesia International Bond 2.95% 01/11/2023	8,781,068	9,408,839
JPY	2,489,900,000	Government of Japan, Five Year Bond 0.1% 12/20/2022	28,127,730	32,780,376	USD	300,000	Government of Indonesia International Bond 4.35% 01/11/2048	432,189	431,994
JPY	1,226,450,000	Government of Japan, Twenty Year Bond 0.3% 06/20/2039	15,321,567	16,006,904	USD	2,068,000	Government of Indonesia International Bond 4.75% 02/11/2029	3,098,048	3,149,851
			43,455,360	48,793,868	USD	1,035,000	Government of Indonesia International Bond 5.35% 02/11/2049	1,549,717	1,654,816
FRANCE (8.0%)				MEXICO (2.6%)					
USD	652,000	BNP Paribas S.A., 3.8% 01/10/2024	834,229	946,029	USD	3,910,000	Government of Mexico International Bond 3.25% 04/16/2030	5,082,013	5,172,758
EUR	4,111,000	Government of France Bond OAT Zero Coupon, 03/25/2023	6,172,032	6,475,099	USD	4,700,000	Government of Mexico International Bond 4% 10/02/2023	6,617,983	6,747,076
EUR	4,557,000	Government of France Bond OAT Zero Coupon, 03/25/2024	6,831,980	7,192,845	USD	1,300,000	Government of Mexico International Bond 4.5% 04/22/2029	1,919,696	1,875,379
EUR	9,322,000	Government of France Bond OAT Zero Coupon, 03/25/2025	14,015,581	14,704,452				13,619,692	13,795,213
EUR	744,069	Government of France Bond OAT Zero Coupon, 11/25/2029	1,097,756	1,154,556	BRAZIL (2.6%)				
EUR	255,563	Government of France Bond OAT 0.5% 05/25/2029	409,394	416,125	USD	3,464,000	Federative Republic of Brazil International Bond 4.25% 01/07/2025	4,477,595	5,131,184
EUR	4,831,000	Government of France Bond OAT 2% 05/25/2048	8,975,917	9,853,961	USD	2,550,000	Federative Republic of Brazil International Bond 4.5% 05/30/2029	3,578,994	3,682,504
EUR	740,000	Sanofi S.A., 1.125% 03/10/2022	1,148,126	1,162,044	USD	2,903,000	Federative Republic of Brazil International Bond 4.625% 01/13/2028	3,601,631	4,351,252
EUR	500,000	Total Capital International S.A., 0.696% 05/31/2028	770,814	740,877	USD	310,000	Federative Republic of Brazil International Bond 5.625% 02/21/2047	421,919	449,383
			40,255,829	42,645,988				12,080,139	13,614,323
SPAIN (6.2%)				GERMANY (2.4%)					
EUR	14,990,000	Government of Spain Bond 0.05% 10/31/2021	22,064,677	23,343,305	EUR	1,870,000	Bundesrepublik Deutschland Bundesanleihe Zero Coupon, 02/15/2030	3,049,964	3,036,781
EUR	1,335,000	Government of Spain Bond 0.45% 10/31/2022	2,030,776	2,097,496	EUR	465,000	Bundesrepublik Deutschland Bundesanleihe 0.25% 02/15/2027	753,084	764,831
EUR	4,951,000	Government of Spain Bond 0.5% 04/30/2030	7,507,944	7,537,689	EUR	1,450,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 02/15/2026	2,390,499	2,402,341
			31,603,397	32,978,490	EUR	3,174,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 08/15/2048	5,108,625	6,658,882
U.K. (5.9%)				ITALY (4.7%)					
USD	581,000	Barclays PLC 4.972% 05/16/2029	758,764	874,514	EUR	3,920,000	Italy Buoni Poliennali Del Tesoro 0.65% 10/15/2023	5,819,893	6,083,916
USD	777,000	HSBC Holdings PLC 4.292% 09/12/2026	1,007,741	1,091,201	EUR	9,515,000	Italy Buoni Poliennali Del Tesoro 1.35% 04/01/2030	14,636,309	14,528,783
GBP	4,586,000	United Kingdom Gilt 0.5% 07/22/2022	7,763,994	8,074,044	EUR	2,177,000	Italy Buoni Poliennali Del Tesoro 3.85% 09/01/2049	4,308,799	4,376,981
GBP	3,615,000	United Kingdom Gilt 0.875% 10/22/2029	6,411,373	6,654,395				24,765,001	24,989,680
GBP	246,000	United Kingdom Gilt 1.5% 07/22/2047	396,087	501,199	GERMANY (2.4%)				
GBP	3,488,000	United Kingdom Gilt 3.5% 07/22/2068	7,444,731	13,189,698	EUR	1,870,000	Bundesrepublik Deutschland Bundesanleihe Zero Coupon, 02/15/2030	3,049,964	3,036,781
USD	389,000	Vodafone Group PLC 3.75% 01/16/2024	541,271	569,958	EUR	465,000	Bundesrepublik Deutschland Bundesanleihe 0.25% 02/15/2027	753,084	764,831
USD	310,000	Vodafone Group PLC 4.25% 09/17/2050	406,227	448,441	EUR	1,450,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 02/15/2026	2,390,499	2,402,341
			24,730,188	31,403,450	EUR	3,174,000	Bundesrepublik Deutschland Bundesanleihe 1.25% 08/15/2048	5,108,625	6,658,882
ITALY (4.7%)				GERMANY (2.4%)					
EUR	3,920,000	Italy Buoni Poliennali Del Tesoro 0.65% 10/15/2023	5,819,893	6,083,916				11,302,172	12,862,835
EUR	9,515,000	Italy Buoni Poliennali Del Tesoro 1.35% 04/01/2030	14,636,309	14,528,783					
EUR	2,177,000	Italy Buoni Poliennali Del Tesoro 3.85% 09/01/2049	4,308,799	4,376,981					
			24,765,001	24,989,680					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
SWEDEN (2.0%)				JERSEY ISLAND (0.3%)			
SEK	68,400,000 Government of Sweden 0.75% 11/12/2029	9,984,725	10,553,256	GBP	705,000 Heathrow Funding Ltd., 7.125% 02/14/2024	1,460,812	1,390,268
COLOMBIA (1.5%)				SHORT-TERM INVESTMENTS (0.0%)			
USD	2,129,000 Government of Colombia International Bond 2.625% 03/15/2023	2,696,425	2,904,966	USD	189,000 United States Treasury Bill 1.43679% 12/31/2020	246,881	262,520
USD	2,164,000 Government of Colombia International Bond 3.875% 04/25/2027	2,718,962	2,999,930	Commissions and other portfolio transaction costs (198)			
USD	970,000 Government of Colombia International Bond 4% 02/26/2024	1,291,813	1,382,256	Total Investment Portfolio before Derivative Instruments (99.2%) 498,545,155 525,444,637			
USD	454,000 Government of Colombia International Bond 4.5% 03/15/2029	608,368	654,953	Foreign Currency Forward Contract(s) (-0.2%) (see Schedule A) (1,249,984)			
AUSTRALIA (0.9%)				Total Investment Portfolio (99.0%) <u>498,545,155</u> 524,194,653			
AUD	4,900,000 Government of Australia, Treasury Bond 2.5% 05/31/2030	5,238,284	4,955,335	Other Net Assets (Liabilities) (1.0%) 5,669,238			
RUSSIA (0.7%)				Net Assets Attributable to Holders of Redeemable Units (100.0%) <u>529,863,891</u>			
USD	1,831,000 Government of the Russian Federation 4.25% 06/23/2027	2,496,520	2,697,705	Principal amounts stated in:			
USD	626,000 Government of the Russian Federation 4.75% 05/27/2026	856,089	934,775	AUD	Australian Dollar		
SOUTH AFRICA (0.7%)				GBP	British Pound		
USD	1,025,000 Republic of South Africa International Bond 4.3% 10/12/2028	1,233,555	1,181,495	EUR	European Currency		
USD	558,000 Republic of South Africa International Bond 4.85% 09/27/2027	708,295	688,355	JPY	Japanese Yen		
USD	1,200,000 Republic of South Africa International Bond 5.875% 09/16/2025	1,687,187	1,620,058	SEK	Swedish Krona		
EXCHANGE-TRADED FUND(S) (0.5%)				USD	U.S. Dollar		
15,042	iShares iBoxx \$ Investment Grade Corporate Bond ETF	2,291,377	2,614,721				
SWITZERLAND (0.5%)							
USD	1,250,000 Credit Suisse Group AG 6.375% 12/31/2049	1,664,248	1,544,094				
USD	664,000 UBS Group Funding Switzerland AG 4.253% 03/23/2028	862,253	979,390				
NETHERLANDS (0.5%)							
EUR	778,000 BMW Finance N.V., 1% 11/14/2024	1,203,907	1,166,315				
EUR	697,000 Enel Finance International N.V., 1% 09/16/2024	1,068,295	1,073,550				
USD	173,000 Shell International Finance B.V., 4.375% 05/11/2045	253,914	281,250				
BELGIUM (0.4%)							
EUR	1,406,000 Anheuser-Busch InBev S.A./N.V., 2% 03/17/2028	2,135,488	2,192,231				
QATAR (0.4%)							
USD	1,400,000 Qatar Government International Bond 4% 03/14/2029	2,080,068	2,106,867				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-0.2%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Citigroup Inc.	A-2	June 17, 2020	1.14	(1,333,635) US \$	1,172,831 Euro	(52,558)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(1,224,237) US \$	1,075,874 Euro	(49,409)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(1,224,237) US \$	1,076,145 Euro	(48,990)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	1.14	(1,333,635) US \$	1,172,897 Euro	(52,455)
1	JPMorgan Chase & Co.	A-2	June 17, 2020	0.01	(56,714,992) US \$	6,009,210,833 Japanese Yen	(936,736)
1	Royal Bank of Canada	A-1+	June 17, 2020	1.14	(2,784,257) US \$	2,448,474 Euro	(109,836)
Total Foreign Currency Forward Contract(s) Value							(1,249,984)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Global Bond Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(1,250)	-	-	(1,250)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(1,250)	-	-	(1,250)

as at March 31, 2019

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	694	-	-	694
Derivative assets - Swaps and swaptions	-	-	-	-
Total	694	-	-	694
Derivative liabilities - Foreign currency forward contracts	(452)	-	-	(452)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(452)	-	-	(452)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares iBoxx \$ Investment Grade Corporate Bond ETF	56,947,682	2,615	-

as at March 31, 2019

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
iShares iBoxx \$ Investment Grade Corporate Bond ETF	44,961,626	32,879	0.1
iShares JPMorgan USD Emerging Markets Bond ETF	23,046,367	14,109	0.1

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

Signature Global Bond Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	10	13
Soft dollar commissions [†]	2	4

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	6,488,734	8,448,817	1,123,196	533,054	253,054	304,744	211,756	154,335
Redeemable units issued for cash	7,049,650	2,579,904	100,009	851,940	42,297	80,285	15,719	108,352
Redeemable units issued for reinvested distributions	58,478	39,093	3,011	7,115	832	2,911	774	2,070
Redeemable units redeemed	(3,531,696)	(4,579,080)	(1,226,216)	(268,913)	(296,183)	(134,886)	(228,249)	(53,001)
Number of redeemable units at the end of year	10,065,166	6,488,734	-	1,123,196	-	253,054	-	211,756

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	81,257	58,717	1,025	1,012	156,182	149,248	130,328	256,885
Redeemable units issued for cash	30,099	41,522	29,280	-	35,811	50,346	7,237	15,878
Redeemable units issued for reinvested distributions	275	780	18	13	1,337	1,646	1,499	2,389
Redeemable units redeemed	(111,631)	(19,762)	(30,323)	-	(47,451)	(45,058)	(40,559)	(144,824)
Number of redeemable units at the end of year	-	81,257	-	1,025	145,879	156,182	98,505	130,328

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	912,735	1,246,198	203,796	51,079	5,103	5,549	2,645	1,016
Redeemable units issued for cash	4,675,292	908,265	26,153	194,254	15,258	11,363	36	1,595
Redeemable units issued for reinvested distributions	7,880	9,970	906	1,844	43	121	8	34
Redeemable units redeemed	(2,011,288)	(1,251,698)	(230,855)	(43,381)	(20,404)	(11,930)	(2,689)	-
Number of redeemable units at the end of year	3,584,619	912,735	-	203,796	-	5,103	-	2,645

	Class F4		Class F5		Class I		Class Insight	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,033	1,016	1,035	1,017	190,713,937	213,711,503	31,240	38,954
Redeemable units issued for cash	-	-	-	-	1,996,620	1,744,928	803	275
Redeemable units issued for reinvested distributions	5	17	6	18	1,950,076	4,938,057	227	289
Redeemable units redeemed	(1,038)	-	(1,041)	-	(146,301,983)	(29,680,551)	(2,626)	(8,278)
Number of redeemable units at the end of year	-	1,033	-	1,035	48,358,650	190,713,937	29,644	31,240

	Class O		Class P		Class W	
	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	290,963	266,736	114,696	48,153	1,037	1,015
Redeemable units issued for cash	147,752	98,387	42,272	84,435	-	-
Redeemable units issued for reinvested distributions	5,910	5,432	2,295	1,596	22	22
Redeemable units redeemed	(102,168)	(79,592)	(20,352)	(19,488)	-	-
Number of redeemable units at the end of year	342,457	290,963	138,911	114,696	1,059	1,037

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Global Bond Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.200	0.18
Class A1 [^]	1.150	0.18
Class A2 [^]	1.050	0.17
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class A5 [^]	0.950	0.08
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.700	0.18
Class F1 [^]	0.650	0.18
Class F2 [^]	0.550	0.17
Class F3 [^]	0.525	0.12
Class F4 [^]	0.500	0.10
Class F5 [^]	0.450	0.08
Class I	Paid directly by investor	Paid directly by investor
Class Insight	1.110	0.18
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.18
Class W	Paid directly by investor	0.12 [*]

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

^{*}Effective August 2, 2019, the annual administration fee rate was reduced for Class W from 0.18% to 0.12%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	74,157	590,323
Collateral (non-cash)	75,641	602,130

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	224	626
Charges	(34)	(94)
Securities lending revenue	190	532
% of gross securities lending revenue	15.2	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	33,600
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Global Bond Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
U.S.A.	43.1
Japan	9.2
Spain	7.3
U.K.	7.3
France	7.1
Italy	6.9
Other Net Assets (Liabilities)	4.5
Exchange-Traded Fund(s)	2.8
Canada	2.4
Australia	1.6
Indonesia	1.5
Brazil	1.3
Germany	1.2
South Africa	1.1
Colombia	1.1
Russia	0.5
Mexico	0.5
Belgium	0.3
Switzerland	0.2
Jersey Island	0.1
Foreign Currency Forward Contract(s)	0.0
Total Long Positions	100.0
Short Positions	
Future Contract(s)	(0.0)
Total Short Positions	(0.0)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	39.7
AA/Aa/A+	9.8
A	16.0
BBB/Baa/B++	24.0
BB/Ba/B+	3.8
Not Rated	5.2
Total	98.5

Credit Risk (cont'd)

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	40.5
AA/Aa/A+	10.9
A	11.7
BBB/Baa/B++	16.3
BB/Ba/B+	7.7
Not Rated	6.5
Total	93.6

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was exposed to other price risk as some of its assets were invested in Exchange-Traded Fund and global equities.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$297,000 (March 31, 2019 - \$4,877,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	298,313	(86,713)	211,600	39.9
Euro	118,688	10,773	129,461	24.4
Japanese Yen	48,816	78,600	127,416	24.0
British Pound	29,908	-	29,908	5.6
Swedish Krona	10,581	-	10,581	2.0
Australian Dollar	4,993	-	4,993	0.9
Total	511,299	2,660	513,959	96.8

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	922,615	(227,792)	694,823	41.2
Euro	407,523	62,145	469,668	27.9
Japanese Yen	163,485	164,481	327,966	19.5
British Pound	121,642	-	121,642	7.2
Australian Dollar	29,058	-	29,058	1.7
Total	1,644,323	(1,166)	1,643,157	97.5

[~]Includes monetary and non-monetary instruments.

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

Signature Global Bond Fund

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$51,396,000 (March 31, 2019 - \$164,316,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	263	201,465	74,005	246,740	522,473

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	43,267	323,461	598,142	617,117	1,581,987

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$9,119,000 (March 31, 2019 - \$26,017,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	357	-	-	357
Bonds	-	522,210	-	522,210
Exchange-Traded Fund(s)	2,615	-	-	2,615
Short-term investments	-	263	-	263
Foreign currency forward contract(s), net	-	(1,250)	-	(1,250)
Total	2,972	521,223	-	524,195

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	1,782	-	-	1,782
Bonds	-	1,560,706	-	1,560,706
Exchange-Traded Fund(s)	46,988	-	-	46,988
Foreign currency forward contract(s), net	-	242	-	242
Total	48,770	1,560,948	-	1,609,718

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

Fair Value Hierarchy (cont'd)

Short Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Futures contract(s), net	(3)	-	-	(3)
Total	(3)	-	-	(3)

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

Signature High Income Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	5,056,707	6,388,158
Cash	378,714	291,624
Unrealized gain on futures and foreign currency forward contracts	4,929	2,653
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	19	19
Fees rebate receivable	177	99
Collateral on deposit for short sale	-	-
Dividends receivable	4,616	7,066
Interest receivable	36,953	41,551
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	6,654	828
Receivable for unit subscriptions	4,247	12,943
	5,493,016	6,744,941
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	152,213	17,901
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	11,918	110,601
Payable for unit redemptions	6,877	18,058
Distributions payable to holders of redeemable units	-	2
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	171,008	146,562
Net assets attributable to holders of redeemable units	5,322,008	6,598,379

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	2,994,727	2,250,745	10.85	13.19	276,137,713	170,681,028
Class A1	-	1,194,392	-	9.28	-	128,728,337
Class A2	-	164,836	-	9.27	-	17,776,039
Class A3	-	67,858	-	9.28	-	7,309,154
Class A4	-	13,212	-	9.27	-	1,425,276
Class A5	-	3,019	-	9.27	-	325,674
Class E	128,358	155,315	8.55	10.39	15,010,268	14,953,475
Class EF	21,599	28,388	7.27	8.83	2,972,894	3,215,043
Class F	274,016	149,829	9.94	12.08	27,564,835	12,403,472
Class F1	-	91,655	-	9.28	-	9,878,593
Class F2	-	15,627	-	9.28	-	1,684,063
Class F3	-	8,776	-	9.29	-	944,592
Class F4	-	506	-	9.28	-	54,596
Class F5	-	125	-	9.28	-	13,424
Class I	1,746,197	2,269,732	10.07	12.22	173,378,714	185,709,874
Class O	146,490	175,183	9.07	10.97	16,143,692	15,972,652
Class P	10,613	9,181	7.63	9.27	1,391,683	990,037
Class W	8	-	8.11	-	1,041	-

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

Signature High Income Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	120,909	128,913
Interest for distribution purposes	187,355	198,826
Income distributions from investments	656	743
Capital gain distributions from investments	181	-
Derivative income (loss)	(1,839)	635
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	179,020	67,483
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(1,127,357)	329,001
Total net gain (loss) on investments and derivatives	(641,075)	725,601
Other income		
Foreign exchange gain (loss) on cash	20,365	(167)
Commitment fee income	-	-
Securities lending revenue (Note 6)	584	1,479
Fees rebate	2,486	889
Total other income	23,435	2,201
Total income	(617,640)	727,802
Expenses		
Management fees (Note 5)	51,290	52,426
Administration fees (Note 5)	8,539	8,669
Commissions and other portfolio transaction costs	3,185	2,599
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Service fees	4	-
Interest expense	25	41
Withholding taxes	11,904	13,330
Harmonized sales tax	5,848	5,925
Total expenses	80,800	82,995
Increase (decrease) in net assets attributable to holders of redeemable units	(698,440)	644,807

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(452,692)	235,740	(1.89)	1.11	239,082,044	213,783,047
Class A1	31,704	83,128	0.25	0.93	127,882,989	90,086,412
Class A2	4,424	13,349	0.25	0.83	17,961,610	16,208,135
Class A3	1,883	5,375	0.24	0.83	7,501,646	6,431,072
Class A4	341	1,016	0.24	0.89	1,395,882	1,142,185
Class A5	88	257	0.27	0.89	336,412	291,096
Class E	(18,246)	13,697	(1.21)	0.89	15,139,457	15,355,181
Class EF	(2,812)	2,873	(0.91)	0.80	3,106,134	3,587,236
Class F	(41,958)	17,020	(2.01)	1.09	20,942,509	15,618,260
Class F1	2,650	6,129	0.27	0.92	10,063,110	6,650,345
Class F2	500	1,271	0.27	0.82	1,889,170	1,558,344
Class F3	242	540	0.25	0.96	965,565	562,105
Class F4	23	155	0.27	0.67	82,382	231,548
Class F5	3	12	0.28	0.89	13,094	13,222
Class I	(204,516)	245,083	(1.13)	1.25	180,738,702	196,234,273
Class O	(18,600)	18,347	(1.16)	1.11	16,152,016	16,370,503
Class P	(1,472)	815	(1.20)	1.41	1,233,883	580,933
Class W	(2)	-	(1.53)	-	1,018	-

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

Signature High Income Fund

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,250,745	3,365,915	1,194,392	549,695	164,836	139,113	67,858	52,937
Increase (decrease) in net assets attributable to holders of redeemable units	(452,692)	235,740	31,704	83,128	4,424	13,349	1,883	5,375
Distributions to holders of redeemable units								
From net investment income	(91,144)	(88,524)	(14,099)	(26,296)	(2,051)	(4,755)	(856)	(1,937)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(110,154)	(89,394)	(11,645)	(28,073)	(1,573)	(4,957)	(657)	(1,918)
Total distributions to holders of redeemable units	(201,298)	(177,918)	(25,744)	(54,369)	(3,624)	(9,712)	(1,513)	(3,855)
Redeemable unit transactions								
Proceeds from redeemable units issued	2,041,364	486,814	105,005	873,552	29,566	90,825	10,948	44,353
Reinvestment of distributions to holders of redeemable units	179,853	158,201	23,229	48,948	3,078	8,323	1,255	3,316
Redemption of redeemable units	(823,245)	(1,818,007)	(1,328,586)	(306,562)	(198,280)	(77,062)	(80,431)	(34,268)
Net increase (decrease) from redeemable unit transactions	1,397,972	(1,172,992)	(1,200,352)	615,938	(165,636)	22,086	(68,228)	13,401
Net increase (decrease) in net assets attributable to holders of redeemable units	743,982	(1,115,170)	(1,194,392)	644,697	(164,836)	25,723	(67,858)	14,921
Net assets attributable to holders of redeemable units at the end of year	2,994,727	2,250,745	-	1,194,392	-	164,836	-	67,858

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	13,212	9,610	3,019	2,455	155,315	176,918	28,388	35,413
Increase (decrease) in net assets attributable to holders of redeemable units	341	1,016	88	257	(18,246)	13,697	(2,812)	2,873
Distributions to holders of redeemable units								
From net investment income	(159)	(348)	(40)	(92)	(3,907)	(4,269)	(977)	(1,184)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(130)	(360)	(29)	(90)	(5,161)	(4,905)	(917)	(1,000)
Total distributions to holders of redeemable units	(289)	(708)	(69)	(182)	(9,068)	(9,174)	(1,894)	(2,184)
Redeemable unit transactions								
Proceeds from redeemable units issued	5,695	12,766	786	988	20,899	13,229	2,317	2,188
Reinvestment of distributions to holders of redeemable units	257	612	69	175	8,276	8,445	1,033	1,275
Redemption of redeemable units	(19,216)	(10,084)	(3,893)	(674)	(28,818)	(47,800)	(5,433)	(11,177)
Net increase (decrease) from redeemable unit transactions	(13,264)	3,294	(3,038)	489	357	(26,126)	(2,083)	(7,714)
Net increase (decrease) in net assets attributable to holders of redeemable units	(13,212)	3,602	(3,019)	564	(26,957)	(21,603)	(6,789)	(7,025)
Net assets attributable to holders of redeemable units at the end of year	-	13,212	-	3,019	128,358	155,315	21,599	28,388

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	149,829	227,483	91,655	38,052	15,627	12,724	8,776	2,303
Increase (decrease) in net assets attributable to holders of redeemable units	(41,958)	17,020	2,650	6,129	500	1,271	242	540
Distributions to holders of redeemable units								
From net investment income	(8,822)	(7,028)	(1,302)	(2,317)	(245)	(537)	(124)	(192)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(8,652)	(5,778)	(891)	(2,045)	(169)	(478)	(84)	(177)
Total distributions to holders of redeemable units	(17,474)	(12,806)	(2,193)	(4,362)	(414)	(1,015)	(208)	(369)
Redeemable unit transactions								
Proceeds from redeemable units issued	245,354	66,112	15,423	78,352	6,410	10,372	2,722	6,856
Reinvestment of distributions to holders of redeemable units	12,113	8,278	1,709	3,381	332	824	171	290
Redemption of redeemable units	(73,848)	(156,258)	(109,244)	(29,897)	(22,455)	(8,549)	(11,703)	(844)
Net increase (decrease) from redeemable unit transactions	183,619	(81,868)	(92,112)	51,836	(15,713)	2,647	(8,810)	6,302
Net increase (decrease) in net assets attributable to holders of redeemable units	124,187	(77,654)	(91,655)	53,603	(15,627)	2,903	(8,776)	6,473
Net assets attributable to holders of redeemable units at the end of year	274,016	149,829	-	91,655	-	15,627	-	8,776

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

Signature High Income Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	506	3,007	125	117	2,269,732	2,513,398	175,183	186,496
Increase (decrease) in net assets attributable to holders of redeemable units	23	155	3	12	(204,516)	245,083	(18,600)	18,347
Distributions to holders of redeemable units								
From net investment income	(10)	(84)	(2)	(5)	(100,017)	(111,871)	(7,827)	(8,169)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(7)	(66)	(1)	(4)	(70,704)	(72,927)	(4,939)	(4,741)
Total distributions to holders of redeemable units	(17)	(150)	(3)	(9)	(170,721)	(184,798)	(12,766)	(12,910)
Redeemable unit transactions								
Proceeds from redeemable units issued	562	155	-	-	351,026	329,927	28,119	21,828
Reinvestment of distributions to holders of redeemable units	17	149	3	9	170,631	184,780	11,168	11,255
Redemption of redeemable units	(1,091)	(2,810)	(128)	(4)	(669,955)	(818,658)	(36,614)	(49,833)
Net increase (decrease) from redeemable unit transactions	(512)	(2,506)	(125)	5	(148,298)	(303,951)	2,673	(16,750)
Net increase (decrease) in net assets attributable to holders of redeemable units	(506)	(2,501)	(125)	8	(523,535)	(243,666)	(28,693)	(11,313)
Net assets attributable to holders of redeemable units at the end of year	-	506	-	125	1,746,197	2,269,732	146,490	175,183

	Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	9,181	4,497	-	-	6,598,379	7,320,133
Increase (decrease) in net assets attributable to holders of redeemable units	(1,472)	815	(2)	-	(698,440)	644,807
Distributions to holders of redeemable units						
From net investment income	(504)	(244)	-	-	(232,086)	(257,852)
From net realized gains	-	-	-	-	-	-
Return of capital	(391)	(173)	-	-	(216,104)	(217,086)
Total distributions to holders of redeemable units	(895)	(417)	-	-	(448,190)	(474,938)
Redeemable unit transactions						
Proceeds from redeemable units issued	4,863	6,279	10	-	2,871,069	2,044,596
Reinvestment of distributions to holders of redeemable units	779	342	-	-	413,973	438,603
Redemption of redeemable units	(1,843)	(2,335)	-	-	(3,414,783)	(3,374,822)
Net increase (decrease) from redeemable unit transactions	3,799	4,286	10	-	(129,741)	(891,623)
Net increase (decrease) in net assets attributable to holders of redeemable units	1,432	4,684	8	-	(1,276,371)	(721,754)
Net assets attributable to holders of redeemable units at the end of year	10,613	9,181	8	-	5,322,008	6,598,379

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

Signature High Income Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(698,440)	644,807
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(179,020)	(67,483)
Unrealized foreign exchange (gain) loss on cash	(13,768)	(141)
Commissions and other portfolio transaction costs	3,185	2,599
Change in unrealized (appreciation) depreciation in value of investments and derivatives	1,127,357	(329,001)
Proceeds from sale and maturity of investments and derivatives	2,725,170	2,936,937
Purchase of investments and derivatives	(2,316,877)	(1,777,215)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	(837)	(743)
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	2,450	2,599
(Increase) decrease in interest receivable	4,598	6,687
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	(78)	(99)
Net cash from (used in) operating activities	653,740	1,418,947
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(34,219)	(36,373)
Proceeds from issuance of redeemable units	900,682	620,731
Amounts paid on redemption of redeemable units	(1,446,881)	(1,965,108)
Net cash from (used in) financing activities	(580,418)	(1,380,750)
Unrealized foreign exchange gain (loss) on cash	13,768	141
Net increase (decrease) in cash	73,322	38,197
Cash (bank overdraft), beginning of year	291,624	253,286
Cash (bank overdraft), end of year	378,714	291,624
Supplementary Information:		
Dividends received, net of withholding tax*	113,083	120,191
Interest received, net of withholding tax*	190,301	203,348
Dividends paid*	-	-
Interest paid*	25	41
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value		Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (40.4%)					CORPORATE BONDS (40.4%) (cont'd)				
USD	12,865,000	1011778 BC ULC/New Red Finance Inc., 5% 10/15/2025	16,112,644	17,291,242	USD	11,954,000	Brookfield Residential Properties Inc., 6.25% 09/15/2027	15,715,170	14,593,190
EUR	9,413,645	Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	11,480,277	12,321,281	USD	3,535,400	Calfrac Holdings L.P., 10.875% 03/15/2026	4,545,139	1,243,931
EUR	234,496	Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-	USD	6,661,000	Calfrac Holdings L.P., 8.5% 06/15/2026	8,565,554	703,102
USD	12,289,745	Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	2,131,440	985,906	USD	7,721,000	California Resources Corp., 8% 12/15/2022	7,370,096	162,998
USD	1,480,214	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	1,965,134	1,833,263	USD	11,832,800	Canada Goose Inc., Term Loan, Private Placement, variable rate, 12/02/2024	14,829,013	16,486,949
USD	2,213,000	AECOM 5.125% 03/15/2027	2,881,009	2,803,119	USD	185,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	253,900	255,162
USD	948,000	AECOM 5.875% 10/15/2024	1,100,161	1,248,425	USD	6,727,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	8,974,686	9,420,243
USD	1,722,000	AerCap Global Aviation Trust 6.5% 06/15/2045	2,285,808	2,008,511	USD	4,299,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	5,810,163	6,065,539
USD	6,931,000	AerCap Holdings N.V., 5.875% 10/10/2079	9,301,410	6,730,736	USD	2,679,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	3,522,617	3,826,981
USD	975,000	Air Canada, Term Loan B, Private Placement, variable rate, 10/06/2023	1,123,077	1,262,438	USD	2,974,000	Cenovus Energy Inc., 3.8% 09/15/2023	2,247,135	2,205,927
USD	14,316,000	Alliance One International Inc., 9.875% 07/15/2021	14,752,976	3,626,701	USD	864,000	Cenovus Energy Inc., 4.25% 04/15/2027	1,033,990	595,457
USD	1,114,000	Altice Financing S.A., 5% 01/15/2028	1,451,882	1,387,542	USD	739,000	Cenovus Energy Inc., 6.75% 11/15/2039	863,294	503,728
USD	4,116,000	Altice Financing S.A., 7.5% 05/15/2026	5,344,747	5,612,701	USD	1,626,000	Centene Corp., 3.375% 02/15/2030	2,158,512	2,128,242
USD	1,477,000	Altice France Holding S.A., 6% 02/15/2028	1,939,440	1,828,617	USD	1,114,000	Centene Corp., 4.25% 12/15/2027	1,467,398	1,536,487
USD	1,103,000	Altice France S.A., 5.5% 01/15/2028	1,461,256	1,453,477	USD	1,411,000	Centene Corp., 4.625% 12/15/2029	1,874,361	1,995,771
USD	12,976,437	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	17,240,540	15,614,899	USD	16,099,000	CES Energy Solutions Corp., 6.375% 10/21/2024	16,073,345	12,034,002
USD	8,830,959	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	11,685,127	9,061,263	USD	2,056,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	2,805,294	2,569,844
USD	2,199,000	Apergy Corp., 6.375% 05/01/2026	2,843,487	2,383,052	USD	909,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	1,218,254	1,176,981
USD	2,600,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	3,421,728	2,524,876	USD	4,567,278	Chinos Holdings Inc., 7% 12/31/2049	2,310,778	2,892,594
USD	99,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	131,570	118,433	USD	533,000	Citigroup Inc., 4.7% 12/31/2049	695,459	642,574
USD	185,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	245,864	221,314	USD	21,400,000	Citigroup Inc., 5% 12/31/2049	28,322,988	27,533,002
USD	4,905,000	Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	6,571,750	4,740,991	USD	1,904,000	Citigroup Inc., 5.95% 12/29/2049	2,068,376	2,596,673
USD	1,584,000	Bank of America Corp., 4.3% 12/31/2049	2,071,319	1,917,217	USD	3,360,000	Citigroup Inc., FRN, 6.25% 12/31/2049	4,298,869	4,847,086
USD	6,624,000	Bank of America Corp., 5.875% 12/31/2049	8,542,357	9,229,392	USD	3,142,000	Citigroup Inc., FRN, Series P, 5.95% 12/31/2049	3,851,618	4,283,862
USD	17,010,000	Bank of America Corp., 6.25% 12/31/2049	18,591,652	24,298,974	USD	1,350,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	1,782,814	1,797,866
USD	13,849,000	Bank of America Corp., FRN, 5.2% 12/31/2049	13,489,480	18,497,429	USD	9,604,000	Clearwater Seafoods Inc., 6.875% 05/01/2025	12,861,009	11,523,097
USD	2,750,000	Bank of America Corp., FRN, 6.5% 12/31/2049	3,272,705	4,083,220	USD	2,022,000	CommScope Finance LLC 5.5% 03/01/2024	2,722,801	2,879,912
USD	9,291,000	Barclays PLC 6.278% 12/31/2049	13,275,594	12,945,393	USD	1,937,000	CommScope Finance LLC 6% 03/01/2026	2,595,863	2,722,045
USD	1,768,000	Barclays PLC 7.75% 12/31/2049	2,306,394	2,182,225	USD	1,139,000	CommScope Finance LLC 8.25% 03/01/2027	1,524,877	1,545,159
USD	14,148,000	Barclays PLC 7.875% 12/31/2049	18,817,907	18,219,386	USD	4,773,441	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	6,303,242	6,315,053
USD	4,849,000	Barclays PLC 8% 12/31/2049	6,444,796	6,329,026	USD	2,443,000	Credit Suisse Group AG 5.1% 12/31/2049	3,186,051	2,656,070
USD	1,377,000	Baytex Energy Corp., 5.625% 06/01/2024	1,383,586	717,056	USD	13,854,000	Credit Suisse Group AG 6.25% 12/31/2049	16,268,996	17,962,644
USD	904,000	Berry Global Escrow Corp., 5.625% 07/15/2027	1,215,879	1,314,428	USD	7,096,000	Credit Suisse Group AG 6.375% 12/31/2049	9,447,603	8,765,512
USD	187,000	Block Communications Inc., 4.875% 03/01/2028	249,064	244,761	USD	4,433,000	Credit Suisse Group AG 7.125% 12/31/2049	5,850,037	5,771,079
USD	6,152,992	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	7,413,574	6,725,746	USD	3,789,000	Credit Suisse Group AG 7.5% 12/31/2049	4,953,004	4,914,560
GBP	5,443,057	BrightHouse Group PLC 9% 05/15/2023	9,495,491	2,375,926	USD	18,654,000	Credit Suisse Group AG, FRN, 7.5% 12/11/2023	21,397,545	25,269,130
USD	12,490,000	Brookfield Property REIT Inc./BPR Cumulus LLC/ BPR Nimnus 5.75% 05/15/2026	16,801,894	14,262,784	USD	23,879,000	Crew Energy Inc., 6.5% 03/14/2024	23,821,980	14,327,400
USD	11,564,000	Brookfield Residential Properties Inc., 4.875% 02/15/2030	15,365,332	12,364,250	USD	5,458,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	6,569,123	7,566,366
	10,495,000	Brookfield Residential Properties Inc., 6.125% 05/15/2023	10,417,643	9,548,141	USD	4,205,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	5,344,986	6,064,295

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CORPORATE BONDS (40.4%) (cont'd)				CORPORATE BONDS (40.4%) (cont'd)					
USD	448,000	CSC Holdings LLC 5.375% 02/01/2028	560,024	643,126	USD	21,207,133	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	19,017,865	19,296,333
USD	732,000	CSC Holdings LLC 5.75% 01/15/2030	961,627	1,038,933	USD	6,276,000	HBOS Capital Funding L.P., 6.85% 03/29/2049	6,849,254	8,316,122
USD	3,950,000	Darling Ingredients Inc., 5.25% 04/15/2027	5,346,660	5,390,786	USD	19,628,000	HCA Inc., 3.5% 09/01/2030	26,074,226	25,061,220
USD	4,603,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	4,449,183	2,915,218	USD	1,991,000	HCA Inc., 5% 03/15/2024	2,600,564	2,901,298
USD	750,000	Deutsche Bank AG 6% 12/31/2049	997,023	706,691	USD	7,068,000	HCA Inc., 5.25% 06/15/2026	9,225,570	10,432,630
USD	6,791,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	8,922,881	7,765,785	USD	10,220,000	HCA Inc., 5.375% 09/01/2026	13,854,523	14,815,138
USD	1,833,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	2,389,301	1,725,217	USD	4,289,000	HCA Inc., 5.5% 06/15/2047	5,808,626	6,559,434
USD	704,929	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	957,666	767,650	USD	2,590,000	HCA Inc., 7.05% 12/01/2027	3,498,323	3,754,521
USD	7,063,000	Dole Food Co., Inc., 7.25% 06/15/2025	9,347,754	7,852,969	USD	7,712,000	HCA Inc., 7.5% 12/15/2023	11,286,107	11,291,606
USD	8,709,000	Dresdner Funding Trust I 8.151% 06/30/2031	14,911,122	14,260,339	USD	981,000	HCA Inc., 7.58% 09/15/2025	1,419,346	1,422,079
USD	9,599,722	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	12,478,550	12,108,920	USD	239,000	HCA Inc., 7.69% 06/15/2025	368,432	346,460
USD	10,893,625	Egalet Corp., 13% 01/31/2024	12,728,478	12,725,302	USD	16,775,000	Howard Hughes Corp., 5.375% 03/15/2025	22,444,846	22,841,840
USD	3,428,000	Emera Inc., 6.75% 06/15/2076	4,520,079	4,373,519	USD	2,998,340	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	3,837,263	3,920,254
USD	9,528,000	Enbridge Inc., 5.375% 09/27/2077	9,528,000	7,832,711	USD	668,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	863,332	881,384
USD	25,858,000	Enbridge Inc., 5.5% 07/15/2077	29,737,081	26,202,637	USD	3,667,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	4,683,884	5,109,327
USD	23,288,000	Enbridge Inc., 6% 01/15/2077	30,700,322	24,253,895	USD	2,030,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	2,856,255	2,893,921
USD	6,390,000	Enbridge Inc., 6.25% 03/01/2078	7,983,110	6,744,965	USD	5,782,000	Husky III Holding Ltd., 13% 02/15/2025	7,749,429	5,976,895
USD	15,110,000	Enbridge Inc., 6.625% 04/12/2078	15,295,471	14,661,722	USD	2,546,000	ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	2,697,605	1,639,333
USD	2,650,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.5% 01/30/2026	3,406,738	2,574,214	USD	6,962,000	ILFC E-Capital Trust II 4.15% 12/21/2065	8,009,305	3,919,328
USD	9,209,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	12,105,387	8,813,308	USD	13,062,000	ING Groep N.V., 6.5% 12/31/2049	16,369,918	15,317,099
USD	32,692,865	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	31,457,748	6,901,791	USD	1,859,000	ING Groep N.V., 6.75% 12/31/2049	2,639,604	2,243,526
USD	8,595,949	Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	9,394,061	7,722,478	USD	1,671,000	ING Groep N.V., 6.875% 12/31/2049	2,221,933	2,046,036
USD	4,102,000	Fairstone Financial Inc., 7.875% 07/15/2024	5,539,638	5,426,766	USD	30,900,000	Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	8,348,354	8,154,124
USD	1,285,000	First Quantum Minerals Ltd., 6.5% 03/01/2024	1,678,511	1,501,063	USD	102,934,000	Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	27,063,574	27,162,998
USD	6,446,000	First Quantum Minerals Ltd., 6.875% 03/01/2026	7,380,694	7,280,361	USD	12,895,000	Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	14,780,199	11,887,218
USD	1,624,000	First Quantum Minerals Ltd., 7.25% 04/01/2023	2,144,987	1,924,204	USD	32,179,000	Inter Pipeline Ltd., 6.625% 11/19/2079	32,320,726	26,881,687
USD	16,576,000	First Quantum Minerals Ltd., 7.5% 04/01/2025	21,583,802	19,414,214	USD	36,805,000	Inter Pipeline Ltd., 6.875% 03/26/2079	37,138,523	31,765,475
USD	9,186,000	Foot Locker Inc., 8.5% 01/15/2022	10,865,743	12,281,959	USD	8,575,000	Iron Mountain Canada Operations ULC 5.375% 09/15/2023	8,593,038	8,928,118
USD	8,480,000	Fortress Transportation & Infrastructure Investors LLC 6.5% 10/01/2025	10,921,650	8,742,207	USD	2,570,000	Iron Mountain Inc., 4.875% 09/15/2029	3,399,336	3,397,755
USD	4,954,000	Fortress Transportation & Infrastructure Investors LLC 6.75% 03/15/2022	6,695,241	6,453,315	USD	21,623,991	Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	27,842,899	27,390,247
USD	5,521,000	Front Range BidCo Inc., 4% 03/01/2027	7,317,267	7,430,307	USD	11,026,000	iStar Inc., 4.25% 08/01/2025	14,619,499	12,761,998
USD	1,127,000	Front Range BidCo Inc., 6.125% 03/01/2028	1,494,398	1,506,833	USD	6,104,000	iStar Inc., 4.75% 10/01/2024	8,083,348	7,216,247
USD	5,527,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	7,310,459	7,311,978	USD	6,894,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	10,516,447	9,460,051
USD	1,016,000	Genworth Financial Inc., 7.2% 02/15/2021	1,381,718	1,351,559	USD	7,002,869	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	6,913,181	5,814,945
USD	11,388,000	Genworth Holdings Inc., 3.69425% 11/15/2036	10,756,048	6,410,989	USD	3,923,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	4,898,146	5,576,443
USD	3,912,000	Genworth Holdings Inc., 4.8% 02/15/2024	4,501,560	4,790,002	USD	4,748,000	JPMorgan Chase & Co., 4.6% 12/31/2049	6,195,198	5,848,380
USD	6,993,000	Genworth Holdings Inc., 4.9% 08/15/2023	8,181,240	8,660,915	USD	3,600,000	JPMorgan Chase & Co., 6.75% 08/29/2049	4,309,193	5,294,639
USD	3,281,000	Genworth Holdings Inc., 7.625% 09/24/2021	3,842,225	4,387,765	USD	4,150,000	JPMorgan Chase & Co., FRN, 5.15% 05/29/2049	5,446,347	5,548,675
USD	24,222,000	Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	31,968,320	21,953,989	USD	7,450,500	JPMorgan Chase & Co., FRN, 6% 12/29/2049	8,202,560	10,380,976
USD	8,339,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	10,877,484	11,384,220	USD	10,817,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	12,514,614	13,620,776
USD	3,056,000	H&E Equipment Services Inc., 5.625% 09/01/2025	3,897,275	3,989,191					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CORPORATE BONDS (40.4%) (cont'd)				CORPORATE BONDS (40.4%) (cont'd)					
USD	245,866	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	315,043	197,238	USD	12,294,000	MPH Acquisition Holdings LLC 7.125% 06/01/2024	16,185,929	15,054,280
	23,781,000	Keyera Corp., 6.875% 06/13/2019	24,017,236	21,049,436	USD	7,008,516	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	9,216,723	8,601,222
USD	355,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	457,994	469,649	USD	1,828,000	National CineMedia LLC 5.875% 04/15/2028	2,433,893	1,775,182
USD	140,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5% 06/01/2024	183,622	193,095	USD	4,688,000	National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	3,162,955	5,047,387
USD	826,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 5.25% 06/01/2026	1,087,682	1,160,885	USD	3,726,000	National Westminster Bank PLC, FRN, 1.875% 08/29/2049	2,776,124	4,011,639
USD	7,904,000	Kinetic Concepts Inc./KCI USA Inc., 12.5% 11/01/2021	8,674,632	11,096,280	USD	3,732,000	Nationstar Mortgage Holdings Inc., 6% 01/15/2027	4,698,482	4,464,555
USD	3,439,000	Kinross Gold Corp., 6.875% 09/01/2041	4,989,971	4,840,049	USD	3,455,000	Navient Corp., 5% 03/15/2027	4,552,051	4,180,349
USD	1,599,000	Kraft Foods Group Inc., 3% 06/01/2026	2,054,745	2,186,468	USD	16,345,000	New Gold Inc., 6.25% 11/15/2022	18,192,793	22,342,591
USD	4,070,000	Kraft Foods Group Inc., 4.625% 01/30/2029	5,620,522	5,745,417	USD	6,871,000	New Gold Inc., 6.375% 05/15/2025	8,829,652	8,987,285
USD	3,743,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	5,109,848	5,279,744	USD	1,718,000	Newell Brands Inc., 4.2% 04/01/2026	2,250,351	2,373,901
USD	1,895,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	2,457,177	2,627,018	USD	14,595,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	19,029,095	6,983,942
USD	1,967,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	2,630,158	2,816,470	USD	4,556,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	6,086,109	2,185,024
USD	6,881,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	6,399,024	9,684,320	USD	3,947,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	5,335,472	1,930,365
USD	7,612,214	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	9,246,785	9,427,819	USD	9,435,930	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	12,091,737	11,686,513
USD	5,270,000	Laredo Petroleum Inc., 9.5% 01/15/2025	6,296,340	2,966,799	USD	2,112,193	Northern Oil and Gas Inc., 8.5% 05/15/2023	2,640,542	2,021,436
USD	9,653,000	LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	10,299,359	12,736,531	USD	7,166,000	NOVA Chemicals Corp., 4.875% 06/01/2024	9,649,855	8,849,964
USD	1,449,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	1,898,112	2,008,733	USD	5,758,000	NOVA Chemicals Corp., 5% 05/01/2025	7,849,788	6,807,200
USD	14,718,000	Lincoln National Corp., 3.85913% 04/20/2067	9,424,676	12,428,469	USD	6,269,000	NOVA Chemicals Corp., 5.25% 06/01/2027	8,371,600	7,433,370
USD	10,533,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	8,345,250	9,190,970	USD	291,000	NOVA Chemicals Corp., 5.25% 08/01/2023	383,595	355,566
USD	1,838,000	Lloyds Banking Group PLC 6.75% 12/31/2049	2,451,418	2,127,644	USD	8,612,000	NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	10,901,392	10,484,258
USD	200,000	Lloyds Banking Group PLC 7.5% 12/31/2049	218,234	241,707	USD	3,670,000	NuStar Logistics L.P., 6% 06/01/2026	4,938,704	3,822,217
USD	1,869,000	Lloyds Banking Group PLC 7.5% 12/31/2049	2,409,722	2,364,231	USD	19,196,000	NuVista Energy Ltd., 6.5% 03/02/2023	19,194,190	12,321,432
USD	5,088,000	Macquarie Bank Ltd., 6.125% 12/31/2049	6,244,475	6,444,767	USD	3,817,000	Oasis Petroleum Inc., 6.875% 03/15/2022	4,040,411	1,060,979
USD	14,629,000	Mattamy Group Corp., 4.625% 03/01/2028	14,629,000	13,166,100	USD	2,525,000	Occidental Petroleum Corp., 2.7% 08/15/2022	2,334,604	2,533,939
USD	6,575,000	Mattamy Group Corp., 4.625% 03/01/2030	8,718,425	7,958,144	USD	6,620,000	Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	8,822,604	8,011,679
USD	12,153,299	McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	15,043,851	15,964,193	USD	733,000	Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	970,231	918,146
USD	9,495,000	MEG Energy Corp., 6.5% 01/15/2025	12,166,163	8,452,265	USD	3,979,028	Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	5,285,062	5,096,076
USD	2,781,000	MEG Energy Corp., 7% 03/31/2024	3,345,053	1,805,323	USD	673,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	897,980	895,085
USD	2,693,000	MEG Energy Corp., 7.125% 02/01/2027	3,433,991	1,872,778	USD	2,461,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	3,291,243	3,021,655
USD	5,556,000	Merlin Entertainments PLC 5.75% 06/15/2026	7,520,723	6,607,490	USD	15,907,000	Parkland Fuel Corp., 5.625% 05/09/2025	15,907,000	14,912,812
USD	10,763,000	MetLife Capital Trust IV 7.875% 12/15/2037	18,706,475	17,571,503	USD	3,801,000	Parkland Fuel Corp., 5.75% 09/16/2024	3,803,357	3,610,950
USD	2,081,000	MGM China Holdings Ltd., 5.875% 05/15/2026	2,824,853	2,577,344	USD	753,000	Parkland Fuel Corp., 5.875% 07/15/2027	992,090	993,431
USD	8,209,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 4.5% 01/15/2028	9,684,091	9,820,345	USD	2,654,000	Parkland Fuel Corp., 6% 04/01/2026	3,468,277	3,473,773
USD	4,192,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 5.75% 02/01/2027	5,745,202	5,132,844	USD	5,268,000	Parkland Fuel Corp., 6.5% 01/21/2027	5,269,098	4,951,920
USD	10,506,000	MGM Resorts International 4.625% 09/01/2026	13,550,677	12,572,660	USD	1,057,000	Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	1,389,712	1,130,593
USD	9,510,000	MGM Resorts International 5.5% 04/15/2027	12,710,896	12,179,781	USD	3,611,000	Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	4,611,913	3,582,896
USD	5,666,000	Michaels Stores Inc., 8% 07/15/2027	7,481,998	5,901,003					
USD	4,017,085	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	5,137,449	4,692,526					
USD	2,653,000	Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	3,506,429	1,213,496					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
CORPORATE BONDS (40.4%) (cont'd)				CORPORATE BONDS (40.4%) (cont'd)					
USD	5,380,000	PNC Financial Services Group Inc., 6.75% 07/29/2049	5,106,907	7,150,668	USD	4,275,000	The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	5,630,454	5,866,220
USD	1,666,000	Precision Drilling Corp., 5.25% 11/15/2024	1,810,655	820,655	USD	463,000	TJX Co., Inc., 3.875% 04/15/2030	654,006	650,812
USD	4,373,000	Precision Drilling Corp., 7.125% 01/15/2026	5,543,653	2,261,801	USD	2,997,457	Tops Markets LLC 13% 11/19/2024	3,953,535	4,092,063
USD	3,655,000	Precision Drilling Corp., 7.75% 12/15/2023	4,899,873	2,057,619	USD	4,790,231	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	6,121,822	6,775,480
USD	9,935,000	Project Homestake Merger Corp., 8.875% 03/01/2023	12,220,903	8,878,900	USD	10,148,000	TransCanada Trust 5.875% 08/15/2076	13,627,918	11,530,241
USD	5,941,000	Quotient Ltd., 12% 04/15/2024	7,942,832	8,403,171	USD	8,808,000	TransDigm Inc., 5.5% 11/15/2027	11,712,166	11,125,751
USD	13,859,000	Quotient Ltd., 12% 10/15/2023	18,299,333	19,602,684	USD	2,858,000	TransDigm Inc., 7.5% 03/15/2027	3,838,585	3,876,338
USD	12,524,000	Rayonier AM Products Inc., 5.5% 06/01/2024	13,922,690	8,019,957	USD	6,750,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	8,527,363	7,599,961
USD	3,073,000	Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	3,959,163	4,281,691	USD	2,044,000	UBS Group AG 6.875% 12/31/2049	2,783,616	2,804,808
USD	9,807,000	Rite Aid Corp., 6.125% 04/01/2023	12,074,718	11,870,041	USD	12,228,000	UBS Group AG 6.875% 12/31/2049	16,074,693	16,327,692
USD	5,673,000	Rite Aid Corp., 7.5% 07/01/2025	7,703,590	7,584,972	USD	5,541,000	UBS Group AG 7.125% 12/31/2049	7,338,480	7,603,444
USD	7,217,000	Rite Aid Corp., 7.7% 02/15/2027	8,421,668	7,714,094	USD	7,390,000	UBS Group AG, FRN, 7% 12/31/2049	9,453,018	10,021,062
USD	14,309,000	Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	17,740,435	14,650,952	USD	1,908,000	UBS Group Funding Switzerland AG 7% 12/31/2049	2,529,362	2,524,200
USD	19,300,000	Saguard Resources Ltd., 8.5% 04/13/2022	18,914,000	19,871,859	USD	3,607,870	Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	4,789,718	4,713,797
USD	599,000	Scientific Games International Inc., 6.625% 05/15/2021	725,418	672,403	USD	2,035,000	United Rentals North America Inc., 4% 07/15/2030	2,709,954	2,563,333
USD	2,566,000	Scientific Games International Inc., 7% 05/15/2028	3,396,471	2,221,004	USD	6,804,000	US Foods Inc., 5.875% 06/15/2024	8,981,854	8,718,903
USD	7,226,000	Scientific Games International Inc., 7.25% 11/15/2029	9,568,885	6,356,171	USD	14,628,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	14,921,148	15,440,587
USD	13,232,000	Scientific Games International Inc., 8.25% 03/15/2026	17,849,390	11,920,588	USD	27,300	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	36,471	34,964
USD	18,052,000	Seven Generations Energy Ltd., 5.375% 09/30/2025	22,410,791	14,164,061	USD	9,287,000	Velvet Energy Ltd., 9% 09/22/2023	11,953,043	13,070,525
USD	3,286,000	Seven Generations Energy Ltd., 6.875% 06/30/2023	4,308,026	3,167,931	USD	3,628,000	Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	4,797,475	4,391,201
USD	3,501,000	SFR Group S.A., 7.375% 05/01/2026	4,602,879	4,891,092	USD	9,301,000	Vesta Energy Corp., 8.125% 07/24/2023	9,286,451	5,203,910
USD	1,999,000	Silversea Cruises Ltd., 7.25% 02/01/2025	2,673,681	2,391,384	USD	373,000	VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	490,087	494,775
USD	1,596,000	Spring Corp., 7.625% 03/01/2026	2,025,929	2,542,261	USD	373,000	VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	490,087	491,494
USD	4,387,000	Sprint Capital Corp., 6.875% 11/15/2028	4,798,435	7,052,245	USD	1,605,000	Virgin Media Finance PLC 5.75% 01/15/2025	1,992,095	2,191,111
USD	5,283,000	Sprint Corp., 7.125% 06/15/2024	6,295,117	8,161,351	USD	3,447,000	Virgin Media Secured Finance PLC 5.5% 05/15/2029	4,646,555	4,833,843
USD	4,216,000	Sprint Corp., 7.625% 02/15/2025	5,078,920	6,556,627	USD	1,240,000	Virgin Media Secured Finance PLC 5.5% 08/15/2026	1,589,276	1,771,354
USD	15,428,000	Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	20,570,457	20,414,909	USD	3,417,000	Wand Merger Corp., 8.125% 07/15/2023	4,551,014	4,702,324
USD	1,738,000	Station Casinos LLC 4.5% 02/15/2028	2,283,567	1,981,310	USD	2,111,000	Wand Merger Corp., 9.125% 07/15/2026	2,803,292	2,688,775
USD	735,000	Studio City Finance Ltd., 7.25% 02/11/2024	976,566	880,308	USD	8,316,000	Wells Fargo & Co., 5.875% 12/31/2049	10,698,679	11,879,498
USD	10,972,000	Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	14,538,998	11,927,396	USD	1,528,000	Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	1,968,219	1,870,941
USD	2,898,000	Teck Resources Ltd., 5.4% 02/01/2043	3,741,063	3,231,263	USD	1,312,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25% 05/15/2027	1,622,298	1,671,091
USD	7,144,000	Teck Resources Ltd., 6% 08/15/2040	9,949,537	8,619,492	USD	8,080,930	Xplornet Communications Inc., 9.625% 06/01/2022	10,801,315	10,576,985
USD	3,743,000	Teck Resources Ltd., 6.125% 10/01/2035	5,435,496	4,836,780	USD	18,460,995	Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	23,790,065	24,942,726
USD	2,493,000	Teine Energy Ltd., 6.875% 09/30/2022	2,820,840	3,263,043	USD	478,000	Yum! Brands Inc., 7.75% 04/01/2025	676,039	672,737
USD	6,420,000	TerraForm Power Operating LLC 5% 01/31/2028	8,121,462	9,467,406	USD	1,104,000	Ziggo B.V., 4.875% 01/15/2030	1,451,199	1,513,271
USD	1,015,000	The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	1,254,208	1,180,022	USD	402,000	Ziggo Bond Co. B.V., 5.125% 02/28/2030	534,255	554,459
USD	5,858,000	The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	7,613,178	7,559,263				2,364,126,559	2,148,382,091
USD	1,439,000	The Royal Bank of Scotland Group PLC 8% 12/31/2049	2,017,425	1,892,352					

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
COMMON EQUITIES (32.1%)				REITS (15.7%) (cont'd)			
193,000	Aena S.A.	47,518,972	29,789,937	13,996	Sovereign REIT, Preferred 12%, Series 144A	18,227,126	20,584,381
233,400	AerCap Holdings N.V.	18,688,790	7,486,223	508,000	STORE Capital Corp.	22,712,009	12,955,062
3,142,700	Banco Santander S.A.	19,627,178	10,811,013			701,741,085	837,802,342
111,981	Bank of Montreal	7,345,157	7,957,370	EXCHANGE-TRADED FUND(S) (3.7%)			
1,099,679	Berry Petroleum Co., LLC	21,195,618	3,729,929	14,122,632	CI First Asset Global Financial Sector ETF (Common Units)	278,868,159	179,639,879
2,604,700	Boralx Inc., Class A	50,628,127	65,117,500	1,016,100	CI First Asset Preferred Share ETF (Common Units)	19,999,786	16,653,879
405,031	BrightHouse TopCo Ltd., A1 Ordinary Shares	4,057,841	1			298,867,945	196,293,758
2,644,806	Brookfield Asset Management Inc., Class A	133,905,878	164,982,998	PREFERRED SHARES (2.9%)			
59,144	Brookfield Infrastructure Corp.	2,769,402	2,915,208	110,200	BCE Inc., Preferred 4.4%, Series AF 16	1,634,565	1,341,134
532,300	Brookfield Infrastructure Partners L.P.	26,589,568	27,200,530	77,000	BCE Inc., Preferred 5.55%, Series 19	1,114,829	820,820
339,897	Brookfield Renewable Energy Partners L.P.	11,936,986	20,118,503	285,400	BCE Inc., Preferred, Series 18	4,356,418	3,167,940
193,500	Canadian National Railway Co.	23,107,210	21,290,805	86,300	BCE Inc., Preferred, Series AB	1,322,979	932,040
1,877,877	Cheniere Energy Inc.	110,938,441	88,537,964	155,800	BCE Inc., Preferred, Series AJ	2,302,144	1,729,380
408,376	Chinos Intermediate Holdings Inc., Class A	674,541	753,610	24,000	Bombardier Inc., Preferred 5.476%	283,200	171,600
454,974	Coca-Cola Co.	23,684,715	28,334,623	60,000	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 5	1,192,895	1,026,600
2,089,269	Enbridge Inc.	106,327,781	85,618,244	149,300	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 6	2,972,006	2,517,198
23,526,300	ESR Cayman Ltd.	66,749,675	71,579,129	50,000	Canadian Utilities Ltd., Preferred 4.9%, Series BB	1,151,634	993,500
752,000	Exelon Corp.	45,319,015	38,958,411	193,000	Capital Power Corp., Preferred 5.75%, Series 9	4,825,000	4,122,480
2,722,876	Ferrovial S.A.	68,141,265	92,358,859	633,429	Citigroup Capital XIII, Preferred 7.875%	21,635,165	22,822,094
4,824,354	First Capital Real Estate Investment Trust	100,636,024	65,755,945	544,149	Citigroup Inc., Preferred 6.875%, Series K	15,114,090	19,743,236
2,131,521	Keyera Corp.	72,090,779	27,880,295	46,038	Citigroup Inc., Preferred, Perpetual 7.125%	1,350,502	1,677,514
3,224,600	Manulife Financial Corp.	74,252,858	56,978,682	134,400	Elanco Animal Health Inc., Preferred 5%	9,394,005	7,781,819
79,000	McDonald's Corp.	17,253,843	18,384,375	925,700	GMAC Capital Trust, Preferred 8.125%, Series 2	26,396,196	26,721,049
151,985	National Bank of Canada	7,655,529	8,266,464	62,400	Great-West Lifeco Inc., Preferred 4.85%, Series H	1,422,720	1,160,016
335,659	Nestlé S.A., Registered Shares	33,743,961	48,798,771	107,725	Intact Financial Corp., Preferred 5.3%, Series 6	2,575,705	2,306,392
193,300	NextEra Energy Inc.	33,935,887	65,460,777	98,300	Intact Financial Corp., Preferred 5.4% Series 9	2,457,500	2,065,283
3,219,500	Northland Power Inc.	77,324,385	90,435,755	294,400	Morgan Stanley, Preferred 4.875%, Series L	9,718,866	9,765,961
1,966,516	Pembina Pipeline Corp.	75,562,258	51,916,022	185,116	Morgan Stanley, Preferred 5.85%, Series K	6,092,148	6,414,305
4,118,710	Plains GP Holdings L.P.	90,713,994	32,519,335	100,145	Morgan Stanley, Preferred 6.875%	2,745,426	3,615,216
254,297	Procter & Gamble Co.	24,288,992	39,368,739	144,100	National Bank of Canada, Preferred 5.4%, Series 36	3,602,500	3,011,690
337,170	Sempra Energy	51,574,543	53,617,494	41,000	National Bank of Canada, Preferred 5.6%, Series 34	1,041,014	894,210
9,612,750	Sporting Life Group Ltd., Class B	9,910,051	9,910,053	1,499,600	Nortel Networks Corp., Preferred, Series 7, Class A	23,815,700	150
13,073,765	Sydney Airport	31,062,732	63,246,284	1,585,000	Nortel Networks Corp., Preferred, Series F	25,705,195	158
3,869,300	The Williams Co., Inc.	150,792,411	77,055,993	56,934	NuStar Energy L.P., Preferred 7.625%, Series B	1,884,787	777,250
14,932	Tops Markets LLC	6,920,154	7,388,138	245,100	Pembina Pipeline Corp., Preferred 4.9%, Series 21	6,127,500	3,924,051
12,227,767	Transurban Group	87,197,380	127,407,846	487,300	Pembina Pipeline Corp., Preferred 5.25%, Series 23	12,182,500	8,191,513
3,551,560	Tricon Capital Group Inc.	36,363,073	24,470,248	115,700	Power Corporation of Canada, Preferred 5%, Series D	2,606,669	2,208,713
801,600	Vonovia S.E.	47,218,210	55,772,343	49,000	Sempra Energy, Preferred 6%, Series A	6,081,895	6,380,420
336,282	XplorNet Communications Inc.	10,354,004	14,460,126	19,700	Sun Life Financial Inc., Preferred 4.45%, Series 4	402,595	344,947
373,254	Zyla Life Sciences	2,967,829	840,508				
		1,831,025,057	1,707,475,050				
REITS (15.7%)							
455,900	Alexandria Real Estate Equities Inc.	71,432,223	87,942,316				
2,582,214	Allied Properties Real Estate Investment Trust	37,141,357	115,528,254				
3,389,494	American Homes 4 Rent	94,261,236	110,672,682				
927,654	Americold Realty Trust	36,959,187	44,441,955				
994,900	Apartment Investment & Management Co.	67,635,552	49,217,816				
5,485,613	Choice Properties Real Estate Investment Trust	35,150,609	70,874,120				
66,800	Crown Castle International Corp.	11,757,478	13,575,669				
1,693,200	Embassy Office Parks REIT	9,408,697	11,094,963				
16,640	Equinix Inc.	11,954,980	14,626,891				
404,800	Gecina S.A.	89,352,699	75,779,143				
946,900	Hudson Pacific Properties Inc.	41,190,386	33,796,439				
1,562,270	Prologis Inc.	154,557,546	176,712,651				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
PREFERRED SHARES (2.9%) (cont'd)			
430,400	Synchrony Financial, Preferred 5.625%, Series A	14,181,593	10,334,010
		217,689,941	156,962,689
FUND(S) (0.2%)			
1,100,248	Signature Floating Rate Income Fund (Class I)	10,932,871	9,227,446
WARRANTS (0.0%)			
1,350,600	Canadian International Oil Corp., Warrants (31Dec49)	1,129	1
250,397	Egalet Corp., Warrants	1,990,965	563,854
		1,992,094	563,855
Commissions and other portfolio transaction costs		(2,140,709)	
Total Investment Portfolio before Derivative Instruments (95.0%)			
		5,424,234,843	5,056,707,231
Foreign Currency Forward Contract(s) (-2.8%) (see Schedule A)			
			(147,284,612)
Credit Default Swap Contract(s) (0.0%) (see Schedule B)			
		(111)	58
Total Investment Portfolio (92.2%)		5,424,234,732	4,909,422,677
Other Net Assets (Liabilities) (7.8%)			412,585,015
Net Assets Attributable to Holders of Redeemable Units (100.0%)			5,322,007,692

Principal amounts stated in:

GBP British Pound
EUR European Currency
USD U.S. Dollar

Schedule A

Foreign Currency Forward Contract(s) (-2.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	April 22, 2020	1.43	(7,518,217) US \$	10,717,406 Canadian \$	139,964
1	Bank of Montreal	A-1	April 22, 2020	0.75	(11,156,190) US \$	14,841,927 Canadian \$	(853,323)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(961,441) US \$	1,371,496 Canadian \$	19,662
1	Bank of Montreal	A-1	May 14, 2020	0.73	(17,495,793) US \$	23,884,382 Canadian \$	(724,285)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(3,776,707) US \$	5,031,413 Canadian \$	(280,585)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(40,986,061) US \$	56,084,096 Canadian \$	(1,539,356)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(4,241,318) US \$	6,004,561 Canadian \$	41,154
1	Bank of Montreal	A-1	May 14, 2020	0.75	(7,282,291) US \$	9,703,682 Canadian \$	(538,977)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(84,831,183) US \$	112,500,570 Canadian \$	(6,815,328)
1	Bank of Montreal	A-1	April 22, 2020	1.42	(7,025,920) US \$	9,984,640 Canadian \$	99,829

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.
Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-2.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.17	(12,108,000) Australian \$	10,324,741 Canadian \$	(144,559)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.18	(12,269,540) Canadian \$	14,439,000 Australian \$	215,197
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.48	(1,728,184) Canadian \$	1,168,000 Swiss Franc	(15,117)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(501,403) Canadian \$	364,710 US \$	11,582
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	1.57	(4,825,015) Canadian \$	3,075,580 Euro	(45,420)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(7,433,858) Canadian \$	5,408,606 US \$	173,652
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(5,854,601) Canadian \$	4,139,458 US \$	(30,784)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.90	(7,658,030) Canadian \$	8,544,000 Australian \$	(269,647)
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(117,099,000) Euro	176,546,064 Canadian \$	(5,417,204)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(13,469,882) US \$	18,431,850 Canadian \$	(505,835)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(19,168,487) US \$	25,526,042 Canadian \$	(1,441,439)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(22,143,411) US \$	30,260,300 Canadian \$	(871,659)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(3,776,707) US \$	5,033,198 Canadian \$	(278,801)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(4,817,238) US \$	6,408,316 Canadian \$	(368,886)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.42	(4,236,214) US \$	6,034,593 Canadian \$	74,630
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(63,927,564) US \$	83,265,972 Canadian \$	(6,670,648)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(71,312,660) US \$	94,573,067 Canadian \$	(5,728,895)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.43	(5,368,131) US \$	7,650,311 Canadian \$	97,844
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.42	(7,025,920) US \$	9,985,061 Canadian \$	100,250
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(10,293,192) US \$	13,698,211 Canadian \$	(782,920)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(10,843,321) US \$	14,807,390 Canadian \$	(444,262)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(13,076,327) US \$	17,402,408 Canadian \$	(989,635)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(13,221,594) US \$	17,589,043 Canadian \$	(1,007,312)
1	Citigroup Inc.	A-2	May 14, 2020	0.73	(13,416,678) US \$	18,319,025 Canadian \$	(552,175)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(137,434,076) US \$	182,796,254 Canadian \$	(10,506,651)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(14,148,169) US \$	18,828,412 Canadian \$	(1,076,152)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(14,366,966) US \$	19,144,686 Canadian \$	(1,062,682)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(34,358,519) US \$	45,733,336 Canadian \$	(2,592,423)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(86,088,142) US \$	111,656,750 Canadian \$	(9,456,304)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(9,264,039) US \$	12,345,027 Canadian \$	(684,993)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(2,452,148) Canadian \$	1,784,691 US \$	58,120
1	HSBC Holdings PLC	A-1	June 18, 2020	5.56	(7,617,492) Canadian \$	42,347,000 Hong Kong \$	61,389
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(121,366,046) US \$	158,018,592 Canadian \$	(12,725,441)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(13,640,025) US \$	18,141,506 Canadian \$	(1,043,375)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-2.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay		Receive		Unrealized Gain (Loss) (\$)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(33,697,764)	US \$	44,839,256	Canadian \$	(2,568,945)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(85,140,410)	US \$	113,113,717	Canadian \$	(6,637,308)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(1,387,000)	British Pound	2,408,276	Canadian \$	(14,134)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.57	(15,998,938)	Canadian \$	10,190,420	Euro	(162,524)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(21,938,644)	Canadian \$	15,522,967	US \$	(99,338)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(22,171,143)	Canadian \$	15,682,774	US \$	(107,002)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(22,769,661)	Canadian \$	15,711,072	US \$	(665,450)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(28,955,911)	Canadian \$	20,065,396	US \$	(725,575)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(29,157,546)	Canadian \$	20,110,173	US \$	(864,150)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(35,566,136)	Canadian \$	25,175,344	US \$	(146,879)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.19	(4,198,897)	Canadian \$	22,586,000	Hong Kong \$	(103,057)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(8,933,696)	Canadian \$	5,714,186	Euro	(53,644)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	1.56	(9,585,584)	Canadian \$	6,129,000	Euro	(60,890)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.64	(10,331,000)	Euro	16,039,452	Canadian \$	(15,076)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.18	(19,762,000)	Hong Kong \$	3,584,338	Canadian \$	790
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.70	(17,417,000)	Swiss Franc	24,705,262	Canadian \$	(837,585)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(10,656,766)	US \$	14,181,651	Canadian \$	(810,979)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(11,996,597)	US \$	15,980,583	Canadian \$	(892,818)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(12,094,403)	US \$	16,094,070	Canadian \$	(921,121)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.43	(8,467,493)	US \$	12,111,330	Canadian \$	198,324
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(12,190,146)	US \$	16,587,823	Canadian \$	(558,147)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(12,886,268)	US \$	17,543,669	Canadian \$	(581,434)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(15,289,150)	US \$	20,359,048	Canadian \$	(1,150,728)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(22,757,874)	US \$	31,107,510	Canadian \$	(888,352)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(85,896,297)	US \$	113,903,309	Canadian \$	(6,910,673)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(86,088,142)	US \$	111,871,540	Canadian \$	(9,241,613)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(9,682,054)	US \$	12,880,308	Canadian \$	(737,636)
1	Morgan Stanley	A-2	June 18, 2020	1.18	(11,628,277)	Canadian \$	13,737,500	Australian \$	249,817
1	Morgan Stanley	A-2	April 22, 2020	1.45	(22,808,981)	Canadian \$	15,711,072	US \$	(704,752)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(27,334,257)	Canadian \$	18,853,287	US \$	(809,199)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(34,173,788)	Canadian \$	24,146,838	US \$	(201,513)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(36,918,275)	Canadian \$	26,178,619	US \$	(87,539)
1	Morgan Stanley	A-2	June 18, 2020	1.56	(648,420)	Canadian \$	414,814	Euro	(3,784)
1	Morgan Stanley	A-2	June 18, 2020	0.19	(30,349,000)	Hong Kong \$	5,680,783	Canadian \$	177,094
1	Morgan Stanley	A-2	May 14, 2020	0.75	(10,405,937)	US \$	13,857,625	Canadian \$	(778,484)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(11,181,617)	US \$	14,891,829	Canadian \$	(839,202)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(11,409,814)	US \$	15,193,214	Canadian \$	(858,857)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(11,596,711)	US \$	15,447,438	Canadian \$	(863,516)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(11,680,740)	US \$	15,948,501	Canadian \$	(481,019)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(34,358,519)	US \$	45,671,405	Canadian \$	(2,654,295)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(24,797,364)	US \$	35,319,475	Canadian \$	431,869
1	Morgan Stanley	A-2	June 22, 2020	1.42	(396,120)	US \$	563,891	Canadian \$	6,929
1	Morgan Stanley	A-2	April 22, 2020	0.77	(61,847,797)	US \$	80,309,364	Canadian \$	(6,701,217)
1	Morgan Stanley	A-2	May 14, 2020	0.73	(9,829,792)	US \$	13,429,654	Canadian \$	(396,428)
1	Royal Bank of Canada	A-1+	June 18, 2020	1.57	(19,430,298)	Canadian \$	12,409,000	Euro	(146,204)
1	Royal Bank of Canada	A-1+	June 18, 2020	0.18	(4,068,023)	Canadian \$	22,114,000	Hong Kong \$	(57,863)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(6,323,018)	Canadian \$	4,598,993	US \$	145,729
1	Royal Bank of Canada	A-1+	June 18, 2020	5.79	(216,442,000)	Hong Kong \$	37,409,117	Canadian \$	(1,835,823)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,417,212)	US \$	1,888,464	Canadian \$	(104,868)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(22,299,343)	US \$	29,715,368	Canadian \$	(1,656,814)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(2,446,628)	US \$	3,259,757	Canadian \$	(181,464)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(19,008,000)	US \$	26,804,911	Canadian \$	79,371
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(29,713,245)	US \$	40,606,120	Canadian \$	(1,187,016)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-2.8%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(36,169,318) US \$	46,904,010 Canadian \$	(3,980,772)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(3,776,707) US \$	5,032,027 Canadian \$	(279,971)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(8,839,873) US \$	11,761,681 Canadian \$	(674,826)
1	Toronto-Dominion Bank	A-1+	June 18, 2020	0.89	(114,328,610) Australian \$	101,216,262 Canadian \$	2,353,607
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(3,879,337) US \$	5,163,281 Canadian \$	(294,422)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(41,756,936) US \$	56,829,311 Canadian \$	(1,903,640)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(61,538,558) US \$	79,894,586 Canadian \$	(6,680,936)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	1.43	(4,575,111) US \$	6,520,389 Canadian \$	83,628
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(85,140,410) US \$	113,122,231 Canadian \$	(6,628,801)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	1.42	(6,612,630) US \$	9,411,671 Canadian \$	108,313
Total Foreign Currency Forward Contract(s) Value							(147,284,612)

Schedule B

Credit Default Swap Contract(s) (0.0%)

No. Contract(s)	Notional (Local) (\$)	Swap Contract(s)	Credit Rating of the Counterparty [‡]	Due Date	Price (\$)	Cost (\$)	Fair Value (\$)
1,000	120	CDX.NA.HY.29.V5 5% BP Citi	A-1	December 20, 2022	0.04	(111)	58
Total Credit Default Swap Contract(s) Value						(111)	58

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Income Fund

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	4,929	(4,929)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	4,929	(4,929)	-	-
Derivative liabilities - Foreign currency forward contracts	(152,213)	4,929	-	(147,284)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(152,213)	4,929	-	(147,284)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	2,653	(2,653)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	2,653	(2,653)	-	-
Derivative liabilities - Foreign currency forward contracts	(17,901)	2,653	-	(15,248)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(17,901)	2,653	-	(15,248)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI First Asset Global Financial Sector ETF	285,626	179,640	62.9
Signature Floating Rate Income Fund	28,821	9,227	32.0
CI First Asset Preferred Share ETF	62,572	16,654	26.6

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
First Asset Global Financial Sector ETF	213,845	131,821	61.6
Signature Floating Rate Income Pool	36,379	10,812	29.7
Signature Cash Management Fund	2	-	2.8

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

Signature High Income Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	2,319	2,455
Soft dollar commissions [†]	394	863

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	170,681,028	261,421,086	128,728,337	60,649,765	17,776,039	15,357,461	7,309,154	5,840,359
Redeemable units issued for cash	154,290,330	37,830,269	11,210,736	96,393,083	3,159,013	9,958,588	1,168,798	4,854,275
Redeemable units issued for reinvested distributions	13,846,058	12,203,069	2,480,039	5,399,944	328,865	914,621	133,924	363,734
Redeemable units redeemed	(62,679,703)	(140,773,396)	(142,419,112)	(33,714,455)	(21,263,917)	(8,454,631)	(8,611,876)	(3,749,214)
Number of redeemable units at the end of year	276,137,713	170,681,028	-	128,728,337	-	17,776,039	-	7,309,154

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,425,276	1,061,041	325,674	270,975	14,953,475	17,466,677	3,215,043	4,109,208
Redeemable units issued for cash	608,225	1,402,857	84,229	108,204	2,047,871	1,335,904	259,336	254,991
Redeemable units issued for reinvested distributions	27,461	67,251	7,456	19,246	805,520	828,691	118,164	147,059
Redeemable units redeemed	(2,060,962)	(1,105,873)	(417,359)	(72,751)	(2,796,598)	(4,677,797)	(619,649)	(1,296,215)
Number of redeemable units at the end of year	-	1,425,276	-	325,674	15,010,268	14,953,475	2,972,894	3,215,043

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	12,403,472	19,297,908	9,878,593	4,199,282	1,684,063	1,404,132	944,592	254,020
Redeemable units issued for cash	20,339,682	5,569,119	1,646,724	8,593,232	685,707	1,136,411	289,795	751,068
Redeemable units issued for reinvested distributions	1,022,086	696,687	182,480	373,505	35,437	90,518	18,281	31,905
Redeemable units redeemed	(6,200,405)	(13,160,242)	(11,707,797)	(3,287,426)	(2,405,207)	(946,998)	(1,252,668)	(92,401)
Number of redeemable units at the end of year	27,564,835	12,403,472	-	9,878,593	-	1,684,063	-	944,592

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	54,596	331,842	13,424	12,943	185,709,874	211,012,976	15,972,652	17,511,474
Redeemable units issued for cash	60,552	17,281	-	-	28,521,249	27,329,419	2,557,839	2,043,319
Redeemable units issued for reinvested distributions	1,809	16,407	311	973	14,102,651	15,418,182	1,027,612	1,048,316
Redeemable units redeemed	(116,957)	(310,934)	(13,735)	(492)	(54,955,060)	(68,050,703)	(3,414,411)	(4,630,457)
Number of redeemable units at the end of year	-	54,596	-	13,424	173,378,714	185,709,874	16,143,692	15,972,652

	Class P		Class W	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	990,037	496,575	-	-
Redeemable units issued for cash	520,886	712,823	1,000	-
Redeemable units issued for reinvested distributions	85,245	37,655	41	-
Redeemable units redeemed	(204,485)	(257,016)	-	-
Number of redeemable units at the end of year	1,391,683	990,037	1,041	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund.

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

Signature High Income Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.250	0.20
Class A1 [^]	1.225	0.20
Class A2 [^]	1.225	0.19
Class A3 [^]	1.225	0.15
Class A4 [^]	1.175	0.12
Class A5 [^]	1.075	0.10
Class E	1.750	0.15
Class EF	0.750	0.15
Class F	0.750	0.20
Class F1 [^]	0.725	0.20
Class F2 [^]	0.725	0.19
Class F3 [^]	0.725	0.15
Class F4 [^]	0.675	0.12
Class F5 [^]	0.575	0.10
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.20
Class W	Paid directly by investor	0.14

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	25,510	345,917
Collateral (non-cash)	26,020	352,836

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	687	1,740
Charges	(103)	(261)
Securities lending revenue	584	1,479
% of gross securities lending revenue	15.0	15.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2020
CI First Asset Global Financial Sector ETF (Common Units)	179,640
CI First Asset Preferred Share ETF (Common Units)	16,654
Signature Floating Rate Income Fund (Class I)	9,227

Investments	2019
First Asset Global Financial Sector ETF	131,821
Signature Cash Management Fund (Class C)	-
Signature Floating Rate Income Pool (Class I)	10,812

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

Signature High Income Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Corporate Bonds	41.4
Common Equities	39.7
REITS	11.1
Other Net Assets (Liabilities)	3.4
Preferred Shares	2.4
Exchange-Traded Fund(s)	2.0
Fund(s)	0.2
Warrants	0.0
Credit Default Swap Contract(s)	0.0
Foreign Currency Forward Contract(s)	(0.2)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	0.1
A	0.2
BBB/Baa/B++	8.1
BB/Ba/B+	18.5
B	10.7
CCC/Caa/C++	2.2
C and Lower	0.1
Not Rated	4.0
Total	43.9

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
A	0.1
BBB/Baa/B++	6.0
BB/Ba/B+	19.1
B	13.0
CCC/Caa/C++	2.5
Not Rated	3.4
Total	44.1

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in Canadian equities and therefore was sensitive to changes in general economic conditions in Canada.

Other Price Risk (cont'd)

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$290,833,000 (March 31, 2019 - \$366,069,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	3,463,815	(2,251,988)	1,211,827	22.8
Euro	277,100	(138,806)	138,294	2.6
Australian Dollar	190,654	(77,641)	113,013	2.1
Hong Kong Dollar	71,579	(32,587)	38,992	0.7
Swiss Franc	48,799	(23,754)	25,045	0.5
Indian Rupee	11,095	-	11,095	0.2
British Pound	2,840	(2,422)	418	0.0
Total	4,065,882	(2,527,198)	1,538,684	28.9

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	4,135,464	(2,010,773)	2,124,691	32.2
Euro	372,429	(141,445)	230,984	3.5
Australian Dollar	299,225	(149,826)	149,399	2.3
British Pound	99,704	(48,647)	51,057	0.8
Swiss Franc	69,751	(34,017)	35,734	0.5
Indian Rupee	33,158	-	33,158	0.5
Total	5,009,731	(2,384,708)	2,625,023	39.8

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$153,868,000 (March 31, 2019 - \$262,502,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

Interest Rate Exposure	Less than	1 - 3	3 - 5	Greater	Total
	1 Year (in \$000's)	Years (in \$000's)	Years (in \$000's)	than 5 Years (in \$000's)	
Interest Rate Exposure	19,488	208,796	496,281	1,423,817	2,148,382

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

Signature High Income Fund

Fund Specific Notes to Financial Statements

Interest Rate Risk (cont'd)

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	295,391	257,588	668,740	1,797,375	3,019,094

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$19,970,000 (March 31, 2019 - \$28,372,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,648,303	21,424	32,513	2,702,240
Bonds	-	2,069,613	78,769	2,148,382
Fund(s)	9,227	-	-	9,227
Exchange-Traded Fund(s)	196,294	-	-	196,294
Warrants	-	564	-	564
Foreign currency forward contract(s), net	-	(147,284)	-	(147,284)
Swap contract(s)	-	-	-	-
Total	2,853,824	1,944,317	111,282	4,909,423

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	3,430,214	63,638	22,443	3,516,295
Bonds	-	2,614,959	112,511	2,727,470
Fund(s)	10,812	-	-	10,812
Exchange-Traded Fund(s)	131,821	-	-	131,821
Warrants	-	1,004	756	1,760
Foreign currency forward contract(s), net	-	(15,248)	-	(15,248)
Swaps contract(s)	-	-	-	-
Total	3,572,847	2,664,353	135,710	6,372,910

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

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

Signature High Income Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	22,443	152	-	10,182	-	-	(264)	32,513
Bonds	112,511	806	(10,363)	-	(10,182)	216	(14,219)	78,769
Warrants	756	-	-	-	-	-	(756)	-
Total	135,710	958	(10,363)	10,182	(10,182)	216	(15,239)	111,282

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$10,889,744).

During the year ended March 31, 2020, investments with a fair value of \$10,182,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$10,182,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	24,086	15,973	(1,824)	681	(22,458)	(290)	6,275	22,443
Bonds	135,569	6,073	(194)	2,757	-	(9,746)	(21,948)	112,511
Warrants	1,809	-	-	-	(157)	-	(896)	756
Total	161,464	22,046	(2,018)	3,438	(22,615)	(10,036)	(16,569)	135,710

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was (\$742,484).

During the year ended March 31, 2019, investments with a fair value of \$3,438,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$22,615,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2020 and 2019.

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	179,177	97,287
Cash	1,632	527
Unrealized gain on futures and foreign currency forward contracts	628	64
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	1	-
Fees rebate receivable	1	-
Collateral on deposit for short sale	-	-
Dividends receivable	26	24
Interest receivable	2,456	1,246
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	360	24
Receivable for unit subscriptions	43	111
	184,324	99,283
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	9,328	514
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	1,189	1,348
Payable for unit redemptions	431	143
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	10,948	2,005
Net assets attributable to holders of redeemable units	173,376	97,278

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	49,866	5,950	8.74	10.39	5,702,304	572,623
Class A1	-	4,514	-	9.61	-	469,955
Class A2	-	564	-	9.61	-	58,687
Class A3	-	193	-	9.62	-	20,040
Class A4	-	70	-	9.61	-	7,321
Class E	1,588	1,970	8.68	10.34	182,859	190,581
Class EF	34	372	8.08	9.63	4,224	38,633
Class F	17,475	1,023	8.71	10.36	2,006,767	98,716
Class F1	-	881	-	9.63	-	91,484
Class F2	-	286	-	9.63	-	29,662
Class F3	-	133	-	9.61	-	13,851
Class I	101,891	79,507	8.72	10.38	11,687,838	7,662,535
Class O	1,955	1,413	8.64	10.30	226,173	137,187
Class P	558	402	8.09	9.62	69,005	41,837
Class W	9	-	8.33	-	1,033	-

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	542	585
Interest for distribution purposes	8,117	5,955
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	(137)	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	3,474	(408)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(36,026)	240
Total net gain (loss) on investments and derivatives	(24,030)	6,372
Other income		
Foreign exchange gain (loss) on cash	435	(57)
Commitment fee income	-	-
Securities lending revenue (Note 6)	6	5
Fees rebate	27	2
Total other income	468	(50)
Total income	(23,562)	6,322
Expenses		
Management fees (Note 5)	558	227
Administration fees (Note 5)	86	34
Commissions and other portfolio transaction costs	67	3
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	9	8
Margin fees	-	-
Interest expense	1	1
Withholding taxes	56	82
Harmonized sales tax	70	31
Total expenses	847	386
Increase (decrease) in net assets attributable to holders of redeemable units	(24,409)	5,936

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(8,201)	317	(3.12)	0.43	2,622,839	728,800
Class A1	131	145	0.27	0.45	491,103	325,613
Class A2	17	23	0.26	0.45	64,422	50,165
Class A3	5	6	0.31	0.42	16,361	14,756
Class A4	2	4	0.28	0.60	9,097	6,175
Class E	(211)	104	(1.15)	0.46	182,968	224,311
Class EF	(4)	19	(1.04)	0.54	3,650	35,948
Class F	(2,688)	53	(2.97)	0.47	905,730	111,815
Class F1	33	39	0.30	0.46	108,750	82,571
Class F2	13	13	0.24	0.60	54,719	20,906
Class F3	5	6	0.29	0.54	15,549	10,644
Class I	(13,198)	5,100	(1.52)	0.66	8,702,780	7,742,180
Class O	(244)	91	(1.15)	0.61	213,520	150,847
Class P	(68)	16	(1.06)	1.82	64,949	8,885
Class W	(1)	-	(1.37)	-	1,015	-

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Financial Statements

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

for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	5,950	9,035	4,514	2,037	564	479	193	122
Increase (decrease) in net assets attributable to holders of redeemable units	(8,201)	317	131	145	17	23	5	6
Distributions to holders of redeemable units								
From net investment income	(1,120)	(337)	(78)	(147)	(10)	(23)	(3)	(7)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(97)	(9)	-	(8)	-	(1)	-	-
Total distributions to holders of redeemable units	(1,217)	(346)	(78)	(155)	(10)	(24)	(3)	(7)
Redeemable unit transactions								
Proceeds from redeemable units issued	11,273	2,458	867	3,164	128	192	23	95
Reinvestment of distributions to holders of redeemable units	1,000	321	72	141	10	23	2	7
Acquisition of assets from terminated funds	51,895	-	-	-	-	-	-	-
Redemption of redeemable units	(10,834)	(5,835)	(5,506)	(818)	(709)	(129)	(220)	(30)
Net increase (decrease) from redeemable unit transactions	53,334	(3,056)	(4,567)	2,487	(571)	86	(195)	72
Net increase (decrease) in net assets attributable to holders of redeemable units	43,916	(3,085)	(4,514)	2,477	(564)	85	(193)	71
Net assets attributable to holders of redeemable units at the end of year	49,866	5,950	-	4,514	-	564	-	193

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	70	78	1,970	2,388	372	328	1,023	1,195
Increase (decrease) in net assets attributable to holders of redeemable units	2	4	(211)	104	(4)	19	(2,688)	53
Distributions to holders of redeemable units								
From net investment income	(2)	(3)	(93)	(114)	(2)	(20)	(459)	(63)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	(3)	(4)	-	(1)	(40)	(2)
Total distributions to holders of redeemable units	(2)	(3)	(96)	(118)	(2)	(21)	(499)	(65)
Redeemable unit transactions								
Proceeds from redeemable units issued	27	71	253	428	10	25	6,462	818
Reinvestment of distributions to holders of redeemable units	2	3	93	114	2	21	300	62
Acquisition of assets from terminated funds	-	-	75	-	12	-	20,371	-
Redemption of redeemable units	(99)	(83)	(496)	(946)	(356)	-	(7,494)	(1,040)
Net increase (decrease) from redeemable unit transactions	(70)	(9)	(75)	(404)	(332)	46	19,639	(160)
Net increase (decrease) in net assets attributable to holders of redeemable units	(70)	(8)	(382)	(418)	(338)	44	16,452	(172)
Net assets attributable to holders of redeemable units at the end of year	-	70	1,588	1,970	34	372	17,475	1,023

	Class F1		Class F2		Class F3		Class I	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	881	693	286	188	133	100	79,507	117,798
Increase (decrease) in net assets attributable to holders of redeemable units	33	39	13	13	5	6	(13,198)	5,100
Distributions to holders of redeemable units								
From net investment income	(20)	(43)	(11)	(11)	(3)	(6)	(5,631)	(5,252)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	(2)	-	-	-	-	(320)	(110)
Total distributions to holders of redeemable units	(20)	(45)	(11)	(11)	(3)	(6)	(5,951)	(5,362)
Redeemable unit transactions								
Proceeds from redeemable units issued	408	900	781	131	115	29	15,302	8,133
Reinvestment of distributions to holders of redeemable units	20	45	11	11	3	6	5,934	5,362
Acquisition of assets from terminated funds	-	-	-	-	-	-	57,486	-
Redemption of redeemable units	(1,322)	(751)	(1,080)	(46)	(253)	(2)	(37,189)	(51,524)
Net increase (decrease) from redeemable unit transactions	(894)	194	(288)	96	(135)	33	41,533	(38,029)
Net increase (decrease) in net assets attributable to holders of redeemable units	(881)	188	(286)	98	(133)	33	22,384	(38,291)
Net assets attributable to holders of redeemable units at the end of year	-	881	-	286	-	133	101,891	79,507

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class O		Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	1,413	1,617	402	10	-	-	97,278	136,068
Increase (decrease) in net assets attributable to holders of redeemable units	(244)	91	(68)	16	(1)	-	(24,409)	5,936
Distributions to holders of redeemable units								
From net investment income	(139)	(100)	(39)	(6)	-	-	(7,610)	(6,132)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	(7)	(3)	(2)	-	-	-	(469)	(140)
Total distributions to holders of redeemable units	(146)	(103)	(41)	(6)	-	-	(8,079)	(6,272)
Redeemable unit transactions								
Proceeds from redeemable units issued	1,438	21	266	377	10	-	37,363	16,842
Reinvestment of distributions to holders of redeemable units	142	103	41	6	-	-	7,632	6,225
Acquisition of assets from terminated funds	-	-	79	-	-	-	129,918	-
Redemption of redeemable units	(648)	(316)	(121)	(1)	-	-	(66,327)	(61,521)
Net increase (decrease) from redeemable unit transactions	932	(192)	265	382	10	-	108,586	(38,454)
Net increase (decrease) in net assets attributable to holders of redeemable units	542	(204)	156	392	9	-	76,098	(38,790)
Net assets attributable to holders of redeemable units at the end of year	1,955	1,413	558	402	9	-	173,376	97,278

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(24,409)	5,936
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,474)	408
Unrealized foreign exchange (gain) loss on cash	(4)	(113)
Commissions and other portfolio transaction costs	67	3
Change in unrealized (appreciation) depreciation in value of investments and derivatives	36,026	(240)
Proceeds from sale and maturity of investments and derivatives	91,172	73,181
Purchase of investments and derivatives	(197,926)	(41,199)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	(1)	-
(Increase) decrease in dividends receivable	(2)	(6)
(Increase) decrease in interest receivable	(1,210)	611
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	(1)	-
Net cash from (used in) operating activities	(99,762)	38,581
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(447)	(47)
Proceeds from issuance of redeemable units	24,651	18,173
Amounts paid on redemption of redeemable units	(53,259)	(67,819)
Acquisition of assets from terminated funds	129,918	-
Net cash from (used in) financing activities	100,863	(49,693)
Unrealized foreign exchange gain (loss) on cash	4	113
Net increase (decrease) in cash	1,101	(11,112)
Cash (bank overdraft), beginning of year	527	11,526
Cash (bank overdraft), end of year	1,632	527
Supplementary Information:		
Dividends received, net of withholding tax*	518	537
Interest received, net of withholding tax*	6,849	6,543
Dividends paid*	-	-
Interest paid*	1	1
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (54.4%)				U.S.A. (54.4%) (cont'd)					
USD	868,222	Acrisure LLC, Term Loan B, Private Placement, variable rate, 01/31/2027	1,113,514	1,075,303	USD	112,000	CommScope Finance LLC 6% 03/01/2026	153,844	157,392
USD	39,000	AECOM 5.125% 03/15/2027	50,635	49,400	USD	540,000	CommScope Finance LLC 8.25% 03/01/2027	714,789	732,560
USD	57,000	AECOM 5.875% 10/15/2024	79,602	75,064	USD	395,978	CommScope Inc., Term Loan B2, Private Placement, variable rate, 02/07/2026	522,010	523,862
USD	66,000	AerCap Global Aviation Trust 6.5% 06/15/2045	87,392	76,981	USD	192,000	Crown Americas LLC/Crown Americas Capital Corp., 4.25% 09/30/2026	252,404	266,168
USD	933,000	Alliance One International Inc., 9.875% 07/15/2021	863,376	236,359	USD	33,000	Crown Americas LLC/Crown Americas Capital Corp., 4.75% 02/01/2026	45,436	47,591
USD	799,610	Alvogen Pharma US Inc., Term Loan B-Ext, Private Placement, variable rate, 12/31/2023	960,044	962,193	USD	349,000	CrownRock L.P./CrownRock Finance Inc., 5.625% 10/15/2025	448,062	255,415
USD	686,719	AMC Entertainment Holdings Inc., Term Loan B, Private Placement, variable rate, 03/20/2026	912,797	704,628	USD	32,000	CSC Holdings LLC 5.375% 02/01/2028	39,996	45,938
USD	258,000	Apergy Corp., 6.375% 05/01/2026	336,401	279,594	USD	59,000	CSC Holdings LLC 5.75% 01/15/2030	80,331	83,739
USD	203,000	Archrock Partners L.P./Archrock Partners Finance Corp., 6.25% 04/01/2028	267,158	197,135	USD	310,000	Darling Ingredients Inc., 5.25% 04/15/2027	429,929	423,074
USD	8,000	Asbury Automotive Group Inc., 4.5% 03/01/2028	10,632	9,570	USD	109,000	DCP Midstream LLC, FRN, 5.85% 05/21/2043	100,686	69,033
USD	14,000	Asbury Automotive Group Inc., 4.75% 03/01/2030	18,606	16,748	USD	555,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 5.375% 08/15/2026	735,093	634,665
USD	122,000	Bank of America Corp., 4.3% 12/31/2049	159,533	147,664	USD	147,000	Diamond Sports Group LLC/Diamond Sports Finance Co., 6.625% 08/15/2027	189,220	138,356
USD	1,214,000	Bank of America Corp., 5.875% 12/31/2049	1,672,439	1,691,498	USD	419,000	Dole Food Co., Inc., 7.25% 06/15/2025	539,707	465,864
USD	564,000	Bank of America Corp., 6.25% 12/31/2049	733,091	805,680	USD	2,647,000	Dresdner Funding Trust I 8.151% 06/30/2031	4,655,934	4,334,266
USD	313,000	Bank of America Corp., FRN, 5.2% 12/31/2049	349,019	418,059	USD	898,475	Dun & Bradstreet Corp., Term Loan B, Private Placement, variable rate, 02/01/2026	1,188,052	1,133,321
USD	63,000	Berry Global Escrow Corp., 5.625% 07/15/2027	86,711	91,603	USD	11,000	Edgewell Personal Care Co., Term Loan B, Private Placement, variable rate, 09/20/2026	14,657	15,327
USD	6,534	Berry Petroleum Co., LLC	64,891	22,162	USD	152,500	Egalet Corp., 13% 01/31/2024	178,186	178,142
USD	15,000	Block Communications Inc., 4.875% 03/01/2028	19,978	19,633	USD	6,971	Egalet Corp., Warrants	55,428	15,698
USD	1,094,264	Blue Ribbon LLC, Term Loan, Private Placement, variable rate, 11/13/2021	1,283,741	1,196,123	USD	10,300	Elanco Animal Health Inc., Preferred 5%	709,325	596,375
USD	1,685,000	Brookfield Property REIT Inc./BPR Cumulus LLC/BPR Nimnus 5.75% 05/15/2026	2,297,438	1,924,162	USD	739,000	Endeavor Energy Resources L.P./EER Finance Inc., 5.75% 01/30/2028	999,546	707,247
USD	591,250	Calfrac Holdings L.P., 10.875% 03/15/2026	760,116	208,030	USD	290,000	Foot Locker Inc., 8.5% 01/15/2022	433,771	387,739
USD	1,114,000	Calfrac Holdings L.P., 8.5% 06/15/2026	835,637	117,588	USD	597,000	Fortress Transportation & Infrastructure Investors LLC 6.5% 10/01/2025	807,460	615,460
USD	1,112,000	California Resources Corp., 8% 12/15/2022	723,422	23,475	USD	522,000	Fortress Transportation & Infrastructure Investors LLC 6.75% 03/15/2022	708,019	679,982
USD	63,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 05/01/2032	84,354	86,467	USD	380,000	Front Range BidCo Inc., 4% 03/01/2027	503,879	511,414
USD	15,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.5% 08/15/2030	20,586	20,689	USD	85,000	Front Range BidCo Inc., 6.125% 03/01/2028	112,710	113,648
USD	554,000	CCO Holdings LLC/CCO Holdings Capital Corp., 4.75% 03/01/2030	743,740	775,801	USD	411,000	Front Range BidCo Inc., Term Loan, Private Placement, variable rate, 02/21/2027	543,622	543,735
USD	312,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5% 02/01/2028	426,005	440,207	USD	81,000	Genworth Financial Inc., 7.2% 02/15/2021	109,843	107,752
USD	199,000	CCO Holdings LLC/CCO Holdings Capital Corp., 5.5% 05/01/2026	270,196	284,274	USD	993,000	Genworth Holdings Inc., 3.69425% 11/15/2036	686,698	559,019
USD	101,000	Centene Corp., 3.375% 02/15/2030	134,228	132,197	USD	63,000	Genworth Holdings Inc., 4.8% 02/15/2024	72,646	77,140
USD	87,000	Centene Corp., 4.25% 12/15/2027	114,638	119,995	USD	418,000	Genworth Holdings Inc., 4.9% 08/15/2023	504,342	517,698
USD	110,000	Centene Corp., 4.625% 12/15/2029	146,173	155,588	USD	75,000	Genworth Holdings Inc., 7.625% 09/24/2021	78,574	100,299
USD	192,000	Cheniere Corpus Christi Holdings LLC 5.125% 06/30/2027	270,386	239,985	USD	86,304	GMAC Capital Trust, Preferred 8.125%, Series 2	2,881,649	2,491,232
USD	73,000	Cheniere Energy Partners L.P., 5.625% 10/01/2026	97,770	94,521	USD	311,000	Goldman Sachs Group Inc., 5.3% 12/31/2049	425,615	424,570
USD	242,252	Chinos Holdings Inc., 7% 12/31/2049	136,582	153,425	USD	542,000	H&E Equipment Services Inc., 5.625% 09/01/2025	747,170	707,507
USD	23,657	Chinos Intermediate Holdings Inc., Class A	39,392	43,656	USD	882,075	Hartford Financial Services Group Inc., 3.81675% 02/12/2047	1,009,244	802,598
USD	50,541	Citigroup Capital XIII, Preferred 7.875%	1,734,070	1,820,964	USD	961,000	HCA Inc., 3.5% 09/01/2030	1,276,612	1,227,014
USD	41,000	Citigroup Inc., 4.7% 12/31/2049	53,497	49,429	USD	32,000	HCA Inc., 5% 03/15/2024	43,865	46,631
USD	361,000	Citigroup Inc., 5% 12/31/2049	488,354	464,459	USD	297,000	HCA Inc., 5.25% 06/15/2026	410,863	438,383
USD	350,000	Citigroup Inc., FRN, 6.25% 12/31/2049	447,788	504,905	USD	815,000	HCA Inc., 5.375% 09/01/2026	1,173,207	1,181,442
USD	85,000	Clear Channel Worldwide Holdings Inc., 5.125% 08/15/2027	115,399	113,199	USD	150,000	HCA Inc., 5.5% 06/15/2047	203,142	229,404
USD	127,000	CommScope Finance LLC 5.5% 03/01/2024	172,984	180,885	USD	1,615,000	HCA Inc., 7.05% 12/01/2027	2,363,711	2,341,140

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (54.4%) (cont'd)				U.S.A. (54.4%) (cont'd)			
USD 90,000	HCA Inc., 7.5% 12/15/2023	131,618	131,774	USD 894,000	MGM Resorts International 4.625% 09/01/2026	1,213,249	1,069,861
USD 72,000	HCA Inc., 7.58% 09/15/2025	106,190	104,373	USD 535,000	MGM Resorts International 5.5% 04/15/2027	760,905	685,193
USD 18,000	HCA Inc., 7.69% 06/15/2025	27,827	26,093	USD 450,000	Michaels Stores Inc., 8% 07/15/2027	575,276	468,664
USD 1,369,000	Howard Hughes Corp., 5.375% 03/15/2025	1,866,639	1,864,112	USD 1,786,807	Michaels Stores Inc., Term Loan B, Private Placement, variable rate, 01/28/2023	2,256,932	2,087,245
USD 212,000	HUB International Ltd., 7% 05/01/2026	279,491	295,385		Morgan Stanley, Preferred 4.875%, Series L	751,963	753,014
USD 406,805	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	527,345	531,887		23,262 Morgan Stanley, Preferred 5.85%, Series K	765,550	806,033
USD 54,000	HUB International Ltd., Term Loan B, Private Placement, variable rate, 04/25/2025	70,983	71,250	USD 207,000	Moss Creek Resources Holdings Inc., 10.5% 05/15/2027	234,816	94,683
USD 343,000	Hughes Satellite Systems Corp., 5.25% 08/01/2026	479,734	477,911	USD 1,889,000	MPH Acquisition Holdings LLC 7.125% 06/01/2024	2,307,390	2,313,123
USD 49,000	Hughes Satellite Systems Corp., 6.625% 08/01/2026	68,748	69,853	USD 576,152	Nascar Holdings Inc., Term Loan B, Private Placement, variable rate, 07/26/2026	765,138	707,084
USD 1,401,000	ILFC E-Capital Trust I, FRN, 4.67% 12/21/2065	1,449,028	902,084	USD 159,000	National CineMedia LLC 5.875% 04/15/2028	216,469	154,406
USD 527,000	ILFC E-Capital Trust II 4.15% 12/21/2065	622,595	296,680	USD 283,000	Nationstar Mortgage Holdings Inc., 6% 01/15/2027	357,109	338,550
USD 664,000	Intarcia Therapeutics Inc., Zero Coupon, 04/15/2031	196,866	175,221	USD 264,000	Navigent Corp., 5% 03/15/2027	347,805	319,425
USD 12,993,000	Intarcia Therapeutics Inc., 144A, Zero Coupon, 04/15/2031	3,697,083	3,428,691	USD 127,000	Newell Brands Inc., 4.2% 04/01/2026	166,353	175,486
USD 209,000	Iron Mountain Inc., 4.875% 09/15/2029	277,874	276,315	USD 884,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 6.125% 03/01/2025	1,049,930	423,008
USD 850,000	iStar Inc., 4.25% 08/01/2025	1,127,052	983,829	USD 373,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 04/15/2026	465,451	178,888
USD 443,000	iStar Inc., 4.75% 10/01/2024	597,803	523,722	USD 221,000	NGL Energy Partners L.P./NGL Energy Finance Corp., 7.5% 11/01/2023	288,753	108,085
USD 375,000	J. Crew Brand LLC/J. Crew Brand Corp., 13% 09/15/2021	554,682	514,581	USD 1,097,452	NMI Holdings Inc., Term Loan, Private Placement, variable rate, 05/24/2023	1,433,803	1,359,208
USD 167,446	J. Crew Group Inc., Term Loan B, Private Placement, variable rate, 03/05/2021	160,909	139,041	USD 256,842	Northern Oil and Gas Inc., 8.5% 05/15/2023	309,908	245,806
USD 69,000	JBS USA LLC S.A./JBS USA Finance Inc., 5.75% 06/15/2025	84,292	98,082	2,459	NuStar Energy L.P., Preferred 7.625%, Series B	81,042	33,570
USD 353,000	JPMorgan Chase & Co., 4.6% 12/31/2049	460,595	434,810	USD 242,000	NuStar Logistics L.P., 6% 06/01/2026	338,816	252,037
USD 269,000	JPMorgan Chase & Co., FRN, 6% 12/29/2049	355,785	374,805	USD 312,000	Oasis Petroleum Inc., 6.875% 03/15/2022	335,648	86,724
USD 481,000	Kennedy-Wilson Inc., 5.875% 04/01/2024	625,377	605,676	USD 80,000	Occidental Petroleum Corp., 2.7% 08/15/2022	73,968	80,283
USD 121,296	Kestrel Acquisition LLC, Term Loan B, Private Placement, variable rate, 05/02/2025	149,163	97,306	USD 636,000	Ortho-Clinical Diagnostics Inc./Ortho-Clinical Diagnostics S.A., 7.25% 02/01/2028	847,139	769,702
USD 131,000	KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America 4.75% 06/01/2027	173,255	173,307	USD 58,000	Outfront Media Capital LLC/Outfront Media Capital Corp., 4.625% 03/15/2030	76,848	72,650
USD 123,000	Kraft Foods Group Inc., 3% 06/01/2026	158,057	168,190	USD 57,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 6.25% 05/15/2026	78,188	75,810
USD 180,000	Kraft Foods Group Inc., 4.625% 01/30/2029	247,916	254,097	USD 206,000	Panther BF Aggregator 2 L.P./Panther Finance Co., Inc., 8.5% 05/15/2027	277,493	252,930
USD 284,000	Kraft Heinz Foods Co., 4.875% 02/15/2025	387,710	400,600	USD 31,000	Parsley Energy LLC/Parsley Finance Corp., 5.25% 08/15/2025	40,606	33,158
USD 161,000	Lamb Weston Holdings Inc., 4.625% 11/01/2024	219,869	223,193	USD 106,000	Parsley Energy LLC/Parsley Finance Corp., 5.625% 10/15/2027	137,072	105,175
USD 52,000	Lamb Weston Holdings Inc., 4.875% 11/01/2026	69,386	74,457	USD 792,000	Project Homestake Merger Corp., 8.875% 03/01/2023	699,799	707,810
USD 282,000	Land O'Lakes Capital Trust I 7.45% 03/15/2028	406,961	396,887	USD 1,942,000	Rayonier AM Products Inc., 5.5% 06/01/2024	1,903,935	1,243,593
USD 611,885	Lannett Co., Inc., Term Loan B, Private Placement, variable rate, 11/25/2022	740,356	757,827	USD 66,000	Reynolds Group Issuer Inc./Reynolds Group Issuer LLC 5.125% 07/15/2023	87,633	91,960
USD 400,000	Laredo Petroleum Inc., 9.5% 01/15/2025	478,346	225,184	USD 892,000	Rite Aid Corp., 6.125% 04/01/2023	1,007,741	1,079,645
USD 194,000	Lincoln National Corp., 3.85913% 04/20/2067	185,663	163,821	USD 540,000	Rite Aid Corp., 7.5% 07/01/2025	733,287	721,996
USD 541,000	Lincoln National Corp., Callable, 4.04925% 05/17/2066	573,357	472,070	USD 192,000	Rite Aid Corp., 7.7% 02/15/2027	223,713	205,225
USD 398,450	McAfee LLC, Term Loan B, Private Placement, variable rate, 09/29/2024	494,931	523,392	USD 17,000	Scientific Games International Inc., 6.625% 05/15/2021	19,804	19,083
USD 870,000	MetLife Capital Trust IV 7.875% 12/15/2037	1,530,984	1,420,348	USD 199,000	Scientific Games International Inc., 7% 05/15/2028	267,619	172,245
USD 308,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 4.5% 01/15/2028	402,160	368,457				
USD 360,000	MGM Growth Properties Operating Partnership L.P./MGP Finance 5.75% 02/01/2027	521,782	440,798				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)		
U.S.A. (54.4%) (cont'd)				CANADA (24.8%) (cont'd)					
USD	632,000	Scientific Games International Inc., 7.25% 11/15/2029	839,406	555,923	10,700	BCE Inc., Preferred, Series AJ	160,845	118,770	
USD	1,019,000	Scientific Games International Inc., 8.25% 03/15/2026	1,401,168	918,008	2,000	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 5	41,888	34,220	
	776	Sovereign REIT, Preferred 12%, Series 144A	1,157,680	1,141,289	5,300	Brookfield Renewable Power Preferred Equity Inc., Preferred 5%, Series 6	110,410	89,358	
USD	136,000	Spring Corp., 7.625% 03/01/2026	186,599	216,634	USD	805,000	Brookfield Residential Properties Inc., 4.875% 02/15/2030	1,070,562	860,708
USD	1,132,000	Sprint Capital Corp., 6.875% 11/15/2028	1,560,617	1,819,727	186,000	Brookfield Residential Properties Inc., 6.125% 05/15/2023	171,384	169,219	
USD	108,000	Sprint Corp., 7.125% 06/15/2024	114,660	166,842	USD	711,000	Brookfield Residential Properties Inc., 6.25% 09/15/2027	962,132	867,974
USD	104,000	Sprint Corp., 7.625% 02/15/2025	102,809	161,738	USD	560,000	Canada Goose Inc., Term Loan, Private Placement, variable rate, 12/02/2024	701,799	780,263
USD	132,000	Station Casinos LLC 4.5% 02/15/2028	173,435	150,479	46,300	Canadian International Oil Corp., Warrants (31Dec49)	804	-	
USD	33,900	Synchrony Financial, Preferred 5.625%, Series A	1,130,756	813,947	3,100	Canadian Utilities Ltd., Preferred 4.9%, Series BB	71,377	61,597	
USD	500,000	Sysco Corp., 5.95% 04/01/2030	705,683	702,236	USD	72,000	Cenovus Energy Inc., 3.8% 09/15/2023	54,403	53,405
USD	850,000	Targa Resources Partners L.P./Targa Resources Partners 5.5% 03/01/2030	1,119,095	924,014	USD	69,000	Cenovus Energy Inc., 4.25% 04/15/2027	82,576	47,554
USD	348,000	TerraForm Power Operating LLC 5% 01/31/2028	455,097	513,186	USD	57,000	Cenovus Energy Inc., 6.75% 11/15/2039	66,587	38,853
USD	100,000	TJX Co., Inc., 3.875% 04/15/2030	141,254	140,564	444,000	CES Energy Solutions Corp., 6.375% 10/21/2024	435,993	331,890	
USD	2,118	Tops Markets LLC	986,539	1,047,956	USD	1,451,000	Clearwater Seafoods Inc., 6.875% 05/01/2025	1,955,278	1,740,943
USD	461,774	Tops Markets LLC 13% 11/19/2024	608,817	630,404	2,264,000	Crew Energy Inc., 6.5% 03/14/2024	1,935,037	1,358,400	
USD	1,412,949	Tops Markets LLC, Term Loan, Private Placement, variable rate, 11/16/2023	1,846,881	1,998,527	USD	922,000	Emera Inc., 6.75% 06/15/2076	1,375,598	1,176,308
USD	866,000	TransDigm Inc., 5.5% 11/15/2027	1,157,788	1,093,881	USD	1,578,000	Enbridge Inc., 5.5% 07/15/2077	1,967,544	1,599,032
USD	195,000	TransDigm Inc., 7.5% 03/15/2027	274,803	264,481	USD	1,659,000	Enbridge Inc., 6% 01/15/2077	2,289,722	1,727,809
USD	527,000	TransMontaigne Partners L.P./TLP Finance Corp., 6.125% 02/15/2026	669,389	593,360	USD	1,960,000	Enbridge Inc., 6.25% 03/01/2078	2,720,790	2,068,878
USD	289,545	Ultimate Software Group Inc., Term Loan, Private Placement, variable rate, 04/08/2026	385,419	378,300	USD	309,000	Fairstone Financial Inc., 7.875% 07/15/2024	430,928	408,793
USD	206,000	United Rentals North America Inc., 4% 07/15/2030	274,370	259,482	USD	97,000	First Quantum Minerals Ltd., 6.5% 03/01/2024	127,300	113,310
USD	131,000	US Foods Inc., 5.875% 06/15/2024	176,282	167,868	USD	410,000	First Quantum Minerals Ltd., 6.875% 03/01/2026	500,014	463,070
USD	402,000	USB Realty Corp., FRN, 2.97825% 12/29/2049	443,711	424,331	USD	215,000	First Quantum Minerals Ltd., 7.25% 04/01/2023	285,732	254,744
USD	13,650	USI Inc., Term Loan B, Private Placement, variable rate, 05/16/2024	18,235	17,482	USD	2,266,000	First Quantum Minerals Ltd., 7.5% 04/01/2025	3,026,447	2,653,994
USD	273,000	Vertiv Group Corp., Term Loan B, Private Placement, variable rate, 03/02/2027	361,001	330,429	3,400	Great-West Lifeco Inc., Preferred 4.85%, Series H	77,740	63,206	
USD	29,000	VICI Properties L.P./VICI Note Co., Inc., 3.75% 02/15/2027	38,103	38,468	USD	2,101,000	Husky III Holding Ltd., 13% 02/15/2025	2,758,089	2,171,819
USD	29,000	VICI Properties L.P./VICI Note Co., Inc., 4.125% 08/15/2030	38,103	38,213	6,900	Intact Financial Corp., Preferred 5.4% Series 9	172,500	144,969	
USD	248,000	Wand Merger Corp., 8.125% 07/15/2023	343,800	341,287	1,907,000	Inter Pipeline Ltd., 6.625% 11/19/2079	1,910,340	1,593,069	
USD	168,000	Wand Merger Corp., 9.125% 07/15/2026	235,454	213,981	2,373,000	Inter Pipeline Ltd., 6.875% 03/26/2079	2,408,992	2,048,077	
USD	115,000	Wyndham Hotels & Resorts Inc., 5.375% 04/15/2026	156,348	140,810	216,000	Iron Mountain Canada Operations ULC 5.375% 09/15/2023	219,395	224,895	
USD	101,000	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., 5.25% 05/15/2027	124,887	128,643	2,449,000	Keyera Corp., 6.875% 06/13/2079	2,470,618	2,167,700	
USD	100,000	Yum! Brands Inc., 7.75% 04/01/2025	141,431	140,740	USD	270,000	Kinross Gold Corp., 6.875% 09/01/2041	408,730	379,998
USD	10,391	Zyla Life Sciences	82,621	23,399	1,089,000	Mattamy Group Corp., 4.625% 03/01/2028	1,089,000	980,100	
			105,789,396	94,231,234	USD	491,000	Mattamy Group Corp., 4.625% 03/01/2030	651,064	594,289
CANADA (24.8%)					USD	458,000	MEG Energy Corp., 6.5% 01/15/2025	621,399	407,703
USD	137,000	Air Canada, Term Loan B, Private Placement, variable rate, 10/06/2023	157,807	177,389	USD	107,000	MEG Energy Corp., 7% 03/31/2024	128,603	69,460
	7,250	BCE Inc., Preferred 4.4%, Series AF 16	108,737	88,232	USD	215,000	MEG Energy Corp., 7.125% 02/01/2027	274,999	149,516
	4,100	BCE Inc., Preferred 5.55%, Series 19	59,195	43,706	USD	2,061,000	New Gold Inc., 6.25% 11/15/2022	2,588,565	2,817,258
	10,000	BCE Inc., Preferred, Series 18	152,345	111,000	USD	417,000	New Gold Inc., 6.375% 05/15/2025	506,821	545,437
	5,700	BCE Inc., Preferred, Series AB	87,456	61,560	USD	173,000	NOVA Chemicals Corp., 4.875% 06/01/2024	231,600	213,654
					USD	472,000	NOVA Chemicals Corp., 5% 05/01/2025	633,138	558,006
					USD	344,000	NOVA Chemicals Corp., 5.25% 06/01/2027	457,210	407,893
					USD	132,000	NOVA Chemicals Corp., 5.25% 08/01/2023	175,606	161,288
					USD	842,000	NuVista Energy Ltd., 6.5% 03/02/2023	818,255	540,459
					USD	333,165	Panther BF Aggregator 2 L.P., Term Loan, Private Placement, variable rate, 03/18/2026	439,905	426,696

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (24.8%) (cont'd)				U.K. (5.1%) (cont'd)			
	144,000 Parkland Fuel Corp., 5.625% 05/09/2025	149,625	135,000	USD	291,000 Virgin Media Secured Finance PLC		
	35,000 Parkland Fuel Corp., 5.75% 09/16/2024	35,031	33,250		5.5% 05/15/2029	397,930	408,079
USD	37,000 Parkland Fuel Corp., 5.875% 07/15/2027	50,885	48,814	USD	43,000 Virgin Media Secured Finance PLC		
	376,000 Parkland Fuel Corp., 6.5% 01/21/2027	390,515	353,440		5.5% 08/15/2026	55,141	61,426
	8,000 Power Corporation of Canada, Preferred 5%, Series D	183,456	152,720			9,773,575	8,747,390
USD	47,000 Precision Drilling Corp., 5.25% 11/15/2024	40,315	23,152	EXCHANGE-TRADED FUND(S) (4.7%)			
USD	335,000 Precision Drilling Corp., 7.125% 01/15/2026	405,165	173,269	69,300	CI First Asset Preferred Share ETF (Common Units)	1,384,593	1,135,827
USD	296,000 Precision Drilling Corp., 7.75% 12/15/2023	390,499	166,636	64,570	iShares iBoxx \$ High Yield Corporate Bond ETF	6,996,702	7,003,800
USD	1,093,000 Rockpoint Gas Storage Canada Ltd., 7% 03/31/2023	1,421,223	1,119,120			8,381,295	8,139,627
USD	1,135,000 Seven Generations Energy Ltd., 5.375% 09/30/2025	1,458,524	890,550	JERSEY ISLAND (3.0%)			
USD	4,000 Seven Generations Energy Ltd., 6.875% 06/30/2023	5,018	3,856	USD	115,000 Aston Martin Capital Holdings Ltd., 6.5% 04/15/2022	154,098	111,155
	553,568 Sporting Life Group Ltd., Class B	570,688	570,689		11,793 BrightHouse TopCo Ltd., A1 Ordinary Shares	118,396	-
	3,500 Sun Life Financial Inc., Preferred 4.45%, Series 4	73,374	61,285	USD	157,000 HBOS Capital Funding L.P., 6.85% 03/29/2049	216,097	208,036
USD	201,000 Teck Resources Ltd., 5.4% 02/01/2043	267,225	224,114	GBP	1,500,000 HSBC Bank Capital Funding Sterling 1 L.P., 5.844% 12/31/2049	3,450,827	3,467,786
USD	658,000 Teck Resources Ltd., 6% 08/15/2040	939,895	793,901	USD	787,000 Quotient Ltd., 12% 04/15/2024	1,042,285	1,113,162
USD	426,000 Teck Resources Ltd., 6.125% 10/01/2035	637,039	550,486	USD	239,000 Quotient Ltd., 12% 10/15/2023	314,429	338,050
USD	131,000 Teine Energy Ltd., 6.875% 09/30/2022	164,070	171,464			5,296,132	5,238,189
	17,045 Trevali Mining Corp.	6,000	1,449	SWITZERLAND (2.4%)			
USD	709,000 Velvet Energy Ltd., 9% 09/22/2023	929,275	997,847	USD	308,000 Credit Suisse Group AG 5.1% 12/31/2049	401,680	334,863
	395,000 Vesta Energy Corp., 8.125% 07/24/2023	349,807	221,002	USD	544,000 Credit Suisse Group AG 6.25% 12/31/2049	735,872	705,333
	7,335 Xplornet Communications Inc.	198,652	315,405	USD	458,000 Credit Suisse Group AG 6.375% 12/31/2049	629,871	565,756
USD	1,109,496 Xplornet Communications Inc., 9.625% 06/01/2022	1,471,148	1,452,199	USD	127,000 Credit Suisse Group AG 7.125% 12/31/2049	166,942	165,334
USD	316,761 Xplornet Communications Inc., Term Loan, Private Placement, variable rate, 09/09/2021	406,234	427,977	USD	40,000 Credit Suisse Group AG 7.5% 12/31/2049	55,144	51,882
		50,696,922	43,054,096	USD	471,000 Credit Suisse Group AG, FRN, 7.5% 12/11/2023	665,236	638,027
				USD	67,000 UBS Group AG 6.875% 12/31/2049	87,515	91,938
				USD	495,000 UBS Group AG 6.875% 12/31/2049	682,755	660,959
				USD	132,000 UBS Group AG 7.125% 12/31/2049	174,047	181,132
				USD	451,000 UBS Group AG, FRN, 7% 12/31/2049	640,218	611,570
				USD	146,000 UBS Group Funding Switzerland AG 7% 12/31/2049	202,333	193,152
						4,441,613	4,199,946
				LUXEMBOURG (2.4%)			
USD	1,798,000 Barclays PLC 6.278% 12/31/2049	2,677,104	2,505,200	USD	88,000 Altice Financing S.A., 5% 01/15/2028	114,691	109,608
USD	110,000 Barclays PLC 7.75% 12/31/2049	147,437	135,772	USD	100,000 Altice Financing S.A., 7.5% 05/15/2026	128,271	136,363
USD	435,000 Barclays PLC 7.875% 12/31/2049	599,457	560,180	USD	114,000 Altice France Holding S.A., 6% 02/15/2028	149,693	141,139
USD	327,000 Barclays PLC 8% 12/31/2049	454,708	426,808	USD	889,000 Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2022	532,858	187,677
GBP	159,194 BrightHouse Group PLC 9% 05/15/2023	278,333	69,489	USD	708,858 Evergreen Skills Lux S.a.r.l., Term Loan, Private Placement, variable rate, 04/28/2021	753,931	636,828
USD	146,000 Lloyds Banking Group PLC 6.75% 12/31/2049	202,333	169,008	USD	2,688,000 Intelsat Jackson Holdings S.A., 5.5% 08/01/2023	3,053,699	2,477,925
USD	1,845,000 Lloyds Banking Group PLC 7.5% 12/31/2049	2,677,599	2,229,746	USD	350,000 Intelsat Jackson Holdings S.A., Term Loan B4, Private Placement, variable rate, 01/02/2024	450,659	450,227
USD	144,000 Lloyds Banking Group PLC 7.5% 12/31/2049	200,577	182,156			5,183,802	4,139,767
USD	420,000 Merlin Entertainments PLC 5.75% 06/15/2026	585,091	499,486	CAYMAN ISLANDS (2.0%)			
USD	83,000 National Westminster Bank PLC, FRN, 1.86325% 12/31/2049	67,407	89,363	USD	2,737,000 Global Aircraft Leasing Co., Ltd., 6.5% 09/15/2024	3,653,136	2,480,723
USD	56,000 National Westminster Bank PLC, FRN, 1.875% 08/29/2049	44,027	60,293	USD	575,187 Ironshore Pharmaceuticals & Development Inc., 13% 02/28/2024	759,804	728,566
USD	33,000 The Royal Bank of Scotland Group PLC 3.655% 12/31/2049	40,846	38,365	USD	191,000 MGM China Holdings Ltd., 5.875% 05/15/2026	265,335	236,556
USD	453,000 The Royal Bank of Scotland Group PLC 7.5% 12/31/2049	598,566	584,559			4,678,275	3,445,845
USD	109,000 The Royal Bank of Scotland Group PLC 8% 12/31/2049	160,189	143,340				
USD	363,000 The Royal Bank of Scotland Group PLC 8.625% 12/31/2049	502,201	498,114				
USD	63,000 Virgin Media Finance PLC 5.75% 01/15/2025	84,629	86,006				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
NETHERLANDS (2.0%)			
USD 569,000	AerCap Holdings N.V., 5.875% 10/10/2079	779,520	552,559
USD 542,000	ING Groep N.V., 6.5% 12/31/2049	727,804	635,574
USD 141,000	ING Groep N.V., 6.75% 12/31/2049	200,207	170,165
USD 374,000	LBC Tank Terminals Holding Netherlands B.V., 6.875% 05/15/2023	490,813	493,470
USD 1,053,000	Stars Group Holdings B.V./Stars Group U.S. Co-Borrower LLC 7% 07/15/2026	1,484,005	1,393,369
USD 90,000	Ziggo B.V., 4.875% 01/15/2030	119,610	123,364
USD 31,000	Ziggo Bond Co. B.V., 5.125% 02/28/2030	41,199	42,757
		3,843,158	3,411,258
FRANCE (1.0%)			
USD 90,000	Altice France S.A., 5.5% 01/15/2028	119,736	118,597
USD 510,000	SFR Group S.A., 7.375% 05/01/2026	718,355	712,498
USD 635,375	SFR Group S.A., Term Loan B12, Private Placement, variable rate, 01/31/2026	797,990	831,631
		1,636,081	1,662,726
AUSTRALIA (0.9%)			
USD 549,000	Macquarie Bank Ltd., 6.125% 12/31/2049	711,775	695,396
USD 679,000	NuFarm Australia Ltd./Nufarm Americas Inc., 5.75% 04/30/2026	886,829	826,615
		1,598,604	1,522,011
BAHAMAS (0.4%)			
USD 584,000	Silversea Cruises Ltd., 7.25% 02/01/2025	820,220	698,633
SPAIN (0.2%)			
EUR 250,018	Abengoa Abenewco 1 S.A.U., 6% 03/31/2021	304,862	327,242
EUR 6,227	Abengoa Abenewco 1 S.A.U., Zero Coupon, 12/31/2022	-	-
USD 337,511	Abengoa Abenewco 2 BIS S.A., 1.5% 04/26/2024	58,530	27,076
		363,392	354,318
IRELAND (0.1%)			
USD 118,000	LCPR Senior Secured Financing DAC 6.75% 10/15/2027	157,779	163,582
BRITISH VIRGIN ISLANDS (0.0%)			
USD 61,000	Studio City Finance Ltd., 7.25% 02/11/2024	83,272	73,060
GERMANY (0.0%)			
USD 57,000	Deutsche Bank AG 6% 12/31/2049	75,774	53,708

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
ST. LUCIA (0.0%)			
USD 38,025	Digicel International Finance Ltd., Term Loan B, Private Placement, variable rate, 05/27/2024	51,658	41,409
Commissions and other portfolio transaction costs		(3,813)	
Total Investment Portfolio before Derivative Instruments (103.3%)		202,867,135	179,176,799
Foreign Currency Forward Contract(s) (-5.0%) (see Schedule A)			(8,700,441)
Total Investment Portfolio (98.3%)		202,867,135	170,476,358
Other Net Assets (Liabilities) (1.7%)			2,899,173
Net Assets Attributable to Holders of Redeemable Units (100.0%)			173,375,531

Principal amounts stated in:

GBP British Pound
 EUR European Currency
 USD U.S. Dollar

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A

Foreign Currency Forward Contract(s) (-5.0%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	June 22, 2020	0.73	(1,132,826) US \$	1,550,125 Canadian \$	(42,547)
1	Bank of Montreal	A-1	May 14, 2020	0.75	(130,288) US \$	173,573 Canadian \$	(9,680)
1	Bank of Montreal	A-1	June 22, 2020	1.42	(1,589,497) US \$	2,250,298 Canadian \$	15,423
1	Bank of Montreal	A-1	May 14, 2020	0.75	(251,223) US \$	334,756 Canadian \$	(18,594)
1	Bank of Montreal	A-1	April 22, 2020	0.75	(365,486) US \$	486,234 Canadian \$	(27,956)
1	Bank of Montreal	A-1	June 22, 2020	1.43	(360,314) US \$	513,988 Canadian \$	7,369
1	Bank of Montreal	A-1	May 14, 2020	0.75	(9,103,186) US \$	12,072,372 Canadian \$	(731,349)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(15,796) Canadian \$	11,490 US \$	365
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(234,200) Canadian \$	170,395 US \$	5,471
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(237,890) Canadian \$	168,198 US \$	(1,251)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(8,100,714) Canadian \$	6,101,000 US \$	482,561
1	Canadian Imperial Bank of Commerce	A-1	June 18, 2020	0.66	(1,770,800) Euro	2,669,773 Canadian \$	(81,920)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(130,288) US \$	173,634 Canadian \$	(9,618)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(157,817) US \$	209,942 Canadian \$	(12,085)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(2,183,692) US \$	2,844,269 Canadian \$	(227,862)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(372,298) US \$	509,443 Canadian \$	(13,981)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(612,028) US \$	836,373 Canadian \$	(24,092)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(627,975) US \$	836,254 Canadian \$	(47,223)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(7,652,521) US \$	10,148,582 Canadian \$	(614,764)
1	Citigroup Inc.	A-2	June 18, 2020	0.65	(2,443,619) Canadian \$	1,600,000 Euro	42,725
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,432,019) US \$	1,905,778 Canadian \$	(108,377)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(1,447,927) US \$	1,926,216 Canadian \$	(110,313)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(14,747,973) US \$	19,615,762 Canadian \$	(1,127,463)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(2,940,671) US \$	3,814,066 Canadian \$	(323,016)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(319,589) US \$	425,877 Canadian \$	(23,631)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(337,213) US \$	448,765 Canadian \$	(25,649)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(3,686,993) US \$	4,907,618 Canadian \$	(278,191)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(463,506) US \$	616,834 Canadian \$	(35,256)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(495,629) US \$	660,450 Canadian \$	(36,660)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(77,254) Canadian \$	56,226 US \$	1,831
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(1,103,966) US \$	1,468,971 Canadian \$	(84,161)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(1,493,750) US \$	1,986,718 Canadian \$	(114,262)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(4,145,724) US \$	5,397,733 Canadian \$	(434,686)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(9,136,369) US \$	12,138,169 Canadian \$	(712,246)
1	JPMorgan Chase & Co.	A-2	June 18, 2020	0.58	(1,696,000) British Pound	2,944,799 Canadian \$	(17,283)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(1,211,599) Canadian \$	836,004 US \$	(35,409)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(1,445,157) Canadian \$	1,022,949 US \$	(5,968)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(1,540,777) Canadian \$	1,067,702 US \$	(38,609)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(1,551,506) Canadian \$	1,070,085 US \$	(45,982)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(891,432) Canadian \$	630,744 US \$	(4,036)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(900,879) Canadian \$	637,237 US \$	(4,348)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-5.0%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(1,060,304) US \$	1,410,552 Canadian \$	(80,780)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(2,940,671) US \$	3,821,403 Canadian \$	(315,683)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(299,250) US \$	407,207 Canadian \$	(13,702)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(316,339) US \$	430,671 Canadian \$	(14,273)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(349,124) US \$	464,602 Canadian \$	(26,568)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(396,222) US \$	527,255 Canadian \$	(30,177)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(413,857) US \$	551,295 Canadian \$	(30,800)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(500,885) US \$	666,979 Canadian \$	(37,699)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(629,011) US \$	859,790 Canadian \$	(24,553)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(9,217,483) US \$	12,222,900 Canadian \$	(741,580)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(1,213,692) Canadian \$	836,004 US \$	(37,501)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(1,388,582) Canadian \$	981,157 US \$	(8,188)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(1,454,487) Canadian \$	1,003,205 US \$	(43,058)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(1,500,098) Canadian \$	1,063,715 US \$	(3,557)
1	Morgan Stanley	A-2	April 22, 2020	1.43	(4,800,664) Canadian \$	3,366,153 US \$	(64,794)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(5,132,721) Canadian \$	3,603,847 US \$	(62,441)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(2,098,773) US \$	2,725,257 Canadian \$	(227,402)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(148,452) US \$	211,327 Canadian \$	2,597
1	Morgan Stanley	A-2	May 14, 2020	0.75	(358,982) US \$	478,058 Canadian \$	(26,856)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(366,319) US \$	487,868 Canadian \$	(27,493)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(3,686,993) US \$	4,900,973 Canadian \$	(284,831)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(373,795) US \$	497,742 Canadian \$	(28,137)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(400,061) US \$	532,903 Canadian \$	(29,789)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(199,203) Canadian \$	144,889 US \$	4,591
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(1,235,502) US \$	1,602,187 Canadian \$	(135,979)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(130,288) US \$	173,594 Canadian \$	(9,658)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(1,425,500) US \$	2,010,227 Canadian \$	5,952
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(2,386,670) US \$	3,180,398 Canadian \$	(177,327)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(289,601) US \$	385,322 Canadian \$	(22,108)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(48,891) US \$	65,148 Canadian \$	(3,618)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(3,788,000) US \$	5,345,330 Canadian \$	19,337
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(5,116,000) US \$	7,232,694 Canadian \$	39,482
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(84,403) US \$	112,455 Canadian \$	(6,260)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(1,025,072) US \$	1,395,076 Canadian \$	(46,732)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(127,090) US \$	169,153 Canadian \$	(9,646)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(2,088,279) US \$	2,711,182 Canadian \$	(226,714)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.76	(4,429,000) US \$	5,840,540 Canadian \$	(390,440)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(9,136,369) US \$	12,139,083 Canadian \$	(711,333)
Total Foreign Currency Forward Contract(s) Value							(8,700,441)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	628	(628)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	628	(628)	-	-
Derivative liabilities - Foreign currency forward contracts	(9,328)	628	-	(8,700)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(9,328)	628	-	(8,700)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	64	(64)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	64	(64)	-	-
Derivative liabilities - Foreign currency forward contracts	(514)	64	-	(450)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(514)	64	-	(450)

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI First Asset Preferred Share ETF	62,572	1,136	1.8
iShares iBoxx \$ High Yield Corporate Bond ETF	21,911,577	7,004	-

as at March 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Signature Cash Management Fund	2	-	3.4

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	7	2
Soft dollar commissions [†]	1	1

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	572,623	866,461	469,955	211,056	58,687	49,608	20,040	12,641
Redeemable units issued for cash	1,090,214	237,833	89,471	329,574	13,199	20,053	2,388	9,834
Redeemable units issued for reinvested distributions	99,467	30,962	7,430	14,715	996	2,361	257	737
Redeemable units issued due to acquisition of assets from terminated funds	4,998,632	-	-	-	-	-	-	-
Redeemable units redeemed	(1,058,632)	(562,633)	(566,856)	(85,390)	(72,882)	(13,335)	(22,685)	(3,172)
Number of redeemable units at the end of year	5,702,304	572,623	-	469,955	-	58,687	-	20,040

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	7,321	8,112	190,581	229,989	38,633	33,930	98,716	114,851
Redeemable units issued for cash	2,796	7,456	24,510	41,370	997	2,572	652,045	78,824
Redeemable units issued for reinvested distributions	162	324	9,119	11,016	209	2,159	29,801	6,005
Redeemable units issued due to acquisition of assets from terminated funds	-	-	7,234	-	1,225	-	1,969,888	-
Redeemable units redeemed	(10,279)	(8,571)	(48,585)	(91,794)	(36,840)	(28)	(743,683)	(100,964)
Number of redeemable units at the end of year	-	7,321	182,859	190,581	4,224	38,633	2,006,767	98,716

	Class F1		Class F2		Class F3		Class I	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	91,484	71,709	29,662	19,495	13,851	10,346	7,662,535	11,305,901
Redeemable units issued for cash	42,173	93,777	80,159	13,723	11,807	3,085	1,619,535	781,032
Redeemable units issued for reinvested distributions	2,051	4,683	1,094	1,197	297	636	582,713	518,472
Redeemable units issued due to acquisition of assets from terminated funds	-	-	-	-	-	-	5,551,107	-
Redeemable units redeemed	(135,708)	(78,685)	(110,915)	(4,753)	(25,955)	(216)	(3,728,052)	(4,942,870)
Number of redeemable units at the end of year	-	91,484	-	29,662	-	13,851	11,687,838	7,662,535

	Class O		Class P		Class W	
	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	137,187	156,262	41,837	1,060	-	-
Redeemable units issued for cash	140,031	2,022	27,487	40,292	1,000	-
Redeemable units issued for reinvested distributions	14,005	9,950	4,289	610	33	-
Redeemable units issued due to acquisition of assets from terminated funds	-	-	8,232	-	-	-
Redeemable units redeemed	(65,050)	(31,047)	(12,840)	(125)	-	-
Number of redeemable units at the end of year	226,173	137,187	69,005	41,837	1,033	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.550	0.20
Class A1 [^]	1.500	0.20
Class A2 [^]	1.400	0.19
Class A3 [^]	1.275	0.15
Class A4 [^]	1.250	0.12
Class E	1.300	0.15
Class EF	0.550	0.15
Class F	0.800	0.20
Class F1 [^]	0.750	0.20
Class F2 [^]	0.650	0.19
Class F3 [^]	0.525	0.15
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.15 [*]
Class W	Paid directly by investor	0.14

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

^{*}Effective December 1, 2019, the annual administration fee rate was reduced for Class P from 0.20% to 0.15%.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	89	781
Collateral (non-cash)	90	797

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	7	6
Charges	(1)	(1)
Securities lending revenue	6	5
% of gross securities lending revenue	14.3	16.7

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

Related Party Investments (Note 9)

as at March 31 (in \$000's)

Investments	2020
CI First Asset Preferred Share ETF (Common Units)	1,136

Investments	2019
Signature Cash Management Fund (Class C)	-

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
U.S.A.	57.2
Canada	25.8
Switzerland	4.0
U.K.	3.3
Netherlands	1.8
Cayman Islands	1.8
Luxembourg	1.5
France	1.0
Australia	0.9
Jersey Island	0.8
Other Net Assets (Liabilities)	0.5
Spain	0.5
Germany	0.3
Ireland	0.2
Bermuda	0.2
Finland	0.2
Marshall Islands	0.2
British Virgin Islands	0.2
Bahamas	0.1
St. Lucia	0.0
Fund(s)	0.0
Foreign Currency Forward Contract(s)	(0.5)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	0.3
A	0.2
BBB/Baa/B++	16.0
BB/Ba/B+	40.5
B	26.2
CCC/Caa/C++	7.6
C and Lower	0.1
Not Rated	6.9
Total	97.8

Credit Risk (cont'd)

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	0.1
A	1.4
BBB/Baa/B++	8.5
BB/Ba/B+	42.4
B	34.1
CCC/Caa/C++	5.9
Not Rated	5.8
Total	98.2

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was exposed to other price risk as some of the Fund's assets were invested in equities.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$1,967,000 (March 31, 2019 - \$898,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	162,696	(138,653)	24,043	13.9
British Pound	3,612	(2,961)	651	0.4
Euro	334	(265)	69	0.0
Total	166,642	(141,879)	24,763	14.3

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	90,405	(62,660)	27,745	28.5
Euro	413	(303)	110	0.1
British Pound	381	(294)	87	0.1
Total	91,199	(63,257)	27,942	28.7

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$2,476,000 (March 31, 2019 - \$2,794,000). In practice, actual results may differ from this analysis and the difference may be material.

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	573	14,342	34,942	109,653	159,510

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	811	9,941	22,114	55,964	88,830

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$1,939,000 (March 31, 2019 - \$879,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	8,368	1,181	1,978	11,527
Bonds	-	153,388	6,122	159,510
Exchange-Traded Fund(s)	8,140	-	-	8,140
Foreign currency forward contract(s), net	-	(8,700)	-	(8,700)
Total	16,508	145,869	8,100	170,477

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	7,254	551	1,179	8,984
Bonds	-	85,525	2,778	88,303
Fund(s)	-	-	-	-
Foreign currency forward contract(s), net	-	(450)	-	(450)
Total	7,254	85,626	3,957	96,837

There were no transfers between Level 1 and 2 and Level 1 and 3 during the years ended March 31, 2020 and 2019.

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

Signature High Yield Bond Fund

(formerly Signature High Yield Bond II Fund)

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

for the year ended March 31, 2020

	Balance at Mar. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Mar. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	1,179	630	-	192	-	-	(23)	1,978
Bonds	2,778	4,251	(194)	-	(192)	4	(525)	6,122
Total	3,957	4,881	(194)	192	(192)	4	(548)	8,100

*Change in unrealized gain (loss) related to investments held at March 31, 2020 was (\$465,647).

During the year ended March 31, 2020, investments with a fair value of \$192,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments and investments with a fair value of \$192,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments and investments.

The following section discusses the significant unobservable inputs for individually material Level 3 positions and quantitatively outlines the inputs used to calculate fair value in accordance with IFRS 13, *Fair Value Measurement*.

The table below presents the valuation technique and the nature of significant input used to determine the fair value of the Level 3 investments:

as at March 31, 2020

Asset Type	Fair Value	Valuation Techniques	Significant Unobservable Inputs
Fixed income securities	\$3,428,691	Market comparable analysis	Estimated sale price, discount rate

The above investments are valued using the valuation techniques detailed below:

Market comparable analysis: The fixed income investments are valued based on comparable companies bond valuation.

The range of reasonably possible alternative assumptions would result in an increase or decrease in a fair value of approximately \$170,000.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Equities	1,062	679	(54)	40	(663)	21	94	1,179
Bonds	6,479	-	(1,965)	55	(84)	(50)	(1,657)	2,778
Total	7,541	679	(2,019)	95	(747)	(29)	(1,563)	3,957

**Change in unrealized gain (loss) related to investments held at March 31, 2019 was \$110,711.

During the year ended March 31, 2019, investments with a fair value of \$95,000 were transferred out of Level 2 into Level 3 as observable market inputs were no longer available for these investments, and investments with a fair value of \$747,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at March 31, 2019.

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	32,394	62,020
Cash	1,447	3,012
Unrealized gain on futures and foreign currency forward contracts	15	5
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	53	129
Interest receivable	-	-
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	11	13
Receivable for unit subscriptions	46	215
	33,966	65,394
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	182	32
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	56	423
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	238	455
Net assets attributable to holders of redeemable units	33,728	64,939

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	7,022	8,936	8.09	10.40	868,506	858,906
Class A1	-	5,154	-	9.27	-	556,194
Class A2	-	830	-	9.26	-	89,726
Class A3	-	298	-	9.27	-	32,169
Class A4	-	10	-	9.25	-	1,068
Class A5	-	10	-	9.27	-	1,068
Class E	999	1,764	8.07	10.40	123,876	169,546
Class EF	954	11,508	8.07	10.41	118,208	1,105,330
Class F	4,891	4,942	8.06	10.40	606,941	475,373
Class F1	-	2,462	-	9.28	-	265,276
Class F2	-	905	-	9.27	-	97,605
Class F3	-	113	-	9.28	-	12,199
Class F4	-	10	-	9.27	-	1,078
Class F5	-	10	-	9.28	-	1,078
Class I	17,453	22,253	8.11	10.45	2,152,721	2,129,632
Class O	2,027	5,326	8.08	10.42	250,774	510,906
Class P	163	408	7.21	9.29	22,573	43,887
Class W	219	-	7.96	-	27,481	-

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	2,743	3,364
Interest for distribution purposes	7	26
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(1,538)	(218)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(8,784)	(6,634)
Total net gain (loss) on investments and derivatives	(7,572)	(3,462)
Other income		
Foreign exchange gain (loss) on cash	(4)	-
Commitment fee income	-	-
Securities lending revenue (Note 6)	2	3
Fees rebate	5	21
Total other income	3	24
Total income	(7,569)	(3,438)
Expenses		
Management fees (Note 5)	216	358
Administration fees (Note 5)	47	75
Commissions and other portfolio transaction costs	17	18
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	-	-
Margin fees	-	-
Interest expense	1	-
Withholding taxes	5	6
Harmonized sales tax	32	54
Total expenses	318	511
Increase (decrease) in net assets attributable to holders of redeemable units	(7,887)	(3,949)

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	(1,711)	(690)	(1.76)	(0.69)	970,729	1,005,543
Class A1	(39)	(381)	(0.09)	(0.85)	512,404	447,347
Class A2	(5)	(69)	(0.07)	(0.97)	75,680	69,915
Class A3	(1)	(21)	(0.04)	(0.68)	32,439	32,408
Class A4	-	(1)	(0.08)	(0.58)	1,073	1,046
Class A5	-	(1)	(0.08)	(0.57)	1,073	1,046
Class E	(260)	(138)	(1.64)	(0.35)	158,536	392,994
Class EF	(454)	(735)	(1.30)	(0.69)	346,861	1,076,322
Class F	(1,011)	(305)	(1.79)	(0.56)	563,565	547,195
Class F1	(20)	(154)	(0.10)	(0.96)	208,762	159,894
Class F2	(26)	11	(0.37)	0.22	72,443	43,742
Class F3	(1)	(6)	(0.06)	(0.49)	12,278	11,694
Class F4	-	(1)	(0.06)	(0.54)	1,084	1,053
Class F5	-	(1)	(0.06)	(0.53)	1,084	1,053
Class I	(3,860)	(1,132)	(1.86)	(0.59)	2,080,352	1,923,240
Class O	(411)	(315)	(0.92)	(0.63)	445,879	505,530
Class P	(43)	(10)	(1.37)	(0.32)	31,338	30,540
Class W	(45)	-	(2.76)	-	16,322	-

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	8,936	12,585	5,154	2,616	830	449	298	312
Increase (decrease) in net assets attributable to holders of redeemable units	(1,711)	(690)	(39)	(381)	(5)	(69)	(1)	(21)
Distributions to holders of redeemable units								
From net investment income	(433)	(335)	(49)	(146)	(8)	(23)	(3)	(11)
From net realized gains	-	(17)	-	(9)	-	(1)	-	(1)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(433)	(352)	(49)	(155)	(8)	(24)	(3)	(12)
Redeemable unit transactions								
Proceeds from redeemable units issued	7,286	7,650	281	5,045	34	1,097	120	199
Reinvestment of distributions to holders of redeemable units	274	201	44	143	8	23	3	11
Redemption of redeemable units	(7,330)	(10,458)	(5,391)	(2,114)	(859)	(646)	(417)	(191)
Net increase (decrease) from redeemable unit transactions	230	(2,607)	(5,066)	3,074	(817)	474	(294)	19
Net increase (decrease) in net assets attributable to holders of redeemable units	(1,914)	(3,649)	(5,154)	2,538	(830)	381	(298)	(14)
Net assets attributable to holders of redeemable units at the end of year	7,022	8,936	-	5,154	-	830	-	298

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	11	10	11	1,764	13,410	11,508	5,803
Increase (decrease) in net assets attributable to holders of redeemable units	-	(1)	-	(1)	(260)	(138)	(454)	(735)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(74)	(135)	(151)	(461)
From net realized gains	-	-	-	-	-	(4)	-	(22)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	(74)	(139)	(151)	(483)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	127	469	22	9,656
Reinvestment of distributions to holders of redeemable units	-	-	-	-	73	132	88	366
Redemption of redeemable units	(10)	-	(10)	-	(631)	(11,970)	(10,059)	(3,099)
Net increase (decrease) from redeemable unit transactions	(10)	-	(10)	-	(431)	(11,369)	(9,949)	6,923
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	(1)	(10)	(1)	(765)	(11,646)	(10,554)	5,705
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	999	1,764	954	11,508

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	4,942	4,481	2,462	337	905	15	113	11
Increase (decrease) in net assets attributable to holders of redeemable units	(1,011)	(305)	(20)	(154)	(26)	11	(1)	(6)
Distributions to holders of redeemable units								
From net investment income	(304)	(227)	(23)	(60)	(7)	(16)	(1)	(4)
From net realized gains	-	(10)	-	(4)	-	(1)	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(304)	(237)	(23)	(64)	(7)	(17)	(1)	(4)
Redeemable unit transactions								
Proceeds from redeemable units issued	4,327	6,700	27	3,543	33	1,112	-	108
Reinvestment of distributions to holders of redeemable units	206	128	21	55	7	15	1	4
Redemption of redeemable units	(3,269)	(5,825)	(2,467)	(1,255)	(912)	(231)	(112)	-
Net increase (decrease) from redeemable unit transactions	1,264	1,003	(2,419)	2,343	(872)	896	(111)	112
Net increase (decrease) in net assets attributable to holders of redeemable units	(51)	461	(2,462)	2,125	(905)	890	(113)	102
Net assets attributable to holders of redeemable units at the end of year	4,891	4,942	-	2,462	-	905	-	113

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	10	11	10	11	22,253	20,874	5,326	7,047
Increase (decrease) in net assets attributable to holders of redeemable units	-	(1)	-	(1)	(3,860)	(1,132)	(411)	(315)
Distributions to holders of redeemable units								
From net investment income	-	-	-	-	(1,261)	(964)	(261)	(246)
From net realized gains	-	-	-	-	-	(40)	-	(11)
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	-	-	-	-	(1,261)	(1,004)	(261)	(257)
Redeemable unit transactions								
Proceeds from redeemable units issued	-	-	-	-	1,719	5,720	82	2,829
Reinvestment of distributions to holders of redeemable units	-	-	-	-	1,252	1,000	261	252
Redemption of redeemable units	(10)	-	(10)	-	(2,650)	(3,205)	(2,970)	(4,230)
Net increase (decrease) from redeemable unit transactions	(10)	-	(10)	-	321	3,515	(2,627)	(1,149)
Net increase (decrease) in net assets attributable to holders of redeemable units	(10)	(1)	(10)	(1)	(4,800)	1,379	(3,299)	(1,721)
Net assets attributable to holders of redeemable units at the end of year	-	10	-	10	17,453	22,253	2,027	5,326

	Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	408	273	-	-	64,939	68,257
Increase (decrease) in net assets attributable to holders of redeemable units	(43)	(10)	(45)	-	(7,887)	(3,949)
Distributions to holders of redeemable units						
From net investment income	(15)	(13)	(7)	-	(2,597)	(2,641)
From net realized gains	-	-	-	-	-	(120)
Return of capital	-	-	-	-	-	-
Total distributions to holders of redeemable units	(15)	(13)	(7)	-	(2,597)	(2,761)
Redeemable unit transactions						
Proceeds from redeemable units issued	34	156	272	-	14,364	44,284
Reinvestment of distributions to holders of redeemable units	14	13	7	-	2,259	2,343
Redemption of redeemable units	(235)	(11)	(8)	-	(37,350)	(43,235)
Net increase (decrease) from redeemable unit transactions	(187)	158	271	-	(20,727)	3,392
Net increase (decrease) in net assets attributable to holders of redeemable units	(245)	135	219	-	(31,211)	(3,318)
Net assets attributable to holders of redeemable units at the end of year	163	408	219	-	33,728	64,939

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(7,887)	(3,949)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	1,538	218
Unrealized foreign exchange (gain) loss on cash	-	(1)
Commissions and other portfolio transaction costs	17	18
Change in unrealized (appreciation) depreciation in value of investments and derivatives	8,784	6,634
Proceeds from sale and maturity of investments and derivatives	23,893	8,253
Purchase of investments and derivatives	(4,464)	(12,264)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	76	42
(Increase) decrease in interest receivable	-	-
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	21,957	(1,049)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(338)	(418)
Proceeds from issuance of redeemable units	4,995	21,234
Amounts paid on redemption of redeemable units	(28,179)	(19,653)
Net cash from (used in) financing activities	(23,522)	1,163
Unrealized foreign exchange gain (loss) on cash	-	1
Net increase (decrease) in cash	(1,565)	114
Cash (bank overdraft), beginning of year	3,012	2,897
Cash (bank overdraft), end of year	1,447	3,012
Supplementary Information:		
Dividends received, net of withholding tax*	2,814	3,400
Interest received, net of withholding tax*	7	26
Dividends paid*	-	-
Interest paid*	1	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (86.5%)				CANADA (86.5%) (cont'd)			
21,650	AltaGas Ltd., Preferred 4.75%, Series G	503,232	245,728	6,500	Canadian Utilities Ltd., Preferred 4.9%, Series BB	149,396	129,155
5,700	AltaGas Ltd., Preferred 5%, Series K	142,600	94,962	31,550	Capital Power Corp., Preferred 4.5%, Series 5	587,253	434,128
14,000	AltaGas Ltd., Preferred 5.25%, Series I	364,336	235,340	37,100	Capital Power Corp., Preferred 4.6%, Series 3	713,748	532,385
8,475	Artis Real Estate Investment Trust, Preferred 4.75%, Series E	182,504	120,091	8,400	Capital Power Corp., Preferred 5.75%, Series 9	210,374	179,424
10,200	Artis Real Estate Investment Trust, Preferred 5.662% Series A	235,614	161,160	25,700	Capital Power Corp., Preferred 6%, Series 7	664,537	598,553
26,700	Bank of Montreal, Non-Cumulative Preferred Series 25	570,438	588,468	19,950	CU Inc., Preferred 4.6%, Series 1	419,262	352,516
5,775	Bank of Montreal, Preferred 1.907%, Series 26	131,146	129,938	600	E-L Financial Corp., Ltd., Preferred 5.5%, Series 3	14,178	11,892
14,125	Bank of Montreal, Preferred 3.8%, Series 31	308,207	180,094	14,100	Element Financial Corp., Preferred 6.5%, Series G	341,444	262,965
10,600	Bank of Montreal, Preferred 3.9%, Series 29	239,670	132,500	11,800	Element Financial Corp., Preferred 6.6%, Series A	275,884	219,598
15,150	Bank of Montreal, Preferred 4%, Series 27	338,299	194,678	3,000	Enbridge Inc., Cumulative Redeemable Preferred, Series L	70,122	53,453
8,000	Bank of Montreal, Preferred 4.4%, Series 42	201,162	124,000	56,532	Enbridge Inc., Preferred 4%, Series 1	1,706,221	1,110,702
14,050	Bank of Montreal, Preferred 4.5%, Series 40	355,446	222,130	9,425	Enbridge Inc., Preferred 4%, Series 3	175,532	101,696
4,800	Bank of Montreal, Preferred 4.85%, Series 38	123,293	92,400	29,650	Enbridge Inc., Preferred 4%, Series D	539,028	323,185
6,100	Bank of Montreal, Preferred 5%, Series 35	155,130	131,272	29,800	Enbridge Inc., Preferred 4%, Series F	582,042	336,444
18,400	Bank of Montreal, Preferred 5.1%, Series 46	463,596	328,624	10,700	Enbridge Inc., Preferred 4.4%, Series 11	196,002	119,840
15,250	BCE Inc., Preferred 4.4%, Series AF 16	276,359	185,592	3,400	Enbridge Inc., Preferred 4.4%, Series 5	98,648	63,978
9,650	BCE Inc., Preferred 5.319%, Series Z	180,684	108,466	8,600	Enbridge Inc., Preferred 4.4%, Series 9	174,652	99,244
45,700	BCE Inc., Preferred 5.45%, Series AA	749,462	500,415	17,900	Enbridge Inc., Preferred 5.15%, Series 17	458,194	364,802
36,850	BCE Inc., Preferred 5.54%, Series AC	653,569	464,678	17,800	Enbridge Inc., Preferred, Series P	358,316	200,072
18,325	BCE Inc., Preferred 6.174%, Series R	369,748	196,994	25,650	Fortis Inc., Preferred 4.75%, Series J	596,015	511,718
27,500	BCE Inc., Preferred, Series 18	466,804	305,250	9,425	Fortis Inc., Preferred 4.9%	223,102	199,622
15,400	BCE Inc., Preferred, Series AB	298,595	166,320	4,800	George Weston Ltd., Preferred 4.75%, Series V	109,831	93,168
39,000	BCE Inc., Preferred, Series AJ	734,061	432,900	26,925	George Weston Ltd., Preferred 5.2%, Series III	661,103	574,310
12,050	Brookfield Asset Management Inc., Preferred 4.75%, Series 17	262,699	211,960	6,300	George Weston Ltd., Preferred 5.2%, Series IV	150,566	134,568
20,525	Brookfield Asset Management Inc., Preferred 4.8%, Series 46	523,532	410,500	21,725	George Weston Ltd., Preferred 5.8%, Series 1	556,258	511,841
13,100	Brookfield Asset Management Inc., Preferred 4.9%, Series 37	293,131	239,468	9,125	Great-West Lifeco Inc., Preferred 4.8%, Series R	211,128	167,352
2,900	Brookfield Asset Management Inc., Preferred, Series 13	43,937	22,533	11,000	Great-West Lifeco Inc., Preferred 4.85%, Series H	254,873	204,490
12,800	Brookfield Asset Management Inc., Preferred, Series 2	208,053	99,456	2,000	Great-West Lifeco Inc., Preferred 5.15%, Series Q	46,580	38,820
15,000	Brookfield Asset Management Inc., Preferred, Series 3, Class A	373,712	226,650	14,500	Great-West Lifeco Inc., Preferred 5.15%, Series T	353,584	279,995
11,650	Brookfield Office Properties Inc., Preferred 4.75%, Series AA	254,462	145,625	25,850	Great-West Lifeco Inc., Preferred 5.2%, Series G	632,892	504,850
10,500	Brookfield Office Properties Inc., Preferred 4.85%, Series GG	262,159	153,510	10,450	Great-West Lifeco Inc., Preferred 5.25%, Series S	260,130	202,834
23,475	Brookfield Office Properties Inc., Preferred 5.1%, Series EE	587,350	362,689	8,100	Great-West Lifeco Inc., Preferred 5.8%, Series M	209,755	173,016
21,973	Brookfield Office Properties Inc., Preferred 5.1%, Series R	423,811	247,416	22,300	Husky Energy Inc., Preferred 4.5%, Series 5	510,569	232,812
41,950	Brookfield Office Properties Inc., Preferred 5.15%, Series P	840,289	423,695	4,125	Intact Financial Corp., Preferred 5.2%, Series 5	101,986	84,975
22,750	Brookfield Office Properties Inc., Preferred 6%, Series CC	600,908	489,125	7,300	Intact Financial Corp., Preferred 5.4% Series 9	182,500	153,373
11,000	Brookfield Office Properties Inc., Preferred, Series T, Class AAA	256,753	139,590	30,525	Loblaw Co., Ltd., Preferred 5.3%, Series B	764,040	706,348
27,750	Canadian Imperial Bank of Commerce, Preferred 4.4%, Series 45	697,210	409,312	25,500	Manulife Financial Corp., Preferred 4.65%, Series 2, Class A	579,164	475,830
1,700	Canadian Imperial Bank of Commerce, Preferred 4.5%, Series 47	30,481	22,440	10,100	National Bank of Canada, Preferred 3.9%, Series 32	224,325	127,462
				5,100	National Bank of Canada, Preferred 4.45%, Series 38	126,564	78,948
				8,200	National Bank of Canada, Preferred 4.95%, Series 42	203,293	118,900
				1,800	National Bank of Canada, Preferred 5.4%, Series 36	47,434	37,620
				18,600	Pembina Pipeline Corp., Preferred 4.9%, Series 21	461,475	297,786
				23,800	Pembina Pipeline Corp., Preferred 5%, Series 5	543,537	267,750
				12,800	Pembina Pipeline Corp., Preferred 5.25%, Series 23	319,356	215,168
				12,475	Pembina Pipeline Corp., Preferred 5.75%, Series 11	328,308	240,144
				26,575	Power Corporation of Canada, Preferred 5.6%	676,208	545,585
				14,950	Power Financial Corp., Preferred 4.2%, Series T	347,414	187,324
				6,950	Power Financial Corp., Preferred 5.15%, Series V	170,362	133,162
				17,800	Power Financial Corp., Preferred 5.25%, Series E	439,407	343,540
				27,300	Power Financial Corp., Preferred, Series A	451,476	234,780

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADA (86.5%) (cont'd)				BERMUDA (3.3%)			
12,600	Power Financial Corp., Preferred, Series H	320,454	266,994	15,550	Brookfield Infrastructure Partners L.P., Preferred 5%, Series 7	385,245	286,120
8,000	Royal Bank of Canada, Preferred 3.6%, Series BD	195,558	115,280	22,200	Brookfield Renewable Partners L.P., Preferred 5%, Series 11	552,289	394,716
25,600	Royal Bank of Canada, Preferred 3.9%, Series BB	563,322	348,160	23,250	Brookfield Renewable Partners L.P., Preferred 5%, Series 13	576,835	415,942
8,925	Royal Bank of Canada, Preferred 4%, Series AZ	192,293	119,595			1,514,369	1,096,778
26,000	Sun Life Financial Inc., Preferred 3.9%, Series 10R	519,027	299,000	Commissions and other portfolio transaction costs			
12,625	Sun Life Financial Inc., Preferred 4.45%, Series 4	270,360	221,064			(41,743)	
13,700	Sun Life Financial Inc., Preferred 4.5%, Series 5	295,448	239,202	Total Investment Portfolio before Derivative Instruments (96.0%)			
5,000	Sun Life Financial Inc., Preferred 4.75%, Series 1, Class A	107,040	92,500			44,997,767	32,393,712
27,700	Sun Life Financial Inc., Preferred 4.8%, Series 2	648,493	526,300	Foreign Currency Forward Contract(s) (-0.5%) (see Schedule A)			
14,350	Sun Life Financial Inc., Preferred, Series 8R, Class A	238,640	126,136				(167,190)
800	TC Energy Corp., Preferred 2.263%, Series 5	10,160	6,800	Total Investment Portfolio (95.5%)			
20,575	TC Energy Corp., Preferred 3.266%, Series 1	393,275	231,674			44,997,767	32,226,522
15,925	TC Energy Corp., Preferred 3.903%, Series 7	325,248	198,585	Other Net Assets (Liabilities) (4.5%)			
11,800	TC Energy Corp., Preferred 4.25%, Series 9	260,609	144,550				1,501,470
5,450	TC Energy Corp., Preferred 5.5%, Series 13	143,673	121,044	Net Assets Attributable to Holders of Redeemable Units (100.0%)			
17,200	The Bank of Nova Scotia, Preferred 1.86%, Series 33	374,651	395,600				33,727,992
38,800	The Bank of Nova Scotia, Preferred 3.7%, Series 32	850,078	921,500				
1,200	The Bank of Nova Scotia, Preferred 4.85%, Series 38	30,539	23,520				
11,100	Toronto-Dominion Bank, Preferred 3.6%, Series 7	270,377	156,510				
21,800	Toronto-Dominion Bank, Preferred 4.75%, Series 18	543,170	329,834				
7,300	Toronto-Dominion Bank, Preferred 4.85%, Series 14	186,829	138,700				
22,200	Toronto-Dominion Bank, Preferred 5.1%, Series 24	555,000	405,816				
18,100	Toronto-Dominion Bank, Preferred, Series 3	396,780	240,730				
44,069	TransAlta Corp., Preferred 5%, Series E	846,234	537,642				
10,100	TransAlta Corp., Preferred 5.3%, Series G	222,595	131,401				
32,525	TransAlta Corp., Preferred, Series C	553,829	334,682				
		41,494,192	29,190,911				
U.S.A. (6.2%)							
44,358	Citigroup Capital XIII, Preferred 7.875%	1,539,189	1,598,194				
3,900	Sempra Energy, Preferred 6%, Series A	491,760	507,829				
		2,030,949	2,106,023				

Schedule A

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay		Receive		Unrealized Gain (Loss) (\$)
1	Bank of Montreal	A-1	May 14, 2020	0.72	(289,821) Canadian \$	208,000 US \$		2,747	
1	Bank of Montreal	A-1	May 14, 2020	0.75	(101,605) US \$	134,745 Canadian \$		(8,163)	
1	Bank of Montreal	A-1	June 22, 2020	1.43	(12,420) US \$	17,718 Canadian \$		254	
1	Bank of Montreal	A-1	June 22, 2020	0.73	(268,525) US \$	367,441 Canadian \$		(10,085)	
1	Bank of Montreal	A-1	May 14, 2020	0.75	(3,041) US \$	4,051 Canadian \$		(226)	
1	Bank of Montreal	A-1	May 14, 2020	0.75	(5,864) US \$	7,813 Canadian \$		(434)	
1	Bank of Montreal	A-1	June 22, 2020	1.42	(54,792) US \$	77,571 Canadian \$		532	
1	Bank of Montreal	A-1	April 22, 2020	0.75	(8,202) US \$	10,911 Canadian \$		(627)	
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(2,475) Canadian \$	1,800 US \$		57	
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.73	(36,689) Canadian \$	26,694 US \$		857	

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(3,248) Canadian \$	2,297 US \$	(17)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	1.41	(77,000) US \$	108,447 Canadian \$	115
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(14,092) US \$	18,766 Canadian \$	(1,060)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(145,075) US \$	198,254 Canadian \$	(5,711)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(3,041) US \$	4,053 Canadian \$	(224)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.75	(3,541) US \$	4,711 Canadian \$	(271)
1	Canadian Imperial Bank of Commerce	A-1	May 14, 2020	0.75	(85,413) US \$	113,273 Canadian \$	(6,862)
1	Canadian Imperial Bank of Commerce	A-1	April 22, 2020	0.77	(86,490) US \$	112,654 Canadian \$	(9,025)
1	Canadian Imperial Bank of Commerce	A-1	June 22, 2020	0.73	(88,249) US \$	120,758 Canadian \$	(3,314)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(10,401) US \$	13,842 Canadian \$	(791)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(11,568) US \$	15,415 Canadian \$	(856)
1	Citigroup Inc.	A-2	April 22, 2020	0.77	(116,472) US \$	151,065 Canadian \$	(12,794)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(164,608) US \$	218,940 Canadian \$	(12,584)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(41,152) US \$	54,776 Canadian \$	(3,105)
1	Citigroup Inc.	A-2	May 14, 2020	0.75	(7,459) US \$	9,940 Canadian \$	(552)
1	Citigroup Inc.	A-2	April 22, 2020	0.75	(7,567) US \$	10,070 Canadian \$	(576)
1	HSBC Holdings PLC	A-1	May 14, 2020	0.73	(12,102) Canadian \$	8,808 US \$	287
1	HSBC Holdings PLC	A-1	May 14, 2020	0.75	(101,975) US \$	135,479 Canadian \$	(7,950)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.77	(164,201) US \$	213,790 Canadian \$	(17,217)
1	HSBC Holdings PLC	A-1	April 22, 2020	0.75	(24,773) US \$	32,964 Canadian \$	(1,889)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(12,172) Canadian \$	8,613 US \$	(55)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(12,301) Canadian \$	8,701 US \$	(59)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.43	(12,642) Canadian \$	8,838 US \$	(207)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.41	(19,733) Canadian \$	13,968 US \$	(82)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(26,180) Canadian \$	18,064 US \$	(765)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.44	(33,293) Canadian \$	23,071 US \$	(834)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	1.45	(33,525) Canadian \$	23,123 US \$	(994)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(102,880) US \$	136,425 Canadian \$	(8,277)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(11,240) US \$	14,967 Canadian \$	(846)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.77	(116,472) US \$	151,355 Canadian \$	(12,503)
1	JPMorgan Chase & Co.	A-2	June 22, 2020	0.73	(149,101) US \$	203,804 Canadian \$	(5,820)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(6,860) US \$	9,334 Canadian \$	(314)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.73	(7,251) US \$	9,872 Canadian \$	(327)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(7,834) US \$	10,426 Canadian \$	(596)
1	JPMorgan Chase & Co.	A-2	April 22, 2020	0.75	(8,891) US \$	11,832 Canadian \$	(677)
1	JPMorgan Chase & Co.	A-2	May 14, 2020	0.75	(9,659) US \$	12,867 Canadian \$	(719)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(18,960) Canadian \$	13,397 US \$	(112)
1	Morgan Stanley	A-2	April 22, 2020	1.41	(20,483) Canadian \$	14,525 US \$	(49)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(26,226) Canadian \$	18,064 US \$	(810)
1	Morgan Stanley	A-2	April 22, 2020	1.45	(31,429) Canadian \$	21,677 US \$	(930)
1	Morgan Stanley	A-2	April 22, 2020	1.42	(36,367) Canadian \$	25,533 US \$	(445)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(41,152) US \$	54,702 Canadian \$	(3,179)
1	Morgan Stanley	A-2	June 22, 2020	1.42	(5,117) US \$	7,285 Canadian \$	90
1	Morgan Stanley	A-2	April 22, 2020	0.75	(8,220) US \$	10,948 Canadian \$	(617)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service.

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Foreign Currency Forward Contract(s) (-0.5%)

Contract(s)	Counterparty	Credit Rating of the Counterparty [‡]	Settlement Date	Contract(s) Rate	Pay	Receive	Unrealized Gain (Loss) (\$)
1	Morgan Stanley	A-2	April 22, 2020	0.77	(83,127) US \$	107,940 Canadian \$	(9,007)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(8,379) US \$	11,158 Canadian \$	(627)
1	Morgan Stanley	A-2	April 22, 2020	0.75	(8,388) US \$	11,169 Canadian \$	(631)
1	Morgan Stanley	A-2	May 14, 2020	0.75	(9,337) US \$	12,438 Canadian \$	(695)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.73	(31,207) Canadian \$	22,698 US \$	719
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(77,000) US \$	108,585 Canadian \$	322
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,141) US \$	1,521 Canadian \$	(84)
1	Royal Bank of Canada	A-1+	June 22, 2020	1.41	(118,000) US \$	166,512 Canadian \$	602
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(1,970) US \$	2,625 Canadian \$	(146)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(26,639) US \$	35,498 Canadian \$	(1,979)
1	Royal Bank of Canada	A-1+	May 14, 2020	0.75	(3,041) US \$	4,052 Canadian \$	(225)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.77	(48,935) US \$	63,458 Canadian \$	(5,386)
1	Royal Bank of Canada	A-1+	April 22, 2020	0.75	(6,499) US \$	8,647 Canadian \$	(496)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(157,849) Canadian \$	118,000 US \$	8,121
1	Toronto-Dominion Bank	A-1+	April 22, 2020	1.43	(63,650) Canadian \$	44,629 US \$	(861)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.75	(101,975) US \$	135,489 Canadian \$	(7,939)
1	Toronto-Dominion Bank	A-1+	May 14, 2020	0.73	(23,497) US \$	31,979 Canadian \$	(1,071)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.75	(2,852) US \$	3,796 Canadian \$	(216)
1	Toronto-Dominion Bank	A-1+	April 22, 2020	0.77	(82,711) US \$	107,383 Canadian \$	(8,980)
Total Foreign Currency Forward Contract(s) Value							(167,190)

[‡]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service. Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at March 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	15	(15)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	15	(15)	-	-
Derivative liabilities - Foreign currency forward contracts	(182)	15	-	(167)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(182)	15	-	(167)

as at March 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	5	(5)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	5	(5)	-	-
Derivative liabilities - Foreign currency forward contracts	(32)	5	-	(27)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(32)	5	-	(27)

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	15	17
Soft dollar commissions [†]	3	6

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	858,906	1,098,747	556,194	256,237	89,726	44,004	32,169	30,547
Redeemable units issued for cash	717,766	686,221	30,879	505,712	3,648	110,930	13,105	20,557
Redeemable units issued for reinvested distributions	27,412	18,367	4,812	14,895	821	2,443	357	1,175
Redeemable units redeemed	(735,578)	(944,429)	(591,885)	(220,650)	(94,195)	(67,651)	(45,631)	(20,110)
Number of redeemable units at the end of year	868,506	858,906	-	556,194	-	89,726	-	32,169

	Class A4		Class A5		Class E		Class EF	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,068	1,030	1,068	1,030	169,546	1,169,708	1,105,330	505,863
Redeemable units issued for cash	-	-	-	-	12,552	44,154	2,166	844,800
Redeemable units issued for reinvested distributions	12	38	12	38	7,253	11,824	8,545	33,543
Redeemable units redeemed	(1,080)	-	(1,080)	-	(65,475)	(1,056,140)	(997,833)	(278,876)
Number of redeemable units at the end of year	-	1,068	-	1,068	123,876	169,546	118,208	1,105,330

	Class F		Class F1		Class F2		Class F3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	475,373	390,994	265,276	32,951	97,605	1,479	12,199	1,033
Redeemable units issued for cash	438,509	607,985	2,889	357,045	3,600	119,596	29	10,684
Redeemable units issued for reinvested distributions	20,685	11,733	2,260	5,828	796	1,608	156	482
Redeemable units redeemed	(327,626)	(535,339)	(270,425)	(130,548)	(102,001)	(25,078)	(12,384)	-
Number of redeemable units at the end of year	606,941	475,373	-	265,276	-	97,605	-	12,199

	Class F4		Class F5		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,078	1,034	1,078	1,034	2,129,632	1,815,591	510,906	614,071
Redeemable units issued for cash	-	-	-	-	166,460	527,845	7,852	252,329
Redeemable units issued for reinvested distributions	14	44	14	44	125,201	91,219	25,844	23,121
Redeemable units redeemed	(1,092)	-	(1,092)	-	(268,572)	(305,023)	(293,828)	(378,615)
Number of redeemable units at the end of year	-	1,078	-	1,078	2,152,721	2,129,632	250,774	510,906

	Class P		Class W	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	43,887	26,696	-	-
Redeemable units issued for cash	3,842	17,027	27,649	-
Redeemable units issued for reinvested distributions	1,600	1,375	735	-
Redeemable units redeemed	(26,756)	(1,211)	(903)	-
Number of redeemable units at the end of year	22,573	43,887	27,481	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.150	0.17
Class A1 [^]	1.100	0.17
Class A2 [^]	1.050	0.16
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class A5 [^]	0.950	0.08
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.650	0.17
Class F1 [^]	0.600	0.17
Class F2 [^]	0.550	0.16
Class F3 [^]	0.525	0.12
Class F4 [^]	0.500	0.10
Class F5 [^]	0.450	0.08
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.17
Class W	Paid directly by investor	0.11

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	75	1,375
Collateral (non-cash)	76	1,402

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	2	4
Charges	-	(1)
Securities lending revenue	2	3
% of gross securities lending revenue	-	25.0

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	1,625
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Preferred Share Fund

(formerly Signature Preferred Share Pool)

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Canada	87.8
U.S.A.	4.8
Other Net Assets (Liabilities)	4.5
Bermuda	2.9
Foreign Currency Forward Contract(s)	0.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
A	17.7
BBB/Baa/B++	47.1
BB/Ba/B+	26.3
B	3.0
Not Rated	2.0
Total	96.1

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
A	13.7
BBB/Baa/B++	52.0
BB/Ba/B+	27.9
Not Rated	1.0
Total	94.6

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$3,239,000 (March 31, 2019 - \$6,199,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	3,362	(2,892)	470	1.4
Total	3,362	(2,892)	470	1.4

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	6,060	(4,152)	1,908	2.9
Total	6,060	(4,152)	1,908	2.9

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$47,000 (March 31, 2019 - \$191,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	32,394	-	-	32,394
Foreign currency forward contract(s), net	-	(167)	-	(167)
Total	32,394	(167)	-	32,227

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	61,985	-	-	61,985
Bonds	-	35	-	35
Foreign currency forward contract(s), net	-	(27)	-	(27)
Total	61,985	8	-	61,993

There were no transfers between Level 1, 2 and 3 during the years ended March 31, 2020 and 2019.

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

Signature Short-Term Bond Fund

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	51,722	64,599
Cash	495	190
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	355	431
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	36	88
	52,608	65,308
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	126	172
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	126	172
Net assets attributable to holders of redeemable units	52,482	65,136

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class A	39,160	27,871	5.07	5.10	7,729,936	5,462,862
Class A1	-	12,769	-	9.75	-	1,310,264
Class A2	-	1,567	-	9.74	-	160,938
Class A3	-	822	-	9.74	-	84,329
Class A4	-	83	-	9.74	-	8,504
Class E	1,975	1,506	9.47	9.54	208,618	157,823
Class EF	249	500	9.47	9.53	26,295	52,448
Class F	2,536	622	10.42	10.50	243,333	59,287
Class F1	-	861	-	9.74	-	88,463
Class F2	-	104	-	9.74	-	10,641
Class I	4,369	14,416	5.08	5.12	860,402	2,818,039
Class O	4,112	3,974	9.60	9.67	428,111	411,010
Class P	71	41	9.67	9.74	7,370	4,188
Class W	10	-	9.94	-	1,014	-

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

Signature Short-Term Bond Fund

Financial Statements

Statements of Comprehensive Income

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	1,875	2,211
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	144	(1,328)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(529)	1,521
Total net gain (loss) on investments and derivatives	1,490	2,404
Other income		
Foreign exchange gain (loss) on cash	-	7
Commitment fee income	-	-
Securities lending revenue (Note 6)	5	7
Fees rebate	8	1
Total other income	13	15
Total income	1,503	2,419
Expenses		
Management fees (Note 5)	479	563
Administration fees (Note 5)	83	90
Commissions and other portfolio transaction costs	1	1
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	5	5
Margin fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	61	70
Total expenses	629	729
Increase (decrease) in net assets attributable to holders of redeemable units	874	1,690

Statements of Comprehensive Income (cont'd)

for the years ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class A	247	570	0.04	0.08	6,901,703	6,894,535
Class A1	117	307	0.09	0.32	1,261,341	952,217
Class A2	15	36	0.10	0.20	163,212	172,107
Class A3	8	18	0.11	0.21	84,741	81,322
Class A4	1	2	0.10	0.11	9,036	13,858
Class E	15	36	0.08	0.21	185,502	168,331
Class EF	6	16	0.17	0.29	36,934	55,768
Class F	14	15	0.09	0.18	173,678	83,750
Class F1	10	22	0.11	0.45	95,986	48,361
Class F2	2	3	0.07	0.28	27,790	10,331
Class I	340	532	0.15	0.17	2,266,962	2,960,815
Class O	98	132	0.21	0.34	451,706	388,549
Class P	1	1	0.17	0.39	6,149	2,855
Class W	-	-	0.19	-	1,616	-

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

Signature Short-Term Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended March 31 (in \$000's)

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	27,871	42,979	12,769	6,601	1,567	2,077	822	728
Increase (decrease) in net assets attributable to holders of redeemable units	247	570	117	307	15	36	8	18
Distributions to holders of redeemable units								
From net investment income	(577)	(593)	(78)	(180)	(10)	(33)	(5)	(15)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(577)	(593)	(78)	(180)	(10)	(33)	(5)	(15)
Redeemable unit transactions								
Proceeds from redeemable units issued	23,972	7,591	794	9,842	171	1,248	12	639
Reinvestment of distributions to holders of redeemable units	563	575	77	179	10	30	5	14
Redemption of redeemable units	(12,916)	(23,251)	(13,679)	(3,980)	(1,753)	(1,791)	(842)	(562)
Net increase (decrease) from redeemable unit transactions	11,619	(15,085)	(12,808)	6,041	(1,572)	(513)	(825)	91
Net increase (decrease) in net assets attributable to holders of redeemable units	11,289	(15,108)	(12,769)	6,168	(1,567)	(510)	(822)	94
Net assets attributable to holders of redeemable units at the end of year	39,160	27,871	-	12,769	-	1,567	-	822

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	83	275	1,506	1,624	500	430	622	1,172
Increase (decrease) in net assets attributable to holders of redeemable units	1	2	15	36	6	16	14	15
Distributions to holders of redeemable units								
From net investment income	(1)	(3)	(31)	(30)	(8)	(13)	(41)	(20)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(1)	(3)	(31)	(30)	(8)	(13)	(41)	(20)
Redeemable unit transactions								
Proceeds from redeemable units issued	26	35	727	124	28	183	3,600	789
Reinvestment of distributions to holders of redeemable units	1	3	31	30	8	13	37	15
Redemption of redeemable units	(110)	(229)	(273)	(278)	(285)	(129)	(1,696)	(1,349)
Net increase (decrease) from redeemable unit transactions	(83)	(191)	485	(124)	(249)	67	1,941	(545)
Net increase (decrease) in net assets attributable to holders of redeemable units	(83)	(192)	469	(118)	(251)	70	1,914	(550)
Net assets attributable to holders of redeemable units at the end of year	-	83	1,975	1,506	249	500	2,536	622

	Class F1		Class F2		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	861	226	104	98	14,416	15,621	3,974	3,792
Increase (decrease) in net assets attributable to holders of redeemable units	10	22	2	3	340	532	98	132
Distributions to holders of redeemable units								
From net investment income	(7)	(12)	(2)	(2)	(360)	(489)	(125)	(112)
From net realized gains	-	-	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-	-	-
Total distributions to holders of redeemable units	(7)	(12)	(2)	(2)	(360)	(489)	(125)	(112)
Redeemable unit transactions								
Proceeds from redeemable units issued	269	929	502	11	667	674	1,249	916
Reinvestment of distributions to holders of redeemable units	7	11	2	2	360	489	125	112
Redemption of redeemable units	(1,140)	(315)	(608)	(8)	(11,054)	(2,411)	(1,209)	(866)
Net increase (decrease) from redeemable unit transactions	(864)	625	(104)	5	(10,027)	(1,248)	165	162
Net increase (decrease) in net assets attributable to holders of redeemable units	(861)	635	(104)	6	(10,047)	(1,205)	138	182
Net assets attributable to holders of redeemable units at the end of year	-	861	-	104	4,369	14,416	4,112	3,974

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

Signature Short-Term Bond Fund

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (cont'd)

for the years ended March 31 (in \$000's)

	Class P		Class W		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	41	21	-	-	65,136	75,644
Increase (decrease) in net assets attributable to holders of redeemable units	1	1	-	-	874	1,690
Distributions to holders of redeemable units						
From net investment income	(2)	(1)	-	-	(1,247)	(1,503)
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-
Total distributions to holders of redeemable units	(2)	(1)	-	-	(1,247)	(1,503)
Redeemable unit transactions						
Proceeds from redeemable units issued	38	24	24	-	32,079	23,005
Reinvestment of distributions to holders of redeemable units	2	1	-	-	1,228	1,474
Redemption of redeemable units	(9)	(5)	(14)	-	(45,588)	(35,174)
Net increase (decrease) from redeemable unit transactions	31	20	10	-	(12,281)	(10,695)
Net increase (decrease) in net assets attributable to holders of redeemable units	30	20	10	-	(12,654)	(10,508)
Net assets attributable to holders of redeemable units at the end of year	71	41	10	-	52,482	65,136

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

Signature Short-Term Bond Fund

Financial Statements

Statements of Cash Flows

for the years ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	874	1,690
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(144)	1,328
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	1	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	529	(1,521)
Proceeds from sale and maturity of investments and derivatives	95,976	76,834
Purchase of investments and derivatives	(83,485)	(67,199)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	76	125
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	13,827	11,258
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(19)	(29)
Proceeds from issuance of redeemable units	11,791	7,424
Amounts paid on redemption of redeemable units	(25,294)	(19,641)
Net cash from (used in) financing activities	(13,522)	(12,246)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	305	(988)
Cash (bank overdraft), beginning of year	190	1,178
Cash (bank overdraft), end of year	495	190
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	1,951	2,336
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Short-Term Bond Fund

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)	No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CORPORATE BONDS (64.8%)				CORPORATE BONDS (64.8%) (cont'd)			
397,000	Aviva PLC 4.5% 05/10/2021	397,057	405,266	555,000	HSBC Bank Canada 2.542% 01/31/2023	545,282	555,190
600,000	Bank of America Corp., 2.604% 03/15/2023	600,000	597,382	647,000	Loblaw Co., Ltd., 3.918% 06/10/2024	691,365	672,079
400,000	Bank of America Corp., 2.932% 04/25/2025	400,000	397,564	800,000	Manulife Bank of Canada 2.844% 01/12/2023	798,560	808,781
595,000	Bank of Montreal 2.27% 07/11/2022	591,444	597,350	465,000	Manulife Financial Corp., 3.049% 08/20/2029	477,304	459,849
610,000	Bank of Montreal 2.28% 07/29/2024	609,744	598,751	200,000	Master Credit Card Trust II 3.056% 01/21/2022	197,732	198,600
385,000	Bank of Montreal 2.7% 09/11/2024	374,882	391,968	635,000	MBarc Credit Canada Inc., 2.61% 03/15/2021	183,162	183,288
465,000	Bank of Montreal 2.88% 09/17/2029	464,958	451,727	390,000	Penske Truck Leasing Canada Inc., 2.85% 12/07/2022	390,841	387,362
575,000	Bank of Montreal 3.32% 06/01/2026	578,455	574,848	400,000	Real Estate Asset Liquidity Trust 1.856% 09/12/2021	282,426	282,227
630,000	Bell Canada Inc., 4.7% 09/11/2023	686,274	666,518	819,000	Reliance L.P., 3.813% 09/15/2020	845,851	824,316
400,000	Brookfield Asset Management Inc., 5.04% 03/08/2024	435,992	421,466	488,000	RioCan Real Estate Investment Trust 2.83% 10/03/2022	475,175	485,455
638,000	Brookfield Infrastructure Finance ULC 3.315% 02/22/2024	650,083	634,630	510,000	RioCan Real Estate Investment Trust 3.746% 05/30/2022	532,246	518,282
157,000	Brookfield Infrastructure Finance ULC 3.452% 03/11/2022	159,809	157,620	355,000	Rogers Communications Inc., 4% 06/06/2022	366,026	365,618
448,000	Brookfield Property Finance ULC 4.115% 10/19/2021	448,000	451,316	330,000	Royal Bank of Canada 2.352% 07/02/2024	330,000	325,394
525,000	Brookfield Property Finance ULC 4.3% 03/01/2024	542,918	532,874	635,000	Royal Bank of Canada 2.88% 12/23/2029	634,943	613,561
52,000	Brookfield Property Finance ULC 4.346% 07/03/2023	54,110	53,143	550,000	SmartCentres Real Estate Investment Trust 2.757% 06/23/2021	550,000	548,633
465,000	Brookfield Renewable Partners ULC 4.79% 02/07/2022	493,593	480,636	850,000	TD Capital Trust IV 6.631% 06/30/2108	923,484	893,404
240,000	Canadian Imperial Bank of Commerce 3.42% 01/26/2026	243,982	240,331	616,000	TELUS Corp., 2.35% 03/28/2022	609,677	612,297
1,380,000	Canadian Mortgage Pools 6.45% 01/01/2025	922,123	854,825	390,000	The Bank of Nova Scotia 2.36% 11/08/2022	389,945	392,468
358,000	Canadian Tire Corp., Ltd., 3.167% 07/06/2023	365,580	360,160	545,000	Toyota Credit Canada Inc., 2.11% 02/26/2025	544,820	522,011
470,000	Canadian Western Bank 2.597% 09/06/2024	470,000	458,875	485,000	Toyota Credit Canada Inc., 3.04% 07/12/2023	484,932	487,451
453,000	Canadian Western Bank 2.737% 06/16/2022	453,000	451,388	325,000	TransAlta Corp., 5% 11/25/2020	338,406	329,754
695,000	Canadian Western Bank 3.668% 06/11/2029	693,470	656,723	800,000	VW Credit Canada Inc., 3.25% 03/29/2023	818,178	797,357
595,000	Capital Power Corp., 4.284% 09/18/2024	615,013	603,057	565,000	WTH Car Rental ULC 2.781% 07/20/2024	565,000	561,601
489,000	Capital Power Corp., 5.276% 11/16/2020	518,850	493,193			34,531,519	33,959,856
600,000	Choice Properties Real Estate Investment Trust 4.903% 07/05/2023	642,930	634,384	PROVINCIAL BONDS (23.3%)			
625,000	Classic RMBS Trust 3.011% 08/15/2026	508,628	506,682	3,412,000	Province of Ontario 1.35% 03/08/2022	3,349,154	3,440,618
338,000	Daimler Canada Finance Inc., 2.23% 12/16/2021	337,970	333,489	121,000	Province of Ontario 2.3% 09/08/2024	123,592	125,518
505,000	Daimler Canada Finance Inc., 2.97% 03/13/2024	504,909	493,618	493,000	Province of Ontario 2.6% 09/08/2023	497,334	515,724
500,000	Enbridge Inc., 3.95% 11/19/2024	536,228	501,066	800,000	Province of Ontario 4.2% 06/02/2020	805,320	804,804
320,000	Ford Auto Securitization Trust 2.354% 06/15/2023	320,000	320,012	66,000	Province of Quebec 3% 09/01/2023	67,694	69,930
640,000	Ford Floorplan Auto Securitization Trust 2.397% 07/15/2020	640,000	639,072	3,469,000	Province of Quebec 3.5% 12/01/2022	3,679,314	3,694,676
795,000	Fortified Trust 1.67% 07/23/2021	795,000	792,055	3,394,000	Province of Quebec 4.25% 12/01/2021	3,614,614	3,586,413
195,000	Fortified Trust 2.161% 10/23/2020	195,000	195,240			12,137,022	12,237,683
618,000	General Motors Financial of Canada Ltd., 3.08% 05/22/2020	614,168	618,272				
800,000	General Motors Financial of Canada Ltd., 3.25% 11/07/2023	800,700	696,146				
310,000	Gibson Energy Inc., 5.25% 07/15/2024	329,161	312,325				
324,000	Glacier Credit Card Trust 3.237% 09/20/2020	322,908	324,842				
400,000	Glacier Credit Card Trust 3.43% 06/06/2024	400,000	401,388				
645,000	Glacier Credit Card Trust 4.138% 09/20/2023	645,000	662,473				
595,000	Granite REIT Holdings L.P., 3.788% 07/05/2021	609,306	598,606				
770,000	Granite REIT Holdings L.P., 3.873% 11/30/2023	800,149	780,788				
805,000	H&R Real Estate Investment Trust 3.416% 01/23/2023	805,749	812,181				
740,000	Honda Canada Finance Inc., 3.176% 08/28/2023	739,019	741,950				
240,000	HSBC Bank Canada 2.253% 09/15/2022	240,002	238,678				

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Short-Term Bond Fund

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
CANADIAN GOVERNMENT BONDS (10.5%)			
1,465,000	Canada Housing Trust No.1, 1.8% 12/15/2024	1,463,711	1,515,213
1,690,000	Government of Canada 1% 09/01/2022	1,670,960	1,711,405
201,000	Government of Canada 1.5% 06/01/2023	201,878	207,159
983,000	Government of Canada 1.5% 08/01/2021	980,854	996,594
451,000	Government of Canada 2.75% 06/01/2022	464,483	473,113
618,000	Government of Canada 3.5% 06/01/2020	621,033	621,147
		5,402,919	5,524,631
Commissions and other portfolio transaction costs			
		-	
Total Investment Portfolio (98.6%)		52,071,460	51,722,170
Other Net Assets (Liabilities) (1.4%)			759,765
Net Assets Attributable to Holders of Redeemable Units (100.0%)			52,481,935

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Short-Term Bond Fund

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	-	-
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended March 31

	Class A		Class A1		Class A2		Class A3	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	5,462,862	8,458,223	1,310,264	680,077	160,938	214,095	84,329	75,063
Redeemable units issued for cash	4,685,954	1,504,486	81,294	1,024,574	17,536	129,338	1,262	65,999
Redeemable units issued for reinvested distributions	110,377	114,045	7,908	18,574	1,027	3,094	528	1,499
Redeemable units redeemed	(2,529,257)	(4,613,892)	(1,399,466)	(412,961)	(179,501)	(185,589)	(86,119)	(58,232)
Number of redeemable units at the end of year	7,729,936	5,462,862	-	1,310,264	-	160,938	-	84,329

	Class A4		Class E		Class EF		Class F	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	8,504	28,316	157,823	170,903	52,448	45,348	59,287	112,009
Redeemable units issued for cash	2,653	3,667	76,157	13,177	2,996	19,395	342,006	76,010
Redeemable units issued for reinvested distributions	59	265	3,290	3,204	817	1,358	3,548	1,467
Redeemable units redeemed	(11,216)	(23,744)	(28,652)	(29,461)	(29,966)	(13,653)	(161,508)	(130,199)
Number of redeemable units at the end of year	-	8,504	208,618	157,823	26,295	52,448	243,333	59,287

	Class F1		Class F2		Class I		Class O	
	2020	2019	2020	2019	2020	2019	2020	2019
Number of redeemable units at the beginning of year	88,463	23,306	10,641	10,107	2,818,039	3,065,142	411,010	393,974
Redeemable units issued for cash	27,545	96,704	51,322	1,125	130,089	132,900	129,033	95,794
Redeemable units issued for reinvested distributions	747	1,182	194	252	70,443	96,629	12,962	11,728
Redeemable units redeemed	(116,755)	(32,729)	(62,157)	(843)	(2,158,169)	(476,632)	(124,894)	(90,486)
Number of redeemable units at the end of year	-	88,463	-	10,641	860,402	2,818,039	428,111	411,010

	Class P		Class W	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	4,188	2,174	-	-
Redeemable units issued for cash	3,921	2,459	2,346	-
Redeemable units issued for reinvested distributions	174	88	24	-
Redeemable units redeemed	(913)	(533)	(1,356)	-
Number of redeemable units at the end of year	7,370	4,188	1,014	-

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Short-Term Bond Fund

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class A	1.100	0.17
Class A1 [^]	1.050	0.17
Class A2 [^]	1.050	0.16
Class A3 [^]	1.025	0.12
Class A4 [^]	1.000	0.10
Class E	1.050	0.15
Class EF	0.550	0.15
Class F	0.600	0.17
Class F1 [^]	0.550	0.17
Class F2 [^]	0.550	0.16
Class I	Paid directly by investor	Paid directly by investor
Class O	Paid directly by investor	0.15
Class P	Paid directly by investor	0.17
Class W	Paid directly by investor	0.11

[^]Effective after the close of business on August 2, 2019, the classes of the Fund that were eligible for CI Preferred Pricing Program (CIPP) transitioned from a tiered pricing model to a fee distribution model. Please refer to most recent simplified prospectus for further details.

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	4,600	5,879
Collateral (non-cash)	4,692	5,996

Securities Lending Revenue Reconciliation (Note 6)

for the years ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	6	8
Charges	(1)	(1)
Securities lending revenue	5	7
% of gross securities lending revenue	16.7	12.5

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	9,679
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Short-Term Bond Fund

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Corporate Bonds	61.9
Provincial Bonds	33.1
Canadian Government Bonds	4.2
Other Net Assets (Liabilities)	0.8

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	17.6
AA/Aa/A+	20.5
A	25.5
BBB/Baa/B++	33.7
BB/Ba/B+	1.3
Total	98.6

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	8.5
AA/Aa/A+	36.2
A	29.6
BBB/Baa/B++	24.2
BB/Ba/B+	0.7
Total	99.2

^{^*}Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the investments of this Fund were not subject to other price risk as the Fund did not invest in equities.

Currency Risk

As at March 31, 2020 and 2019, the Fund's investments were denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund was not exposed to currency risk.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at March 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	5,034	25,771	16,122	4,795	51,722

as at March 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	2,053	32,836	23,555	6,345	64,789

As at March 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (March 31, 2019 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$345,000 (March 31, 2019 - \$454,000). In practice, actual results may differ from this analysis and the difference may be material.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	51,722	-	51,722
Total	-	51,722	-	51,722

There were no transfers between Level 1, 2 and 3 during the year ended March 31, 2020.

Long Positions at fair value as at March 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	64,599	-	64,599
Total	-	64,599	-	64,599

There were no transfers between Level 1 and 2 and Level 1 and 3 during the year ended March 31, 2019.

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

Signature Short-Term Bond Fund

Fund Specific Notes to Financial Statements

Level 3 Reconciliation

The table below summarizes the movement in financial instruments classified as Level 3.

for the year ended March 31, 2019

	Balance at Mar. 31, 2018 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss) (in \$000's)	Balance at Mar. 31, 2019 (in \$000's)
Long Positions/Assets:								
Bonds	197	-	-	-	(199)	-	2	-
Total	197	-	-	-	(199)	-	2	-

During the year ended March 31, 2019, investments with fair value of \$199,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

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

Signature Systematic Yield Pool

Financial Statements

Statements of Financial Position

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	143,156	132,146
Cash	11,332	2,629
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	421
Daily variation margin on derivative instruments	-	6,214
Fees rebate receivable	-	-
Collateral on deposit for short sale	-	-
Dividends receivable	113	14
Interest receivable	83	469
Receivable for distribution from investments	-	-
Securities lending revenue receivable (Note 6)	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	154,684	141,893
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	5,017	1,894
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	433
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	-
Management fees payable	-	-
Administration fees payable	-	-
Accounts payable and accrued liabilities	-	-
	5,017	2,327
Net assets attributable to holders of redeemable units	149,667	139,566

Statements of Financial Position (cont'd)

as at March 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Class I	149,667	139,566	7.92	9.70	18,898,978	14,368,124

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

Signature Systematic Yield Pool

Financial Statements

Statements of Comprehensive Income

for the periods ended March 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	596	39
Interest for distribution purposes	1,682	575
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	5,337	(4)
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(23,497)	2,938
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(2,303)	(1,054)
Total net gain (loss) on investments and derivatives	(18,185)	2,494
Other income		
Foreign exchange gain (loss) on cash	(634)	38
Commitment fee income	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Total other income	(634)	38
Total income	(18,819)	2,532
Expenses		
Management fees (Note 5)	-	-
Administration fees (Note 5)	-	-
Commissions and other portfolio transaction costs	612	251
Independent review committee fees	-	-
Securities borrowing fees (Note 2)	2	-
Margin fees	-	-
Service fees	-	-
Interest expense	10	-
Withholding taxes	90	6
Harmonized sales tax	-	-
Total expenses	714	257
Increase (decrease) in net assets attributable to holders of redeemable units	(19,533)	2,275

Statements of Comprehensive Income (cont'd)

for the periods ended March 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Class I	(19,533)	2,275	(1.36)	0.26	14,407,899	8,425,140

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

Signature Systematic Yield Pool

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended March 31 (in \$000's)

	Class I	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of period	139,566	-
Increase (decrease) in net assets attributable to holders of redeemable units	(19,533)	2,275
Distributions to holders of redeemable units		
From net investment income	(2,589)	(23)
From net realized gains	(7,351)	(118)
Return of capital	-	-
Total distributions to holders of redeemable units	(9,940)	(141)
Redeemable unit transactions		
Proceeds from redeemable units issued	42,822	138,687
Reinvestment of distributions to holders of redeemable units	9,940	140
Redemption of redeemable units	(13,188)	(1,395)
Net increase (decrease) from redeemable unit transactions	39,574	137,432
Net increase (decrease) in net assets attributable to holders of redeemable units	10,101	139,566
Net assets attributable to holders of redeemable units at the end of period	149,667	139,566

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

Signature Systematic Yield Pool

Financial Statements

Statements of Cash Flows

for the periods ended March 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(19,533)	2,275
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	23,497	(2,938)
Unrealized foreign exchange (gain) loss on cash	132	(38)
Commissions and other portfolio transaction costs	612	251
Change in unrealized (appreciation) depreciation in value of investments and derivatives	2,303	1,054
Proceeds from sale and maturity of investments and derivatives	696,954	25,069
Purchase of investments and derivatives	(731,265)	(153,676)
(Increase) decrease in collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	6,214	(6,214)
(Increase) decrease in dividends receivable	(99)	(14)
(Increase) decrease in interest receivable	386	(469)
(Increase) decrease in securities lending revenue receivable	-	-
Increase (decrease) in management fees payable	-	-
Increase (decrease) in administration fees payable	-	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	(20,799)	(134,700)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	(1)
Proceeds from issuance of redeemable units	42,822	138,687
Amounts paid on redemption of redeemable units	(13,188)	(1,395)
Net cash from (used in) financing activities	29,634	137,291
Unrealized foreign exchange gain (loss) on cash	(132)	38
Net increase (decrease) in cash	8,835	2,591
Cash (bank overdraft), beginning of period	2,629	-
Cash (bank overdraft), end of period	11,332	2,629
Supplementary Information:		
Dividends received, net of withholding tax*	407	19
Interest received, net of withholding tax*	2,068	106
Dividends paid*	-	-
Interest paid*	10	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Systematic Yield Pool

Schedule of Investment Portfolio as at March 31, 2020

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
U.S.A. (19.5%)			
6,600	Air Products & Chemicals Inc.	1,992,903	1,854,146
900	Amazon.com Inc.	2,235,461	2,469,633
6,500	Amgen Inc.	2,039,137	1,854,594
5,000	Apple Inc.	2,044,911	1,789,439
5,700	Becton Dickinson and Co.	2,036,095	1,843,256
7,500	CIGNA Corp.	2,087,032	1,870,224
4,600	Darden Restaurants Inc.	732,837	352,576
7,000	Facebook Inc.	1,989,333	1,643,280
6,800	Martin Marietta Materials Inc.	2,399,225	1,810,992
5,000	Mastercard Inc., Class A	2,056,363	1,699,858
9,400	McCormick & Co., Inc.	2,050,166	1,868,146
9,600	Microsoft Corp.	2,050,020	2,130,826
16,800	NIKE Inc., Class B	1,891,641	1,956,331
18,100	Starbucks Corp.	2,282,550	1,674,657
46,700	Synchrony Financial	2,114,791	1,057,525
10,500	Synopsys Inc.	2,025,915	1,903,220
11,100	Walt Disney Co.	2,103,434	1,509,099
		34,131,814	29,287,802
EXCHANGE-TRADED FUND(S) (15.9%)			
65,552	SPDR S&P 500 ETF Trust	24,312,656	23,779,472
IRELAND (1.2%)			
7,500	Accenture PLC	2,083,226	1,723,291

No. of Shares/ Par Value	Description	Average Cost (\$)	Fair Value (\$)
SHORT-TERM INVESTMENTS (59.0%)			
48,800,000	Canadian Treasury Bill 0.55174% 06/11/2020	48,746,472	48,746,472
13,000,000	Canadian Treasury Bill 1.59498% 05/28/2020	12,948,650	12,948,650
19,000,000	Canadian Treasury Bill 1.63452% 04/16/2020	18,932,360	18,932,360
USD 5,500,000	United States Treasury Bill 0.05051% 05/28/2020	7,717,912	7,738,279
		88,345,394	88,365,761
Commissions and other portfolio transaction costs (2,980)			
Total Investment Portfolio before Derivative Instruments (95.6%) 148,870,110 143,156,326			
Short Option Contract(s) (-3.4%) (see Schedule A) (7,373,816) (5,016,573)			
Total Investment Portfolio (92.2%) 141,496,294 138,139,753			
Other Net Assets (Liabilities) (7.8%) 11,527,271			
Net Assets Attributable to Holders of Redeemable Units (100.0%) 149,667,024			

Principal amounts stated in:

USD U.S. Dollar

Schedule A

Short Option Contract(s) (-3.4%)

Contract(s)	Underlying Interest	Expiry Date	Strike Price (\$)	Currency	Premium Paid (Received) (\$)	Fair Value (\$)
(75)	Accenture PLC Call @ 195.00	April 17, 2020	195.00	US \$	(45,916)	(2,648)
(448)	Activision Blizzard Inc. Put @ 57.50	June 19, 2020	57.50	US \$	(463,164)	(253,782)
(66)	Air Products & Chemicals Call @ 240.00	April 17, 2020	240.00	US \$	(48,311)	(3,179)
(9)	Amazon.com Call @ 2100.00	April 17, 2020	2,100.00	US \$	(32,314)	(17,385)
(65)	Amgen Inc. Call @ 220.00	April 17, 2020	220.00	US \$	(37,507)	(13,310)
(50)	Apple Call @ 310.00	April 17, 2020	310.00	US \$	(52,778)	(563)
(57)	Becton Dickinson And Co. Call @ 260.00	April 17, 2020	260.00	US \$	(28,880)	(5,706)
(75)	Cigna Call @ 210.00	April 17, 2020	210.00	US \$	(40,850)	(5,285)
(165)	Crown Castle International Put @ 150.00	July 17, 2020	150.00	US \$	(423,817)	(369,231)
(140)	Danaher Corp. Put @ 140.00	June 19, 2020	140.00	US \$	(437,339)	(236,443)
(46)	Darden Restaurants Call @ 100.00	April 17, 2020	100.00	US \$	(20,405)	-
(36)	Equinix Inc. Put @ 610.00	June 19, 2020	610.00	US \$	(440,798)	(269,039)
(70)	Facebook Inc. Call @ 200.00	April 17, 2020	200.00	US \$	(44,629)	(1,084)
(184)	Fiserv Inc. Put @ 105.00	June 19, 2020	105.00	US \$	(362,896)	(369,020)
(85)	The Home Depot Inc. Put @ 205.00	June 19, 2020	205.00	US \$	(372,285)	(328,681)
(204)	IHS Markit Ltd. Put @ 75.00	April 17, 2020	75.00	US \$	(84,697)	(422,051)
(147)	Johnson & Johnson Put @ 135.00	July 17, 2020	135.00	US \$	(313,139)	(279,299)
(68)	Martin Marietta Materials Call @ 250.00	April 17, 2020	250.00	US \$	(62,131)	(214)
(50)	Mastercard Call @ 320.00	April 17, 2020	320.00	US \$	(38,000)	(369)
(94)	McCormick & Co. Call @ 160.00	April 17, 2020	160.00	US \$	(37,307)	(7,607)
(96)	Microsoft Call @ 180.00	April 17, 2020	180.00	US \$	(40,328)	(7,499)
(385)	Mondelez International Inc. Put @ 52.50	June 19, 2020	52.50	US \$	(371,936)	(265,506)

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Systematic Yield Pool

Schedule of Investment Portfolio as at March 31, 2020 (cont'd)

Schedule A (cont'd)

Short Option Contract(s) (-3.4%)

Contract(s)	Underlying Interest	Expiry Date	Strike Price (\$)	Currency	Premium Paid (Received) (\$)	Fair Value (\$)
(168)	Nike Call @ 100.00	April 17, 2020	100.00	US \$	(40,195)	(2,956)
(914)	SPDR S&P 500 ETF Trust Put @ 200.00	May 15, 2020	200.00	US \$	(1,422,358)	(462,448)
(250)	SPDR S&P 500 ETF Trust Call @ 260.00	April 17, 2020	260.00	US \$	(199,721)	(301,711)
(505)	SPDR S&P 500 ETF Trust Put @ 260.00	April 17, 2020	260.00	US \$	(810,416)	(866,744)
(150)	SPDR S&P 500 ETF Trust Call @ 280.00	April 17, 2020	280.00	US \$	(79,616)	(24,805)
(250)	SPDR S&P 500 ETF Trust Call @ 295.00	April 17, 2020	295.00	US \$	(235,740)	(7,213)
(181)	Starbucks Corp. Call @ 82.50	April 17, 2020	82.50	US \$	(54,005)	(2,420)
(467)	Synchrony Financial Call @ 31.00	April 9, 2020	31.00	US \$	(45,351)	-
(105)	Synopsys Call @ 150.00	April 17, 2020	150.00	US \$	(58,076)	(9,236)
(74)	Unitedhealth Group Inc. Put @ 260.00	June 19, 2020	260.00	US \$	(322,121)	(305,673)
(342)	Verizon Communications Inc. Put @ 55.00	June 19, 2020	55.00	US \$	(276,327)	(173,279)
(111)	Walt Disney Co. Call @ 125.00	April 17, 2020	125.00	US \$	(30,463)	(2,187)
Total Short Option Contract(s) Value					(7,373,816)	(5,016,573)

Percentages shown in brackets relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

Signature Systematic Yield Pool

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

The following table presents the Fund's interest in Unconsolidated Structured Entities.

as at March 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
SPDR S&P 500 ETF Trust	333,941,477	23,779	-

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

Signature Systematic Yield Pool

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the periods ended March 31 (in \$000's)

	2020	2019
Brokerage commissions	68	7
Soft dollar commissions [†]	12	2

Redeemable Unit Transactions (Note 4)

for the periods ended March 31

	Class I	
	2020	2019
Number of redeemable units at the beginning of period	14,368,124	-
Redeemable units issued for cash	4,796,595	14,500,378
Redeemable units issued for reinvested distributions	1,050,895	14,761
Redeemable units redeemed	(1,316,636)	(147,015)
Number of redeemable units at the end of period	18,898,978	14,368,124

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

Signature Systematic Yield Pool

Fund Specific Notes to Financial Statements

Management and Administration Fees (Note 5)

as at March 31, 2020 (%)

	Annual management fee rate:	Annual administration fee rate:
Class I	Paid directly by investor	Paid directly by investor

Securities Lending (Note 6)

as at March 31 (in \$000's)

	2020	2019
Loaned	5,760	-
Collateral (non-cash)	5,876	-

Securities Lending Revenue Reconciliation (Note 6)

for the periods ended March 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
% of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at March 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2029	-
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
Total	-

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

Signature Systematic Yield Pool

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at March 31, 2020, refer to the Schedule of Investment Portfolio.

The Fund's investments were concentrated in the following segments:

as at March 31, 2019

Categories	Net Assets (%)
Long Positions	
Short-Term Investments	83.4
U.S.A.	11.3
Other Net Assets (Liabilities)	6.4
Option Contract(s)	0.3
Total Long Positions	101.4
Short Positions	
Option Contract(s)	(1.4)
Total Short Positions	(1.4)

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at March 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	67.7
AA/Aa/A+	22.0
Total	89.7

as at March 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	93.4
AA/Aa/A+	15.9
Total	109.3

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at March 31, 2020 and 2019, the Fund was invested in foreign equities and therefore was sensitive to changes in general economic conditions across the world.

As at March 31, 2020, had the equities in the investment portfolio increased or decreased by 10% (March 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$5,479,000 (March 31, 2019 - \$1,580,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at March 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	67,762	-	67,762	45.3
Total	67,762	-	67,762	45.3

as at March 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	72,234	-	72,234	51.8
Total	72,234	-	72,234	51.8

[~]Includes monetary and non-monetary instruments.

As at March 31, 2020, had the Canadian dollar strengthened or weakened by 10% (March 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$6,776,000 (March 31, 2019 - \$7,223,000). In practice, actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at March 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities, derivatives and short-term investments. Short-term investments exposure to interest rate risk is insignificant due to their short-term to maturity.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	31,011	-	-	31,011
Exchange-Traded Fund(s)	23,779	-	-	23,779
Short-term investments	-	88,366	-	88,366
Total	54,790	88,366	-	143,156

Short Positions at fair value as at March 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Option contract(s)	(5,017)	-	-	(5,017)
Total	(5,017)	-	-	(5,017)

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

Signature Systematic Yield Pool

Fund Specific Notes to Financial Statements

Fair Value Hierarchy (cont'd)

Long Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	15,804	-	-	15,804
Short-term investments	-	116,342	-	116,342
Option contract(s)	421	-	-	421
Total	16,225	116,342	-	132,567

Short Positions at fair value as at March 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Option contract(s)	(1,894)	-	-	(1,894)
Total	(1,894)	-	-	(1,894)

There were no transfers between Level 1, 2 and 3 during the year ended March 31, 2020 and the period ended March 31, 2019.

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

CI Mutual Funds

Notes to the Financial Statements

1. THE FUNDS

The following Funds are open-ended mutual fund trusts created under the laws of Province of Ontario by declarations of trust. The address of the Funds' registered office is 2 Queen Street East, Twentieth Floor, Toronto, Ontario, M5C 3G7. CI Investments Inc. is the manager and the trustee (the Manager and the Trustee) to the Funds. RBC Investor Services Trust is the custodian (the Custodian) of the Funds.

These financial statements were authorized for issue by the Manager on June 23, 2020. CI Investments Inc. is a subsidiary of CI Financial Corp.

Effective after the close of business on August 2, 2019, the classes of the Funds that were eligible for CI Preferred Pricing Program (CI PP) transitioned from a tiered pricing model to a fee distribution model.

The objective of each Fund is to pool and manage money contributed by investors (Unitholders) with similar investment goals. The Funds may invest in equities, fixed income securities, derivatives, underlying fund(s) or some combination thereof according to their specific investment objectives and strategies. Investments may be held for income or capital appreciation or both. Unitholders share a Fund's income, expenses and any gains or losses the Fund makes on its investments generally in proportion to the value of the securities they own.

The "Inception Date" is the date upon which units of a class of a Fund commenced operations.

	Inception Date:						
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class AH
CI FUNDS							
CI American Small Companies Fund	Apr. 29, 91	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI American Value Fund	Feb. 1, 77	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI Canadian Investment Fund	Jan. 29, 77	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI Canadian Small/Mid Cap Fund	Nov. 27, 92	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-	-
CI Global High Dividend Advantage Fund	Feb. 28, 06*	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI Global Stock Selection Fund (formerly Harbour Global Analyst Fund)	-	-	-	-	-	-	-
CI Global Value Fund	Jun. 12, 96	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI High Interest Savings Fund	Jul. 30, 19	-	-	-	-	-	-
CI Income Fund	Oct. 5, 10	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI International Value Fund	Jun. 12, 96	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI Investment Grade Bond Fund	Dec. 24, 14	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Mar. 9, 20
CI Money Market Fund	Oct. 1, 90	May 01, 17 [†]	-	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI MSCI World ESG Impact Fund	Sep. 17, 19	-	-	-	-	-	-
CI U.S. Income US\$ Pool	Aug. 4, 15	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
CI US Money Market Fund	Jan. 30, 95	May 01, 17 [†]	-	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Marret Short Duration High Yield Fund	Feb. 14, 14	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-	-
Munro Global Growth Equity Fund	-	-	-	-	-	-	-

	Class C	Class E	Class EF	Class F	Class F1	Class F2	Class F3
CI FUNDS (cont'd)							
CI American Small Companies Fund	-	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI American Value Fund	-	Jul. 27, 11	Aug. 4, 15	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI Canadian Investment Fund	-	Jul. 27, 11	Aug. 4, 15	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI Canadian Small/Mid Cap Fund	-	Aug. 4, 15	Aug. 4, 15	Jun. 29, 05	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI Global High Dividend Advantage Fund	-	Jul. 27, 11	-	Feb. 28, 06	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI Global Stock Selection Fund (formerly Harbour Global Analyst Fund)	-	-	-	-	-	-	-
CI Global Value Fund	-	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI High Interest Savings Fund	-	Jul. 30, 19	-	Jul. 30, 19	-	-	-
CI Income Fund	Sep. 20, 10*	Aug. 4, 15	Nov. 27, 14	Oct. 5, 10	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI International Value Fund	-	Aug. 4, 15	Aug. 4, 15	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class C	Class E	Class EF	Class F	Class F1	Class F2	Class F3
CI FUNDS (cont'd)							
CI Investment Grade Bond Fund	-	Dec. 24, 14	Aug. 4, 15	Dec. 24, 14	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI Money Market Fund	-	Jul. 27, 11	Aug. 4, 15	Dec. 18, 01	May 01, 17 [†]	-	May 01, 17 [†]
CI MSCI World ESG Impact Fund	-	Sep. 17, 19	-	Sep. 17, 19	-	-	-
CI U.S. Income US\$ Pool	-	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
CI US Money Market Fund	-	-	-	May. 1, 17	May 01, 17 [†]	-	May 01, 17 [†]
Marret Short Duration High Yield Fund	-	Feb. 14, 14	Aug. 4, 15	Feb. 14, 14	May 01, 17 [†]	May 01, 17 [†]	-
Munro Global Growth Equity Fund	-	-	-	-	-	-	-
	Class F4	Class F5	Class FH	Class I	Class IH	Class Insight	Class O
CI FUNDS (cont'd)							
CI American Small Companies Fund	May 01, 17 [†]	May 01, 17 [†]	-	Dec. 17, 01	-	-	Aug. 4, 15
CI American Value Fund	May 01, 17 [†]	May 01, 17 [†]	-	Oct. 31, 96	-	Aug. 29, 03	Jul. 27, 11
CI Canadian Investment Fund	May 01, 17 [†]	May 01, 17 [†]	-	Oct. 31, 96	-	Aug. 29, 03	Jul. 27, 11
CI Canadian Small/Mid Cap Fund	-	-	-	Jun. 29, 05	-	-	Jul. 30, 13
CI Global High Dividend Advantage Fund	May 01, 17 [†]	May 01, 17 [†]	-	Feb. 28, 06	-	-	Jul. 27, 11
CI Global Stock Selection Fund <i>(formerly Harbour Global Analyst Fund)</i>	-	-	-	Jun. 1, 17	-	-	-
CI Global Value Fund	May 01, 17 [†]	May 01, 17 [†]	-	Dec. 17, 01	-	-	Jul. 30, 13
CI High Interest Savings Fund	-	-	-	Jul. 30, 19	-	-	Jul. 30, 19
CI Income Fund	May 01, 17 [†]	May 01, 17 [†]	-	Oct. 5, 10	-	-	Jul. 30, 13
CI International Value Fund	May 01, 17 [†]	May 01, 17 [†]	-	Dec. 17, 01	-	Aug. 29, 03	Jul. 30, 13
CI Investment Grade Bond Fund	May 01, 17 [†]	May 01, 17 [†]	Mar. 9, 20	Dec. 24, 14	Mar. 9, 20	-	Dec. 24, 14
CI Money Market Fund	May 01, 17 [†]	May 01, 17 [†]	-	Dec. 18, 01	-	Aug. 29, 03	Jul. 27, 11
CI MSCI World ESG Impact Fund	-	-	-	Sep. 17, 19	-	-	Sep. 17, 19
CI U.S. Income US\$ Pool	May 01, 17 [†]	May 01, 17 [†]	-	Aug. 4, 15	-	-	Aug. 4, 15
CI US Money Market Fund	May 01, 17 [†]	May 01, 17 [†]	-	Jul. 4, 16	-	-	-
Marret Short Duration High Yield Fund	-	-	-	Feb. 14, 14	-	-	Feb. 14, 14
Munro Global Growth Equity Fund	-	-	-	Jan. 14, 19	-	-	-
	Class P	Class PH	Class PP	Class W	Class WH	Class X	Class Y
CI FUNDS (cont'd)							
CI American Small Companies Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
CI American Value Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
CI Canadian Investment Fund	May 1, 17	-	-	Nov. 22, 19	-	-	-
CI Canadian Small/Mid Cap Fund	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
CI Global High Dividend Advantage Fund	-	-	-	-	-	-	-
CI Global Stock Selection Fund <i>(formerly Harbour Global Analyst Fund)</i>	-	-	-	-	-	-	-
CI Global Value Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
CI High Interest Savings Fund	Jul. 30, 19	-	-	Jul. 30, 19	-	-	-
CI Income Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
CI International Value Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
CI Investment Grade Bond Fund	May 1, 17	Mar. 9, 20	-	Jul. 27, 17 [^]	Mar. 9, 20	-	-
CI Money Market Fund	May 1, 17	-	Nov. 22, 19	Jul. 27, 17 [^]	-	Nov. 22, 19	Nov. 22, 19
CI MSCI World ESG Impact Fund	Sept. 17, 19	-	-	Sept. 17, 19	-	-	-
CI U.S. Income US\$ Pool	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-

[^]Private Client Managed Portfolios are made available through Assante Private Client, a division of CI Private Counsel LP. The pools used in the Private Client Managed Portfolios are managed by CI Investments Inc., and affiliate of CI Private Counsel LP.

[†]Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class P	Class PH	Class PP	Class W	Class WH	Class X	Class Y
CI FUNDS (cont'd)							
CI US Money Market Fund	May 1, 17	-	-	-	-	-	-
Marret Short Duration High Yield Fund	May 1, 17	-	-	Sept. 27, 19 ^A	-	-	-
Munro Global Growth Equity Fund	-	-	-	-	-	-	-
Class Z							
CI FUNDS (cont'd)							
CI American Small Companies Fund	-	-	-	-	-	-	-
CI American Value Fund	-	-	-	-	-	-	-
CI Canadian Investment Fund	-	-	-	-	-	-	-
CI Canadian Small/Mid Cap Fund	-	-	-	-	-	-	-
CI Global High Dividend Advantage Fund	-	-	-	-	-	-	-
CI Global Stock Selection Fund (formerly Harbour Global Analyst Fund)	-	-	-	-	-	-	-
CI Global Value Fund	-	-	-	-	-	-	-
CI High Interest Savings Fund	-	-	-	-	-	-	-
CI Income Fund	-	-	-	-	-	-	-
CI International Value Fund	-	-	-	-	-	-	-
CI Investment Grade Bond Fund	-	-	-	-	-	-	-
CI Money Market Fund	Sept. 17, 10 [*]	-	-	-	-	-	-
CI MSCI World ESG Impact Fund	-	-	-	-	-	-	-
CI U.S. Income US\$ Pool	-	-	-	-	-	-	-
CI US Money Market Fund	-	-	-	-	-	-	-
Marret Short Duration High Yield Fund	-	-	-	-	-	-	-
Munro Global Growth Equity Fund	-	-	-	-	-	-	-
Class A Class F Class I Class W							
PORTFOLIO SELECT SERIES							
Select Canadian Equity Managed Fund	-	-	Nov. 22, 06	-	-	-	-
Select International Equity Managed Fund	-	-	Nov. 22, 06	-	-	-	-
Select Staging Fund	Nov. 7, 05	Dec. 30, 05	Mar. 22, 06	Dec. 30, 05	-	-	-
Select U.S. Equity Managed Fund	-	-	Nov. 22, 06	-	-	-	-
Class A Class A1 Class A2 Class A3 Class A4 Class A5 Class AT5							
CAMBRIDGE FUNDS							
Cambridge Asset Allocation Fund	Jul. 27, 17	Jul. 28, 17	Jul. 28, 17	Jul. 28, 17	Jul. 28, 17	Jul. 28, 17	-
Cambridge Bond Fund	Dec. 12, 18	Dec. 12, 18 [†]	Dec. 12, 18 [†]	Dec. 12, 18 [†]	Dec. 12, 18 [†]	Dec. 12, 18 [†]	-
Cambridge Canadian Dividend Fund	Feb. 1, 05	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Cambridge Canadian Equity Fund	Jul. 27, 17	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	-
Cambridge Canadian Long-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Canadian Short-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Global Dividend Fund	Jul. 30, 13	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Cambridge Global Equity Fund	Jul. 27, 17	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	-
Cambridge Global High Income Fund	Jul. 2, 04	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Cambridge Global Smaller Companies Fund (formerly Cambridge Growth Companies Fund)	Jul. 27, 17	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Jul. 28, 17 [†]	Nov. 22, 19
Cambridge Monthly Income Fund	Jan. 9, 12	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-

*These Classes are no longer available for new purchases.

^APrivate Client Managed Portfolios are made available through Assante Private Client, a division of CI Private Counsel LP. The pools used in the Private Client Managed Portfolios are managed by CI Investments Inc., and affiliate of CI Private Counsel LP.

[†]Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class AT5
CAMBRIDGE FUNDS (cont'd)							
Cambridge Pure Canadian Equity Fund	Feb. 14, 11	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	-	-
Cambridge Put Write Pool	-	-	-	-	-	-	-
Cambridge Stock Selection Fund	-	-	-	-	-	-	-
Cambridge U.S. Dividend Fund	Jun. 13, 06	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	-	-
Cambridge U.S. Dividend Registered Fund	Dec. 24, 14	May 01, 17†	May 01, 17†	May 01, 17†	-	-	-
Cambridge U.S. Dividend US\$ Fund	Mar. 27, 15	May 01, 17†	May 01, 17†	May 01, 17†	-	-	-
	Class AT6	Class AT8	Class A1T8	Class A2T8	Class A3T8	Class D	Class E
CAMBRIDGE FUNDS (cont'd)							
Cambridge Asset Allocation Fund	-	-	-	-	-	-	Jul. 27, 17
Cambridge Bond Fund	-	-	-	-	-	-	-
Cambridge Canadian Dividend Fund	-	-	-	-	-	Aug. 31, 04*	Jan. 7, 14
Cambridge Canadian Equity Fund	-	-	-	-	-	-	Jul. 27, 17
Cambridge Canadian Long-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Canadian Short-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Global Dividend Fund	-	-	-	-	-	-	Jul. 30, 13
Cambridge Global Equity Fund	-	-	-	-	-	-	Jul. 27, 17
Cambridge Global High Income Fund	-	-	-	-	-	-	Jul. 30, 13
Cambridge Global Smaller Companies Fund <i>(formerly Cambridge Growth Companies Fund)</i>	-	-	-	-	-	-	Jul. 27, 17
Cambridge Monthly Income Fund	-	-	-	-	-	-	Jan. 9, 12
Cambridge Pure Canadian Equity Fund	-	-	-	-	-	-	Jul. 30, 13
Cambridge Put Write Pool	-	-	-	-	-	-	-
Cambridge Stock Selection Fund	-	-	-	-	-	-	-
Cambridge U.S. Dividend Fund	Jul. 7, 08*	-	-	-	-	Jun. 13, 06*	Jan. 7, 14
Cambridge U.S. Dividend Registered Fund	-	-	-	-	-	-	Dec. 24, 14
Cambridge U.S. Dividend US\$ Fund	-	Jul. 24, 17	Jun. 28, 17†	Jun. 28, 17†	Jun. 28, 17†	-	Mar. 27, 15
	Class EF	Class F	Class F1	Class F2	Class F3	Class F4	Class F5
CAMBRIDGE FUNDS (cont'd)							
Cambridge Asset Allocation Fund	Jul. 27, 17	Jul. 27, 17	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	-
Cambridge Bond Fund	-	Dec. 12, 18	Dec. 12, 18†	Dec. 12, 18†	Dec. 12, 18†	Dec. 12, 18†	Dec. 12, 18†
Cambridge Canadian Dividend Fund	Nov. 27, 14	Jun. 12, 06	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†
Cambridge Canadian Equity Fund	Jul. 27, 17	Jul. 27, 17	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†
Cambridge Canadian Long-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Canadian Short-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Global Dividend Fund	Aug. 4, 15	Jul. 30, 13	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†
Cambridge Global Equity Fund	Jul. 27, 17	Jul. 27, 17	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†
Cambridge Global High Income Fund	Nov. 27, 14	Jul. 20, 04	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	-
Cambridge Global Smaller Companies Fund <i>(formerly Cambridge Growth Companies Fund)</i>	Jul. 27, 17	Jul. 27, 17	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†	Jul. 28, 17†
Cambridge Monthly Income Fund	-	Jan. 9, 12	May 01, 17†	May 01, 17†	-	-	-
Cambridge Pure Canadian Equity Fund	Aug. 4, 15	Feb. 14, 11	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	-
Cambridge Put Write Pool	-	-	-	-	-	-	-
Cambridge Stock Selection Fund	-	-	-	-	-	-	-
Cambridge U.S. Dividend Fund	Nov. 27, 14	Jun. 13, 06	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†	May 01, 17†

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class EF	Class F	Class F1	Class F2	Class F3	Class F4	Class F5
CAMBRIDGE FUNDS (cont'd)							
Cambridge U.S. Dividend Registered Fund	Aug. 4, 15	Dec. 24, 14	May 01, 17 [†]	-	-	-	-
Cambridge U.S. Dividend US\$ Fund	Mar. 27, 15	Mar. 27, 15	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
	Class FT8	Class F1T8	Class F2T8	Class F3T8	Class I	Class IT8	Class IU
CAMBRIDGE FUNDS (cont'd)							
Cambridge Asset Allocation Fund	-	-	-	-	Jul. 27, 17	-	-
Cambridge Bond Fund	-	-	-	-	Mar. 27, 15*~	-	-
Cambridge Canadian Dividend Fund	-	-	-	-	Jun. 7, 06	-	-
Cambridge Canadian Equity Fund	-	-	-	-	Jul. 27, 17	-	-
Cambridge Canadian Long-Term Bond Pool	-	-	-	-	Nov. 15, 18	-	-
Cambridge Canadian Short-Term Bond Pool	-	-	-	-	Jun. 1, 17*	-	-
Cambridge Global Dividend Fund	-	-	-	-	Jul. 30, 13	-	-
Cambridge Global Equity Fund	-	-	-	-	Jul. 27, 17	-	-
Cambridge Global High Income Fund	-	-	-	-	Sept. 3, 04	-	-
Cambridge Global Smaller Companies Fund <i>(formerly Cambridge Growth Companies Fund)</i>	-	-	-	-	Jul. 27, 17	-	Nov. 22, 19
Cambridge Monthly Income Fund	-	-	-	-	-	-	-
Cambridge Pure Canadian Equity Fund	-	-	-	-	Jan. 5, 12	-	-
Cambridge Put Write Pool	-	-	-	-	Jun. 1, 17*	-	-
Cambridge Stock Selection Fund	-	-	-	-	Dec. 21, 15	-	-
Cambridge U.S. Dividend Fund	-	-	-	-	Jun. 13, 06	-	-
Cambridge U.S. Dividend Registered Fund	-	-	-	-	Dec. 24, 14	-	-
Cambridge U.S. Dividend US\$ Fund	Jul. 24, 17	Jun. 28, 17 [†]	Jun. 28, 17 [†]	Jun. 28, 17 [†]	Mar. 27, 15	Jun. 24, 17	-
	Class O	Class P	Class PP	Class PT8	Class W	Class Y	Class Z
CAMBRIDGE FUNDS (cont'd)							
Cambridge Asset Allocation Fund	Jul. 27, 17	Jul. 27, 17	-	-	-	-	-
Cambridge Bond Fund	-	Dec. 12, 18	-	-	Sept. 27, 19 [^]	-	-
Cambridge Canadian Dividend Fund	Jul. 30, 13	May 1, 17	-	-	Sept. 27, 19 [^]	-	-
Cambridge Canadian Equity Fund	Jul. 27, 17	Jul. 27, 17	-	-	-	-	-
Cambridge Canadian Long-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Canadian Short-Term Bond Pool	-	-	-	-	-	-	-
Cambridge Global Dividend Fund	Jul. 30, 13	May 1, 17	Nov. 22, 19	-	Jul. 27, 17 [^]	Nov. 22, 19	Nov. 22, 19
Cambridge Global Equity Fund	Jul. 27, 17	Jul. 27, 17	-	-	-	-	-
Cambridge Global High Income Fund	Jul. 30, 13	May 1, 17	-	-	Sept. 27, 19 [^]	-	-
Cambridge Global Smaller Companies Fund <i>(formerly Cambridge Growth Companies Fund)</i>	Jul. 27, 17	Jul. 27, 17	Nov. 22, 19	-	-	-	-
Cambridge Monthly Income Fund	Jan. 9, 12	Nov. 6, 17	-	-	-	-	-
Cambridge Pure Canadian Equity Fund	Jul. 30, 13	May 1, 17	-	-	Sept. 27, 19 [^]	-	-
Cambridge Put Write Pool	-	-	-	-	-	-	-
Cambridge Stock Selection Fund	-	-	-	-	-	-	-
Cambridge U.S. Dividend Fund	Jul. 30, 13	May 1, 17	-	-	Sept. 27, 19 [^]	-	-
Cambridge U.S. Dividend Registered Fund	Dec. 24, 14	May 1, 17	-	-	-	-	-
Cambridge U.S. Dividend US\$ Fund	Mar. 27, 15	May 1, 17	-	-	-	-	-

*These Classes are no longer available for new purchases.

[^]Private Client Managed Portfolios are made available through Assante Private Client, a division of CI Private Counsel LP. The pools used in the Private Client Managed Portfolios are managed by CI Investments Inc., and affiliate of CI Private Counsel LP.

~Effective December 31, 2017, Class C units were re-designated as Class I units.

[†]Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class AT6
BLACK CREEK FUNDS							
Black Creek Global Balanced Fund	Jan. 29, 07	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Jul. 7, 08*
Black Creek Global Leaders Fund	Feb. 1, 05	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	Jul. 7, 08*
Black Creek International Equity Fund	Sep. 30, 08	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-	Sept. 25, 08*
	Class D	Class E	Class EF	Class F	Class F1	Class F2	Class F3
BLACK CREEK FUNDS (cont'd)							
Black Creek Global Balanced Fund	Jan. 29, 07*	Aug. 4, 15	Aug. 4, 15	Jan. 29, 07	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
Black Creek Global Leaders Fund	May 1, 00*	Aug. 4, 15	Aug. 4, 15	Jun. 12, 06	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
Black Creek International Equity Fund	-	Aug. 4, 15	Aug. 4, 15	Sep. 30, 08	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
	Class F4	Class F5	Class H	Class I	Class O	Class P	
BLACK CREEK FUNDS (cont'd)							
Black Creek Global Balanced Fund	-	-	-	Jan. 29, 07	Jul. 30, 13	May 1, 17	
Black Creek Global Leaders Fund	-	-	-	Jun. 7, 06	Aug. 4, 15	May 1, 17	
Black Creek International Equity Fund	May 01, 17 [†]	May 01, 17 [†]	Feb. 21, 18 [^]	Sep. 25, 08	Aug. 4, 15	May 1, 17	
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class AT6
SIGNATURE FUNDS							
Signature Asian Opportunities Fund	Oct. 30, 81	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Signature Canadian Balanced Fund	Jun. 25, 97	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	Jul. 26, 12*
Signature Canadian Bond Fund	Jan. 20, 93	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Cash Management Fund	-	-	-	-	-	-	-
Signature Core Bond Plus Fund	Dec. 21, 15	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Corporate Bond Fund	Dec. 17, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Diversified Yield Fund <i>(formerly Signature Diversified Yield II Fund)</i>	Feb. 14, 11	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Dividend Fund	Oct. 29, 96	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Emerging Markets Fund	Sep. 10, 91	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Floating Rate Income Fund <i>(formerly Signature Floating Rate Income Pool)</i>	Jun. 1, 17	Jun. 7, 17 [†]	Jun. 7, 17 [†]	Jun. 7, 17 [†]	Jun. 7, 17 [†]	Jun. 7, 17 [†]	-
Signature Global Bond Fund	Aug. 31, 92	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Global Dividend Fund	Dec. 20, 12	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Signature Global Equity Fund	Jun. 3, 86	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Global Income & Growth Fund	Feb. 26, 07	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Global Resource Fund	Apr. 11, 97	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Signature High Income Fund	Dec. 18, 96	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature High Yield Bond Fund <i>(formerly Signature High Yield Bond II Fund)</i>	Jul. 30, 13	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Signature Income & Growth Fund	Nov. 13, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Jul. 26, 12*
Signature Preferred Share Fund <i>(formerly Signature Preferred Share Pool)</i>	Dec. 21, 15	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Select Canadian Fund	May. 13, 98	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Signature Short-Term Bond Fund	Feb. 1, 77	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	-
Signature Systematic Yield Pool	-	-	-	-	-	-	-

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class C	Class D	Class E	Class EF	Class F	Class F1	Class F2
SIGNATURE FUNDS (cont'd)							
Signature Asian Opportunities Fund	-	-	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	-
Signature Canadian Balanced Fund	-	Jul. 26, 12*	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Canadian Bond Fund	-	-	Jul. 27, 11	Dec. 5, 14	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Cash Management Fund	Sept. 3, 13*	-	-	-	-	-	-
Signature Core Bond Plus Fund	-	-	Dec. 21, 15	Dec. 21, 15	Dec. 21, 15	May 01, 17 [†]	May 01, 17 [†]
Signature Corporate Bond Fund	-	-	Jul. 27, 11	Dec. 5, 14	Jul. 15, 03	May 01, 17 [†]	May 01, 17 [†]
Signature Diversified Yield Fund <i>(formerly Signature Diversified Yield II Fund)</i>	-	-	Aug. 29, 12	Dec. 5, 14	Feb. 14, 11	May 01, 17 [†]	May 01, 17 [†]
Signature Dividend Fund	-	-	Jul. 27, 11	Aug. 4, 15	Sep. 28, 01	May 01, 17 [†]	May 01, 17 [†]
Signature Emerging Markets Fund	-	-	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Floating Rate Income Fund <i>(formerly Signature Floating Rate Income Pool)</i>	-	-	Jun. 1, 17	Jun. 1, 17	Jun. 1, 17	Jun. 7, 17 [†]	Jun. 7, 17 [†]
Signature Global Bond Fund	-	-	Jul. 27, 11	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Global Dividend Fund	-	-	Dec. 20, 12	Aug. 4, 15	Dec. 20, 12	May 01, 17 [†]	May 01, 17 [†]
Signature Global Equity Fund	-	-	Aug. 4, 15	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Global Income & Growth Fund	-	-	Jul. 27, 11	Dec. 5, 14	Feb. 26, 07	May 01, 17 [†]	May 01, 17 [†]
Signature Global Resource Fund	-	-	Aug. 4, 15	Aug. 4, 15	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]
Signature High Income Fund	-	-	Jul. 27, 11	Dec. 5, 14	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]
Signature High Yield Bond Fund <i>(formerly Signature High Yield Bond II Fund)</i>	-	-	Jul. 30, 13	Aug. 4, 15	Jul. 30, 13	May 01, 17 [†]	May 01, 17 [†]
Signature Income & Growth Fund	-	-	Jul. 27, 11	Dec. 5, 14	Nov. 30, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Preferred Share Fund <i>(formerly Signature Preferred Share Pool)</i>	-	-	Dec. 21, 15	Dec. 21, 15	Dec. 21, 15	May 01, 17 [†]	May 01, 17 [†]
Signature Select Canadian Fund	-	-	Jul. 27, 11	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Short-Term Bond Fund	-	-	Aug. 4, 15	Aug. 4, 15	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]
Signature Systematic Yield Pool	-	-	-	-	-	-	-
	Class F3	Class F4	Class F5	Class I	Class Insight	Class O	Class O0
SIGNATURE FUNDS (cont'd)							
Signature Asian Opportunities Fund	-	-	-	Dec. 17, 01	-	Jul. 30, 13	-
Signature Canadian Balanced Fund	May 01, 17 [†]	May 01, 17 [†]	-	Aug. 8, 00	-	Jul. 30, 13	-
Signature Canadian Bond Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 8, 00	Aug. 29, 03	Jul. 27, 11	-
Signature Cash Management Fund	-	-	-	-	-	-	-
Signature Core Bond Plus Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Dec. 21, 15	-	Dec. 21, 15	-
Signature Corporate Bond Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Jul. 15, 03	Aug. 29, 03	Jul. 27, 11	-
Signature Diversified Yield Fund <i>(formerly Signature Diversified Yield II Fund)</i>	May 01, 17 [†]	May 01, 17 [†]	-	Feb. 14, 11	-	Aug. 29, 12	Nov. 22, 19
Signature Dividend Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 01	-	Jul. 27, 11	-
Signature Emerging Markets Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 8, 00	-	Jul. 30, 13	-
Signature Floating Rate Income Fund <i>(formerly Signature Floating Rate Income Pool)</i>	Jun. 7, 17 [†]	Jun. 7, 17 [†]	Jun. 7, 17 [†]	Jun. 1, 17	-	Jun. 1, 17	-
Signature Global Bond Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 8, 00	Aug. 29, 03	Jul. 27, 11	-
Signature Global Dividend Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Dec. 20, 12	-	Dec. 20, 12	-
Signature Global Equity Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 8, 00	Aug. 29, 03	Jul. 30, 13	-
Signature Global Income & Growth Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Feb. 26, 07	-	Jul. 27, 11	-
Signature Global Resource Fund	May 01, 17 [†]	May 01, 17 [†]	-	-	-	Aug. 4, 15	-

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class F3	Class F4	Class F5	Class I	Class Insight	Class O	Class OO
SIGNATURE FUNDS (cont'd)							
Signature High Income Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Dec. 18, 01	-	Jul. 27, 11	-
Signature High Yield Bond Fund <i>(formerly Signature High Yield Bond II Fund)</i>	May 01, 17 [†]	-	-	Jul. 30, 13	-	Jul. 30, 13	-
Signature Income & Growth Fund	May 01, 17 [†]	-	-	Nov. 30, 00	-	Jul. 27, 11	-
Signature Preferred Share Fund <i>(formerly Signature Preferred Share Pool)</i>	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Dec. 21, 15	-	Dec. 21, 15	-
Signature Select Canadian Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 8, 00	Aug. 29, 03	Jul. 27, 11	-
Signature Short-Term Bond Fund	-	-	-	Nov. 17, 00	-	Jul. 30, 13	-
Signature Systematic Yield Pool	-	-	-	Oct. 31, 18	-	-	-
	Class P	Class PP	Class U	Class W	Class X	Class Y	Class Y1
SIGNATURE FUNDS (cont'd)							
Signature Asian Opportunities Fund	May 1, 17	-	-	-	-	-	-
Signature Canadian Balanced Fund	May 1, 17	-	Aug. 14, 09*	-	-	-	-
Signature Canadian Bond Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	Jul. 26, 12*	-
Signature Cash Management Fund	-	-	-	-	-	-	-
Signature Core Bond Plus Fund	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Corporate Bond Fund	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Diversified Yield Fund <i>(formerly Signature Diversified Yield II Fund)</i>	May 1, 17	Nov. 22, 19	-	Sept. 27, 19 [^]	-	Nov. 22, 19	-
Signature Dividend Fund	May 1, 17	-	-	Jul. 27, 17 [^]	Aug. 29, 03*	-	-
Signature Emerging Markets Fund	May 1, 17	-	-	-	-	-	-
Signature Floating Rate Income Fund <i>(formerly Signature Floating Rate Income Pool)</i>	Jun. 7, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Global Bond Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
Signature Global Dividend Fund	May 1, 17	-	-	-	-	-	-
Signature Global Equity Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
Signature Global Income & Growth Fund	May 1, 17	-	-	-	-	-	-
Signature Global Resource Fund	May 1, 17	-	-	-	-	-	-
Signature High Income Fund	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature High Yield Bond Fund <i>(formerly Signature High Yield Bond II Fund)</i>	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Income & Growth Fund	May 1, 17	-	-	-	-	Nov. 3, 17	Nov. 3, 17 [†]
Signature Preferred Share Fund <i>(formerly Signature Preferred Share Pool)</i>	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Select Canadian Fund	May 1, 17	-	-	Jul. 27, 17 [^]	-	-	-
Signature Short-Term Bond Fund	May 1, 17	-	-	Sept. 27, 19 [^]	-	-	-
Signature Systematic Yield Pool	-	-	-	-	-	-	-
	Class Y2	Class Y3	Class Z	Class Z1	Class Z2	Class Z3	Class Z4
SIGNATURE FUNDS (cont'd)							
Signature Asian Opportunities Fund	-	-	-	-	-	-	-
Signature Canadian Balanced Fund	-	-	Jun. 29, 05*	-	-	-	-
Signature Canadian Bond Fund	-	-	Jul. 26, 12*	-	-	-	-
Signature Cash Management Fund	-	-	-	-	-	-	-
Signature Core Bond Plus Fund	-	-	-	-	-	-	-

*These Classes are no longer available for new purchases.

[^]Private Client Managed Portfolios are made available through Assante Private Client, a division of CI Private Counsel LP. The pools used in the Private Client Managed Portfolios are managed by CI Investments Inc., and affiliate of CI Private Counsel LP.

[†]Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class Y2	Class Y3	Class Z	Class Z1	Class Z2	Class Z3	Class Z4
SIGNATURE FUNDS (cont'd)							
Signature Corporate Bond Fund	-	-	Jul. 26, 12*	-	-	-	-
Signature Diversified Yield Fund <i>(formerly Signature Diversified Yield II Fund)</i>	-	-	Nov. 22, 19	-	-	-	-
Signature Dividend Fund	-	-	Aug. 29, 03*	-	-	-	-
Signature Emerging Markets Fund	-	-	-	-	-	-	-
Signature Floating Rate Income Fund <i>(formerly Signature Floating Rate Income Pool)</i>	-	-	-	-	-	-	-
Signature Global Bond Fund	-	-	-	-	-	-	-
Signature Global Dividend Fund	-	-	-	-	-	-	-
Signature Global Equity Fund	-	-	-	-	-	-	-
Signature Global Income & Growth Fund	-	-	-	-	-	-	-
Signature Global Resource Fund	-	-	-	-	-	-	-
Signature High Income Fund	-	-	-	-	-	-	-
Signature High Yield Bond Fund <i>(formerly Signature High Yield Bond II Fund)</i>	-	-	-	-	-	-	-
Signature Income & Growth Fund	Nov. 3, 17 [†]	Nov. 3, 17 [†]	Nov. 3, 17	Nov. 3, 17 [†]	Nov. 3, 17 [†]	Nov. 3, 17 [†]	Nov. 3, 17 [†]
Signature Preferred Share Fund <i>(formerly Signature Preferred Share Pool)</i>	-	-	-	-	-	-	-
Signature Select Canadian Fund	-	-	Jun. 29, 05	-	-	-	-
Signature Short-Term Bond Fund	-	-	-	-	-	-	-
Signature Systematic Yield Pool	-	-	-	-	-	-	-
SYNERGY FUNDS							
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class E
Synergy American Fund	Aug. 31, 92	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Aug. 4, 15
SYNERGY FUNDS (cont'd)							
	Class EF	Class F	Class F1	Class F2	Class F3	Class F4	Class F5
Synergy American Fund	Aug. 4, 15	Aug. 8, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]
SYNERGY FUNDS (cont'd)							
	Class I	Class O	Class P	Class W			
Synergy American Fund	Dec. 17, 01	Aug. 4, 15	May 1, 17	Jul. 27, 17 [^]			
PORTFOLIO SERIES FUNDS							
	Class A	Class A1	Class A2	Class A3	Class A4	Class A5	Class AT5
Portfolio Series Balanced Fund	Nov. 9, 88	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 07
Portfolio Series Balanced Growth Fund	Dec. 17, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 07
Portfolio Series Conservative Balanced Fund	Dec. 17, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Conservative Fund	Nov. 17, 97	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Growth Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 07
Portfolio Series Income Fund	Nov. 17, 97	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Maximum Growth Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 07

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

	Inception Date:						
	Class A1T5	Class A2T5	Class A3T5	Class AT6	Class AT8	Class A1T8	Class A2T8
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-	Sep. 28, 07	May 01, 17 [†]	May 01, 17 [†]
Portfolio Series Balanced Growth Fund	May 01, 17 [†]	May 01, 17 [†]	-	Sept. 9, 12*	Sep. 28, 07	May 01, 17 [†]	-
Portfolio Series Conservative Balanced Fund	-	-	-	Sept. 9, 12*	-	-	-
Portfolio Series Conservative Fund	-	-	-	Sept. 9, 12*	-	-	-
Portfolio Series Growth Fund	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sept. 9, 12*	Sep. 28, 07	May 01, 17 [†]	-
Portfolio Series Income Fund	-	-	-	-	-	-	-
Portfolio Series Maximum Growth Fund	-	-	-	-	Sep. 28, 07	May 01, 17 [†]	-
	Class A3T8	Class E	Class ET5	Class ET8	Class EF	Class EFT5	Class EFT8
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	May 01, 17 [†]	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15
Portfolio Series Balanced Growth Fund	-	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15
Portfolio Series Conservative Balanced Fund	-	Aug. 4, 15	-	-	Aug. 4, 15	-	-
Portfolio Series Conservative Fund	-	Aug. 4, 15	-	-	Aug. 4, 15	-	-
Portfolio Series Growth Fund	-	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15
Portfolio Series Income Fund	-	Aug. 4, 15	-	-	Aug. 4, 15	-	-
Portfolio Series Maximum Growth Fund	-	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15	Aug. 4, 15
	Class F	Class F1	Class F2	Class F3	Class F4	Class F5	Class FT5
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Sep. 28, 07
Portfolio Series Balanced Growth Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Conservative Balanced Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Conservative Fund	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Growth Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Income Fund	Nov. 17, 00	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
Portfolio Series Maximum Growth Fund	Dec. 18, 01	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	-
	Class F1T5	Class FT8	Class F1T8	Class F2T8	Class F3T8	Class I	Class O
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	May 01, 17 [†]	Sep. 28, 07	May 01, 17 [†]	May 01, 17 [†]	May 01, 17 [†]	Oct. 31, 96	Jul. 30, 13
Portfolio Series Balanced Growth Fund	-	Sep. 28, 07	May 01, 17 [†]	-	-	Jun. 29, 05	Jul. 30, 13
Portfolio Series Conservative Balanced Fund	-	-	-	-	-	Jun. 29, 05	Jul. 30, 13
Portfolio Series Conservative Fund	-	-	-	-	-	Nov. 17, 97	Jul. 30, 13
Portfolio Series Growth Fund	-	Sep. 28, 07	-	-	-	Oct. 9, 02	Jul. 30, 13
Portfolio Series Income Fund	-	-	-	-	-	Nov. 17, 97	Jul. 30, 13
Portfolio Series Maximum Growth Fund	-	Sep. 28, 07	-	-	-	Jun. 29, 05	Jul. 30, 13
	Class OT5	Class OT8	Class P	Class PT5	Class PT8	Class U	Class UT6
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	Aug. 4, 15	Aug. 4, 15	May 1, 17	May 1, 17	May 1, 17	-	-
Portfolio Series Balanced Growth Fund	Aug. 4, 15	Aug. 4, 15	May 1, 17	-	May 1, 17	-	-
Portfolio Series Conservative Balanced Fund	-	-	May 1, 17	-	-	-	-
Portfolio Series Conservative Fund	-	-	May 1, 17	-	-	Jul. 26, 12*	Jul. 26, 12*
Portfolio Series Growth Fund	Aug. 4, 15	Aug. 4, 15	May 1, 17	-	May 1, 17	-	-
Portfolio Series Income Fund	-	-	May 1, 17	-	-	-	-
Portfolio Series Maximum Growth Fund	Aug. 4, 15	Aug. 4, 15	May 1, 17	-	May 1, 17	-	-

*These Classes are no longer available for new purchases.

†Please refer to Note 1.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

Inception Date:

	Class Y	Class Z					
PORTFOLIO SERIES FUNDS (cont'd)							
Portfolio Series Balanced Fund	-	-					
Portfolio Series Balanced Growth Fund	-	-					
Portfolio Series Conservative Balanced Fund	-	-					
Portfolio Series Conservative Fund	-	Sept. 17, 10*					
Portfolio Series Growth Fund	-	-					
Portfolio Series Income Fund	Nov. 22, 19	Nov. 22, 19					
Portfolio Series Maximum Growth Fund	-	-					
	Class A	Class AT5	Class E	Class ET5	Class F	Class FT5	Class I
CI MOSAIC ETF PORTFOLIO							
CI Mosaic Balanced ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19
CI Mosaic Balanced Growth ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19
CI Mosaic Balanced Income ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19
CI Mosaic Growth ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19
CI Mosaic Income ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19
	Class P	Class PT5	Class O	Class OT5			
CI MOSAIC ETF PORTFOLIO (cont'd)							
CI Mosaic Balanced ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19			
CI Mosaic Balanced Growth ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19			
CI Mosaic Balanced Income ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19			
CI Mosaic Growth ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19			
CI Mosaic Income ETF Portfolio	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19	Jan. 21, 19			
	Class A	Class F	Class I	Class S			
PRIVATE POOLS							
CI Canadian Dividend Private Pool	Jun. 17, 19	Jun. 17, 19	Jun. 17, 19	-			
CI Canadian Equity Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Canadian Fixed Income Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	Nov. 22, 19			
CI Global Asset Allocation Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Balanced Yield Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Concentrated Equity Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Enhanced Government Bond Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Equity Alpha Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Equity Core Private Pool	-	-	Jun. 17, 19	-			
CI Global Equity Momentum Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global High Yield Credit Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Investment Grade Credit Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Smaller Companies Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI Global Unconstrained Bond Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI International Equity Alpha Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI International Equity Growth Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI International Equity Value Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI North American Small / Mid Cap Equity Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			
CI U.S. Equity Private Pool	Oct. 29, 18	Oct. 29, 18	Oct. 29, 18	-			

*These Classes are no longer available for new purchases.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

Effective as of close of business on November 22, 2019, the following Funds merged:

Terminating Fund	Continuing Fund
Sentry Global Growth and Income Fund	Cambridge Global Dividend Fund
Cambridge Canadian Growth Companies Fund	Cambridge Global Smaller Companies Fund
CI Global Small Companies Fund	Cambridge Global Smaller Companies Fund
Sentry Global Mid Cap Income Fund	Cambridge Global Smaller Companies Fund
Sentry Canadian Fixed Income Private Pool	CI Canadian Fixed Income Private Pool
Harbour Fund	CI Canadian Investment Fund
Sentry Global Tactical Fixed Income Private Pool	CI Global Unconstrained Bond Private Pool
Harbour Global Equity Fund	CI Global Value Fund
Lawrence Park Strategic Income Fund	CI Investment Grade Bond Fund
Sentry Money Market Fund	CI Money Market Fund
Harbour Canadian Dividend Fund	CI North American Dividend Fund
Sentry Conservative Monthly Income Fund	Portfolio Series Income Fund
CI American Equity Fund	Sentry U.S. Growth and Income Fund
Harbour Growth & Income Fund	Signature Canadian Balanced Fund
Sentry Canadian Bond Fund	Signature Core Bond Plus Fund
Sentry Corporate Bond Fund	Signature Corporate Bond Fund
Sentry Alternative Asset Income Fund	Signature Diversified Yield Fund
Harbour Global Growth & Income Fund	Signature Global Income & Growth Fund
Signature Real Estate Pool	Signature Global REIT Fund
Marret High Yield Bond Fund	Signature High Yield Bond II Fund
Sentry Global High Yield Bond Fund	Signature High Yield Bond II Fund

The Manager adopted the acquisition method of accounting for the merger of the Funds. Under this method one of the Funds is identified as the acquiring Fund and is referred to as the "Continuing Fund", and the other Fund involved in the merger is referred to as the "Terminating Fund". This identification is based on a comparison of the relative net asset value of the Funds as well as consideration of the continuation of such aspects of the Continuing Fund as: investment objectives and practices and type of portfolio securities.

Effective as of the close of business on November 22, 2019, the Continuing Fund acquired all of the assets of the Terminating Fund in exchange for units in the Continuing Fund. The value of the units of the Continuing Fund issued in connection with this merger, were equal to the net assets transferred from the Terminating Fund. The cost associated with the merger was borne by the Manager.

Terminating Fund	Continuing Fund	Net Assets Acquired (\$)	Units Issued
Sentry Global Growth and Income Fund	Cambridge Global Dividend Fund	254,250,912	23,012,486
Cambridge Canadian Growth Companies Fund	Cambridge Global Smaller Companies Fund	422,739,628	42,148,924
CI Global Small Companies Fund	Cambridge Global Smaller Companies Fund	61,936,994	6,180,285
Sentry Global Mid Cap Income Fund	Cambridge Global Smaller Companies Fund	11,710,296	1,168,029
Sentry Canadian Fixed Income Private Pool	CI Canadian Fixed Income Private Pool	5,523,361	551,747
Harbour Fund	CI Canadian Investment Fund	862,687,614	28,412,223
Sentry Global Tactical Fixed Income Private Pool	CI Global Unconstrained Bond Private Pool	3,542,075	355,351
Harbour Global Equity Fund	CI Global Value Fund	562,555	41,838

Terminating Fund	Continuing Fund	Net Assets Acquired (\$)	Units Issued
Lawrence Park Strategic Income Fund	CI Investment Grade Bond Fund	5,419,331	507,813
Sentry Money Market Fund	CI Money Market Fund	237,509,611	23,750,961
Harbour Canadian Dividend Fund	CI North American Dividend Fund	62,308,768	5,815,919
Sentry Conservative Monthly Income Fund	Portfolio Series Income Fund	7,301,507	727,289
CI American Equity Fund	Sentry U.S. Growth and Income Fund	254,780,003	10,971,471
Harbour Growth & Income Fund	Signature Canadian Balanced Fund	1,187,244,475	97,856,466
Sentry Canadian Bond Fund	Signature Core Bond Plus Fund	21,762,289	2,217,496
Sentry Corporate Bond Fund	Signature Corporate Bond Fund	110,412,861	10,315,527
Sentry Alternative Asset Income Fund	Signature Diversified Yield Fund	37,525,221	3,752,524
Harbour Global Growth & Income Fund	Signature Global Income & Growth Fund	4,075,301	425,106
Signature Real Estate Pool	Signature Global REIT Fund	56,418,601	2,987,543
Marret High Yield Bond Fund	Signature High Yield Bond Fund	1,010,134	98,146
Sentry Global High Yield Bond Fund	Signature High Yield Bond Fund	128,907,013	12,438,172

The Terminating Funds' results are not included in these financial statements.

The Statements of Financial Position are as at March 31, 2020 and 2019, as applicable. The Statements of Comprehensive Income, Statements of Changes in Net Assets Attributable to Holders of Redeemable Units and Statements of Cash Flows are for the years ended March 31, 2020 and 2019, except for Funds established during either period, in which case the information provided relates to the period from inception to March 31, 2020 and 2019, as applicable.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

These financial statements have been prepared in compliance with *International Financial Reporting Standards* as published by the International Accounting Standards Board (IFRS).

The following is a summary of the significant accounting policies of the Funds:

a. Classification and recognition of financial instruments

The Funds classify and measure their investments (such as fixed-income securities, equity securities, investment funds, exchange-traded funds and derivatives) based on both the Funds' business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The Funds' portfolios of financial assets are managed, and performance is evaluated on a fair value basis. The Funds are primarily focused on fair value information and use that information to assess the assets' performance and to make decisions. The contractual cash flows of the Funds' debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Funds' business model's objective. Consequently, all investments and derivatives are measured at fair value through profit or loss (FVTPL). Short sales are held for trading and are consequently classified as financial liabilities at FVTPL. Derivative contracts that have a negative fair value are presented as liabilities at FVTPL.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

The Funds' obligations for net assets attributable to holders of redeemable units are presented at the redemption amount, which approximates their fair value. All other financial assets and liabilities are measured at amortized cost, which approximates their fair value. Under this method, financial assets and liabilities reflect the amount required to be received or paid, discounted, when appropriate, at the effective rate of interest.

Financial assets and liabilities are offset, and the net amounts are presented in the Statements of Financial Position when, and only when, the Funds have a legal right to offset the amounts and intend either to settle on a net basis or to realize the asset and settle the liability simultaneously. In the normal course of business, the Funds enter into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statements of Financial Position, but still allow for the related amounts to be offset in certain circumstances, such as bankruptcy or termination of the contracts.

b. Fair value of financial instruments

At the financial reporting date, listed securities are valued based on the last traded market price for financial assets and financial liabilities where the last traded price falls within the day's bid-ask spread. 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 existing market conditions. Unlisted securities are valued based on price quotations from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. Unlisted warrants, if any, are valued based on a pricing model which considers factors such as the market value of the underlying security, strike price and terms of the warrant. Fixed income securities, debentures and other debt instruments including short-term investments, are valued at the quotation received from recognized investment dealers. Underlying fund(s) are valued on each business day at their net asset value as reported by the underlying fund(s) managers.

The fair value of securities where no market price exists is determined by using valuation models that may be based, in part, on assumptions that are not supported by observable market inputs. These methods and procedures may include, but are not limited to, performing comparisons with prices of comparable or similar securities, obtaining valuation related information from issuers and/or other analytical data relating to the investment and using other available indications of value. These values are independently assessed by the Manager to ensure that they are reasonable. However, because of the inherent uncertainty of valuation, the estimated fair values for these securities may be materially different from the values that would have been used had a ready market for the investment existed. The fair values of securities where no market price exists are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

c. Cash

Cash is comprised of cash on deposit and bank overdraft.

d. Cost of investments

Cost of investments represents the amount paid for each security and is determined on an average cost basis excluding commissions and transactions costs. Average cost does not include amortization of premiums or discounts on fixed income securities with the exception of zero-coupon bonds.

e. Investment transactions and income recognition

Investment transactions are recorded on the trade date - the date on which a Fund commits to purchase or sell an investment. The interest for distribution purposes disclosed in the Statements of Comprehensive Income, represents the coupon interest received by the Funds and is accounted for on an accrual basis. The Funds do not amortize premiums paid or discounts received on the purchase of fixed income securities, except for zero coupon bonds which are amortized on a straight-line basis.

Dividends and distributions from investments are recognized on the ex-dividend/ex-distribution date.

Distributions received from income trust(s) and underlying fund(s) holdings are recorded as income, capital gains or a return of capital based on the best information available to the Manager. Due to the nature of these investments, actual allocations could vary from this information. Distributions from income trust(s) and underlying fund(s) that are treated as a return of capital for income tax purposes reduce the average cost of the income trust(s) and underlying fund(s).

f. Functional and presentation currency

The Funds' functional and presentation currency is the Canadian dollar, except for CI US Money Market Fund, CI U.S. Income US\$ Pool and Cambridge U.S. Dividend US\$ Fund as those Funds' functional and presentation currency is U.S. dollar. For Funds that offer Class AH, Class FH, Class IH, Class PH and Class WH units, the Net Asset Value per unit for those Class is stated in U.S. dollars.

g. Foreign exchange

Foreign currency amounts are translated into the functional currency as follows: fair value of investments, foreign currency forward contracts and other assets and liabilities at the closing rate of exchange on each business day; income and expenses, purchases and sales and settlements of investments at the rate of exchange prevailing on the respective dates of such transactions. Foreign exchange gains (losses) relating to cash are presented as "Foreign exchange gain (loss) on cash" and those relating to other financial assets and liabilities are presented within "Net realized gain (loss) on sale of investments and derivatives" and "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income.

h. Unit valuation

Net asset value (NAV) per unit of each class is calculated at the end of each day on which the Toronto Stock Exchange is open for business by dividing the total NAV of each class of a Fund by the number of units of that class outstanding.

The NAV of each class is computed by calculating the value of that class' proportionate share of the Fund's assets less that class' proportionate share of the Fund's common liabilities and less class specific liabilities. Expenses directly attributable to a class are charged to that class. Other income, expenses, gains and losses, are allocated to each class proportionately based upon the relative total NAV of each class.

As at March 31, 2020 and 2019, there were no differences between the NAV used for transactions with unitholders and the net assets attributable to holders of redeemable units used for reporting purposes under IFRS, except for Funds as noted below.

Subsequent to March 31, 2020, one security was found to be inaccurately valued in the following Funds as of March 31, 2020: Cambridge Canadian Dividend Fund, Cambridge Asset Allocation Fund and CI Canadian Dividend Private Pool. The financial statements of these Funds were adjusted to reflect the correct valuation. This created a difference between the NAV used for transactions with unitholders and the net assets attributable to holders of redeemable units on the financial statements.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

The table below provides a comparison of Transactional NAV per unit and Net Assets per unit on the financial statements:

as at March 31, 2020

Fund Name	Class	Transactional NAV per unit	Net Assets per unit as per the financial statements
Cambridge Canadian Dividend Fund	A	\$18.07	\$18.00
Cambridge Canadian Dividend Fund	D	\$17.90	\$17.83
Cambridge Canadian Dividend Fund	E	\$9.80	\$9.76
Cambridge Canadian Dividend Fund	EF	\$8.49	\$8.46
Cambridge Canadian Dividend Fund	F	\$18.92	\$18.85
Cambridge Canadian Dividend Fund	I	\$16.11	\$16.05
Cambridge Canadian Dividend Fund	O	\$10.67	\$10.63
Cambridge Canadian Dividend Fund	P	\$7.64	\$7.61
Cambridge Canadian Dividend Fund	W	\$7.50	\$7.46
Cambridge Asset Allocation Fund	A	\$9.32	\$9.31
Cambridge Asset Allocation Fund	E	\$9.33	\$9.32
Cambridge Asset Allocation Fund	EF	\$9.39	\$9.38
Cambridge Asset Allocation Fund	F	\$9.38	\$9.37
Cambridge Asset Allocation Fund	I	\$9.46	\$9.45
Cambridge Asset Allocation Fund	O	\$9.45	\$9.44
Cambridge Asset Allocation Fund	P	\$9.44	\$9.43
CI Canadian Dividend Private Pool	A	\$7.37	\$7.32
CI Canadian Dividend Private Pool	F	\$7.38	\$7.33
CI Canadian Dividend Private Pool	I	\$7.34	\$7.29

Adjustments were made in accordance with the Manager's NAV error policy.

i. Classification of units

The units of each of the Funds are classified as financial liabilities in accordance with IAS 32, as they do not meet the definition of puttable instruments to be classified as equity in accordance with IAS 32 for financial reporting purposes.

j. Commissions and other portfolio transaction costs

Transaction costs, such as brokerage commissions, incurred in the purchase and sale of securities, are included in "Commissions and other portfolio transaction costs" in the Statements of Comprehensive Income.

k. Increase (decrease) in net assets attributable to holders of redeemable units per unit

"Increase (decrease) in net assets attributable to holders of redeemable units per unit" in the Statements of Comprehensive Income is calculated by dividing the increase (decrease) in net assets attributable to holders of redeemable units of each class of a Fund by the weighted average number of units of that class outstanding during the year.

l. Foreign currency forward contract(s)

A Fund may, from time to time, enter into foreign currency forward contracts. Foreign currency forward contracts are valued on each valuation day based on the difference between the contract rate and the current forward rate at the measurement date applied to the contract's notional amount and adjusted for counterparty risk. All unrealized gains (losses) arising from foreign currency forward contracts are

recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income and "Unrealized gain (loss) on futures and foreign currency forward contracts" in the Statements of Financial Position until the contracts are closed out or expire, at which time the gains (losses) are realized and reported as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

m. Future contract(s)

Future contracts are valued on each valuation day using the closing price posted on the relevant public exchange. Cash and cash equivalents are held as margin against futures contracts which are reflected in the "Daily variation margin on derivative instruments" in the Statements of Financial Position. All unrealized gains (losses) arising from futures contracts are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income and "Unrealized gain (loss) on futures and foreign currency forward contracts" in the Statements of Financial Position until the contracts are closed out or expire, at which time the gains (losses) are realized and reported as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

n. Option contract(s)

Over-the-counter (OTC) options are valued using the Black Scholes model, whereas, exchange traded options are valued at last traded price taken from the exchange. Options contracts are valued each valuation day according to the gain or loss that would be realized if the contracts were closed out. All unrealized gains (losses) arising from option contracts are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income until the contracts are closed out or expire, at which time the gains (losses) are realized and reflected in the Statements of Comprehensive Income in "Net realized gain (loss) on sale of investments and derivatives". Any expired option premiums are recorded as part of "Derivative income (loss)" in the Statements of Comprehensive Income.

o. Interest rate swap contract(s)

The fair value of interest rate swaps is determined using indicative closing market values obtained from third-party broker-dealers. The broker-dealers determine the fair value using valuation models that are based on assumptions that are supported by observable market inputs, including the interest rates for that day. The indicative closing market values are independently assessed internally to ensure that they are reasonable. Any income (expense) received (incurred) for interest rate swaps contracts is recorded as "Derivative income (loss)" in the Statements of Comprehensive Income. The unrealized gain or loss on interest rate swaps is reflected in the Statements of Comprehensive Income as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives". When the interest rate swaps contracts are closed out, any gains (losses) are recorded as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

p. Total return swap contract(s)

A total return swap is an agreement between a Fund and a counterparty where single or multiple cash flows are exchanged based on the price of an underlying reference asset and based on a fixed or variable rate. Over the term of the contract, the Fund will pay to the counterparty a periodic stream of payments based on fixed or variable rate. Such periodic payments paid are accrued daily and are included in the Statement of Comprehensive Income in "Interest expense". At the maturity date, a net cash flow is exchanged where the total return is equivalent to the return of the underlying reference asset less a rate, if any. As a receiver, the Fund would receive payments based on any net positive total return and would owe payments in the event of a net negative total return.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

The unrealized gain or loss on total return swaps is reflected in the Statements of Comprehensive Income as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives". When the total return swaps contracts are closed out, any gains (losses) are recorded as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

q. Credit default swaps contract(s)

Credit default swaps are agreements that help to mitigate credit risk exposure to certain issuing entities (Referenced Entity) or to increase credit risk exposure to the Referenced Entity by creating a notional investment position. When a notional investment position is created, the credit risk exposure is comparable to the exposure that would have resulted had a Fund invested directly in the Referenced Entity. Under a credit default swap agreement, the protection buyer, whose intention is to reduce its credit risk exposure to the Referenced Entity, pays a premium to the protection seller, who assumes the credit risk of a default of the bond of a Referenced Entity. This premium is paid at regular intervals over the term of the credit default swap agreement. In return for the premium paid, the protection buyer is entitled to receive from the protection seller full payment for a loss arising from a credit default event of the Referenced Entity. A credit default event may be triggered by bankruptcy, failure to pay or restructuring of the Referenced Entity. If a credit default event occurs, the credit default swap may be settled by either the physical delivery of the bond for proceeds equal to par value or a cash payment equal to the loss amount. Credit default swaps are valued based on dealer-supplied valuations.

Changes in value of credit default swap agreements are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income. Premiums paid or received from credit default swap agreements are included in "Derivative income (loss)" in the Statements of Comprehensive Income. When credit default swap agreements expire or are closed out, gains or losses are included in "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

r. Mortgage-backed and asset-backed securities

Certain Funds invest in mortgage-related and other asset-backed securities. These securities may include: mortgage pass-through securities, collateralized mortgage obligations, commercial mortgage-backed securities, asset-backed securities, collateralized debt obligations and other securities that directly or indirectly represent a participation in, or are secured by and payable from, mortgage loans on real property. The debt and equity securities issued by these securities may include tranches with varying levels of subordination. These securities may provide a monthly payment which consists of both interest and principal payments.

Mortgage-related securities are created from pools of residential or commercial mortgage loans, including mortgage loans made by savings and loan institutions, mortgage bankers, commercial banks and others. Asset-backed securities are created from many types of assets, including auto loans, credit card receivables, home equity loans and student loans.

Mortgage-related and asset-backed securities are issued as separate tranches, or classes, of securities within each deal. The securities are also normally valued by pricing service providers that use broker-dealer quotations or valuation estimates from their internal pricing models. The pricing models for these securities usually consider tranche-level attributes, current market data, estimated cash-flows, and market-based yield spreads for each tranche and incorporate deal collateral performance, as available. The carrying values of mortgage-related and other asset-backed securities are included in "Investments" in the Statements of Financial Position. The change in fair values of mortgage-related and other asset-backed securities are included in the Statements of Comprehensive Income in "Change in unrealized appreciation (depreciation) in value of investments and derivatives".

s. Short selling

When a Fund sells a security short, it will borrow that security from a broker to complete the sale. As the Fund borrows a security from the broker, the Fund is required to maintain a margin account with the broker containing cash or liquid securities. The cash held on margin in respect of short sale activity is included in the "Collateral on deposit for short sale" in the Statements of Financial Position. The maximum loss on securities sold short can be unlimited. The Fund will incur a loss as a result of a short sale if the price of the borrowed security increases between the date of the short sale and the date on which the Fund closes out its short position by buying that security. The Fund will realize a gain if the security declines in price between those dates. The gain or loss that would be realized if the position was to be closed out on the valuation date is reflected in the Statements of Comprehensive Income as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" and in the Statements of Financial Position in "Investments sold short". When the short position is closed out, gains and losses are realized and included in "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income. Fees paid to a broker for borrowing a security are included in "Securities borrowing fees" in the Statements of Comprehensive Income.

t. Offsetting of financial instruments

The disclosures set out in the Offsetting of Financial Instruments tables in the Fund Specific Notes to Financial Statements of each Fund, where applicable, include foreign currency forward contracts assets and liabilities that are subject to an enforceable master netting arrangement. Transactions with individual Counterparties are governed by separate master netting agreements. Each agreement allows for net settlement of certain open contracts where the Funds and respective counterparty both elect to settle on a net basis. In the absence of such an election, contracts will be settled on a gross basis. However, each party to the master netting agreement will have the option to settle all open contracts on a net basis in the event of default of the other party.

International Swaps and Derivatives Association Inc. Master Agreements (ISDA Master Agreements) govern OTC financial derivative transactions entered into by the Funds and select counterparties. The ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral and events of default or termination. Events of termination include conditions that may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. Any election to terminate early could be material to the financial statements. The fair value of OTC financial derivative transactions net of collateral received in or pledged by counterparty is disclosed in the Fund Specific Notes to Financial Statements.

Funds may be subject to various master agreements or netting arrangements with select counterparties. These master agreements reduce the counterparty risk associated with relevant transactions by specifying credit protection mechanisms and providing standardization that improves legal certainty. Since different types of transactions have different mechanics and are sometimes traded out of different legal entities of a particular counterparty organization, each type of transaction may be covered by a different master agreement resulting in the need for multiple agreements with a single counterparty. As the master agreements are specific to unique operations of different asset types, they allow the Funds to close out and net their total exposure to a counterparty in the event of a default with respect to the transactions governed under a single agreement with a counterparty.

u. Investments in associates, joint ventures, subsidiaries and unconsolidated structured entities

Subsidiaries are entities, including investments in other investment entities, over which a Fund has control. A Fund controls an entity when it is exposed to, or has rights to, variable returns from its involvement with the entity, and has the ability to affect those returns through its power over the entity. Associates and joint ventures are investments over which a Fund has significant influence

CI Mutual Funds

Notes to the Financial Statements (cont'd)

or joint control. A structured entity is an entity that has been designed so that voting or similar rights are not the dominant factors in deciding, who controls the entity, or when voting rights relate to administrative tasks only and the relevant activities are directed by means of contractual arrangements.

The Manager has determined that underlying fund(s) or exchange-traded fund(s) (ETF(s)) held typically by the Funds meet the definition of structured entities. Mortgage-backed securities or asset-backed securities are also considered to be unconsolidated structured entities. The Funds account for their investments in unconsolidated structured entities at FVTPL.

The Funds that invest in underlying fund(s) are subject to the terms and conditions of the respective underlying fund's offering documents and are susceptible to market price risk arising from uncertainties about future values of those underlying fund(s). All of the underlying fund(s) in the investment portfolio are managed by portfolio managers who are compensated by the respective underlying fund for their services. Such compensation generally consists of an asset-based fee and is reflected in the valuation of each of the underlying fund(s), except when the Funds invest in certain classes of the underlying fund(s) where the compensation to portfolio managers is negotiated and paid outside of respective underlying fund. The underlying fund(s) finance their operations by issuing redeemable units that entitle the holders to an equal beneficial interest in a respective underlying fund. The Funds can redeem their investments in the underlying fund(s) on daily basis.

Certain Funds invest in ETF(s). The ETF(s) finance their operations by issuing redeemable shares which are puttable at the holder's option and entitle the holder to a proportional stake in each ETF's net asset value. The ETF(s) are domiciled in Canada, the U.S. and Japan and listed on recognized public stock exchanges. The Funds' maximum exposure to loss from their interest in ETF(s) is equal to the total fair value of their investments in ETF(s).

The Funds' investments in underlying fund(s) or ETF(s) are accounted for at FVTPL and included in "Investments" in the Statements of Financial Position. All unrealized gains (losses) arising from these investments are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income until these investments are sold, at which time the gains (losses) are realized and reflected in the Statements of Comprehensive Income in "Net realized gain (loss) on sale of investments and derivatives".

The Funds' maximum exposure to loss from their interest in ETF(s), underlying fund(s) and mortgage/asset-backed securities is equal to the total fair value of their investments in these unconsolidated structured entities.

Additional information related to Interest in Unconsolidated Structured Entities for each of the Funds appears under the Fund Specific Notes to Financial Statements, where applicable.

v. Withholding taxes

A Fund may, from time to time, incur withholding taxes imposed by certain countries on investment income and capital gains. Such income and gains are recorded on a gross basis and the related withholding taxes are shown separately in the Statements of Comprehensive Income.

w. Harmonized sales tax

Certain provinces including Ontario, Prince Edward Island, Nova Scotia, New Brunswick and Newfoundland and Labrador (each a Participating Tax Jurisdiction) have harmonized their provincial sales tax (PST) with the federal goods and services tax (GST). The Harmonized Sales Tax (HST) combines the federal GST rate of 5% with the PST rate of the participating provinces. The province of Quebec also applies the Quebec sales tax (QST) of 9.975%. The Provincial HST liability or refund is

calculated using the residency of unitholders and the value of their interest in the Fund as at specific times, rather than the physical location of the Fund. The effective sales tax rate charged to each class of the Fund is based on the unitholders' proportionate investments by province, using each province's HST rate, GST rate in the case of non-participating provinces and/or QST rate. All amounts are presented as "Harmonized sales tax" in the Statements of Comprehensive Income.

x. Non-cash transactions

Non-cash transactions included in the Statements of Cash Flows include reinvested distributions from the underlying mutual fund(s) and stock dividends from equity investments as well as acquisition of assets from terminated funds. Reinvested distributions from the underlying mutual fund(s) and stock dividends from equity investments amounts represent non-cash income recognized in the Statements of Comprehensive Income.

The "Proceeds from issuance of redeemable units" and "Amounts paid on redemption of redeemable units" in the Statements of Cash Flow exclude non-cash transactions.

3. CRITICAL ACCOUNTING JUDGMENTS AND ESTIMATES

The preparation of these financial statements in accordance with IFRS requires management to make judgments, estimates and assumptions that affect the application of accounting policies and reported amounts of assets and liabilities at the reporting date and the reported amounts of income and expenses during the reporting year. The following discusses the most significant accounting judgments and estimates that the Funds have made in preparing their financial statements:

Fair value measurement of investments and derivatives not quoted in active market

The Funds may, from time to time, hold financial instruments that are not quoted in active markets, such as unlisted securities, private securities or derivatives. Unlisted securities are valued based on price quotations from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. The fair value of private securities is determined by using valuation models that may be based, in part, on assumptions that are not supported by observable market inputs. These methods and procedures may include, but are not limited to, performing comparisons with prices of comparable or similar securities, obtaining valuation related information from issuers and/or other analytical data relating to the investment and using other available indications of value. These values were independently assessed by the Manager based on assumptions and estimates on parameters available when the financial statements were prepared. However, because of the inherent uncertainty of valuation, the estimated fair values for these securities may be materially different from the values that would have been used had a ready market for the investment existed. The fair values of private securities are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

Valuation models use observable data, to the extent practicable. Since the outbreak of coronavirus 19 (COVID-19), market volatility has increased significantly which results in fluctuation in quoted securities prices, widening of bid ask spreads and reduced liquidity in the market. These changes may also impact the observability of some of the model valuation inputs used, which may have an implication on classification of certain financial instruments within the fair value hierarchy. Areas such as credit risk (both own and counterparty); volatilities, correlations and key assumptions concerning future developments 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.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

IFRS 10

In accordance with IFRS 10 - *Consolidated Financial Statements*, the Manager has determined that the Funds meet the definition of an Investment Entity which requires that the Funds obtain funds from one or more investors for the purpose of providing investment management services, commit to their investors that their business purpose is to invest funds solely for returns from capital appreciation, investment income, or both; and measure and evaluate the performance of their investments on a fair value basis. Consequently, the Funds do not consolidate their investment in subsidiaries, if any, but instead measure these at FVTPL, as required by the accounting standard.

4. REDEEMABLE UNITS

Redeemable units issued and outstanding represent the capital of each Fund.

Each Fund is authorized to issue an unlimited number of redeemable, transferable units of each class. Generally, the Funds have no restrictions or specific capital requirements, except for the minimum subscription/redemption amounts. The relevant changes pertaining to subscription and redemption of each Fund's units are disclosed in the Statements of Changes in Net Assets Attributable to Holders of Redeemable Units. In accordance with the objectives and risk management policies outlined in Notes 1 and 10, the Funds endeavour to invest subscriptions received in appropriate investments while maintaining sufficient liquidity to meet redemptions through utilizing a short-term borrowing facility or disposal of investments when necessary.

Redeemable unit transactions information appears in the Fund Specific Notes to Financial Statements of each of the Funds.

In order to establish each individual class, the Manager has made initial investments in certain Funds.

As at March 31, the Manager held investments in the following Funds:

Fund	2020 (in \$)	2019 (in \$)
CI American Small Companies Fund	26,689	102,464
CI American Value Fund	10,825	45,335
CI Canadian Investment Fund	9,561	42,394
CI Canadian Small/Mid Cap Fund	25,922	42,873
CI Global High Dividend Advantage Fund	-	53,033
CI Global Stock Selection Fund	1,054,542	1,115,915
CI Global Value Fund	40,028	89,522
CI High Interest Savings Fund	20,274	-
CI Income Fund	10,702	41,553
CI International Value Fund	50,031	185,570
CI Investment Grade Bond Fund	77,178	52,294
CI Money Market Fund	21,048	30,669
CI MSCI World ESG Impact Fund	153,399	-
CI U.S. Income US\$ Pool	31,172	100,554
CI US Money Market Fund	14,927	109,753
Marret Short Duration High Yield Fund	54,301	88,517
Munro Global Growth Equity Fund	8,022	161,304
Select Staging Fund	23,066	22,634
Cambridge Asset Allocation Fund	20,336	96,382
Cambridge Bond Fund	20,913	136,243
Cambridge Canadian Dividend Fund	7,912	22,563

Fund (cont'd)	2020 (in \$)	2019 (in \$)
Cambridge Canadian Equity Fund	38,523	131,001
Cambridge Canadian Long-Term Bond Pool	16,963	163,409
Cambridge Global Dividend Fund	10,385	45,749
Cambridge Global Equity Fund	52,612	154,348
Cambridge Global High Income Fund	9,394	10,641
Cambridge Global Smaller Companies Fund	34,824	133,155
Cambridge Monthly Income Fund	10,446	21,455
Cambridge Pure Canadian Equity Fund	7,176	9,927
Cambridge Stock Selection Fund	1,667,614	2,015,701
Cambridge U.S. Dividend Fund	33,220	51,771
Cambridge U.S. Dividend Registered Fund	30,979	198,855
Cambridge U.S. Dividend US\$ Fund	54,423	188,937
Black Creek International Equity Fund	-	18,963
Signature Asian Opportunities Fund	30,649	63,476
Signature Canadian Balanced Fund	-	21,336
Signature Canadian Bond Fund	11,131	52,077
Signature Cash Management Fund	1,011	-
Signature Core Bond Plus Fund	29,987	93,447
Signature Corporate Bond Fund	9,090	42,325
Signature Diversified Yield Fund	17,622	-
Signature Dividend Fund	9,167	42,191
Signature Emerging Markets Fund	9,864	56,260
Signature Floating Rate Income Fund	28,821	125,905
Signature Global Bond Fund	11,790	80,376
Signature Global Dividend Fund	-	21,667
Signature Global Equity Fund	10,669	67,643
Signature Global Income & Growth Fund	-	11,121
Signature Global Resource Fund	12,494	46,694
Signature High Income Fund	8,438	10,653
Signature High Yield Bond Fund	29,739	108,403
Signature Income & Growth Fund	-	41,690
Signature Preferred Share Fund	16,552	79,694
Signature Select Canadian Fund	9,537	32,366
Signature Short-Term Bond Fund	20,632	30,659
Signature Systematic Yield Pool	9,423	145,965
Synergy American Fund	37,893	122,112
Portfolio Series Balanced Fund	62,828	171,315
Portfolio Series Balanced Growth Fund	97,923	161,483
Portfolio Series Conservative Balanced Fund	-	31,576
Portfolio Series Conservative Fund	-	20,950
Portfolio Series Growth Fund	88,509	172,383
Portfolio Series Income Fund	-	20,833
Portfolio Series Maximum Growth Fund	108,552	166,772
CI Mosaic Balanced ETF Portfolio	90,150	308,982
CI Mosaic Balanced Growth ETF Portfolio	100,826	770,643
CI Mosaic Balanced Income ETF Portfolio	106,609	869,272
CI Mosaic Growth ETF Portfolio	111,048	872,587
CI Mosaic Income ETF Portfolio	109,928	1,021,237
CI Canadian Dividend Private Pool	59,484	-

CI Mutual Funds

Notes to the Financial Statements (cont'd)

Fund (cont'd)	2020 (in \$)	2019 (in \$)
CI Canadian Equity Private Pool	9,299	160,818
CI Canadian Fixed Income Private Pool	85,850	157,852
CI Global Asset Allocation Private Pool	10,202	82,847
CI Global Balanced Yield Private Pool	10,642	160,951
CI Global Concentrated Equity Private Pool	78,574	157,152
CI Global Enhanced Government Bond Private Pool	11,370	153,272
CI Global Equity Alpha Private Pool	9,758	84,356
CI Global Equity Core Private Pool	1,416,549	-
CI Global Equity Momentum Private Pool	76,961	157,960
CI Global High Yield Credit Private Pool	132,379	156,443
CI Global Investment Grade Credit Private Pool	10,717	153,081
CI Global Smaller Companies Private Pool	60,832	156,405
CI Global Unconstrained Bond Private Pool	9,471	152,864
CI International Equity Alpha Private Pool	73,232	159,026
CI International Equity Growth Private Pool	19,316	159,311
CI International Equity Value Private Pool	74,787	158,327
CI North American Small / Mid Cap Equity Private Pool	16,605	155,834
CI U.S. Equity Private Pool	9,886	158,708

5. FEES AND OTHER EXPENSES

Management fees

The Manager of each Fund in consideration for management fees, provides management services required in the day-to-day operations of the Funds, including management of the investment portfolios of the Funds and provision of key management personnel.

The management fees are calculated based on a percentage of the net asset values of each class of a Fund (other than Class I, IT8, IH, O, OO, OT5, OT8, P, PP, PT5, PT8, S and classes offered under Private Client Managed Portfolios) at the end of each business day and are subjected to application taxes including HST, GST and QST.

Investors in Class I, IT8, IH, O, OO, OT5, OT8, P, PP, PT5, PT8, S and classes offered under Private Client Managed Portfolios are charged management fees directly as negotiated between the investor and the Manager.

During the year ended March 31, 2020, the Manager of the Funds absorbed a total of \$1,320,000 (2019 - \$1,065,000), \$548,000 and U.S. \$19,000 (2019 - U.S. \$15,000) in management fees due to the declining yields generated by the following funds: CI Money Market Fund, CI High Interest Savings Fund and CI US Money Market Fund, respectively.

Administration fees

The Manager bears all of the operating expenses of the Funds (other than certain taxes, borrowing costs and new governmental fees) in return for an annual administration fee. Administration fees are calculated as an annual percentage of the net asset value of each class of a Fund (other than Class I, IT8, IH and S) at the end of each business day and are subjected to application taxes including HST, GST and QST.

Investors in Class I, IT8, IH and S units are charged administration fees directly as negotiated between the investor and the Manager.

Fees rebates

The Manager may reduce the management and/or administration fees based on size of a unitholder investment or participation in a program offered by the Manager for larger accounts. The Manager may also reduce management fee if a reduced trailing commission has been negotiated between a unitholder and the unitholder representative based on relevant documentation provided to the Manager. Following the end of each quarter, the amount of any management and/or administration fees reduction is distributed to qualified unitholders by the Fund in the form of a reinvestment in additional units of the respective class of the Fund. The management and/or administration fee rebates, if applicable, are included in "Fees rebate receivable" and in "Fees rebate" as reflected in the Statements of Financial Position and Statements of Comprehensive Income of each Fund, if applicable. The Manager may reduce or waive the management and/or administration fees without giving notice to unitholders.

A unitholder investing in Class A, AT5, AT8, F, FT5, FT8, Y and/or Z units of the Funds available under CI Preferred Pricing with minimum account investment of \$100,000 in qualifying investments, may be eligible for CI Preferred Pricing, which offers the potential for lower management and administration fees in the form of distributions. The Manager may vary the terms, conditions and the unitholders qualifications for CI Preferred Pricing from time to time or the Manager may discontinue the program based on the Manager sole discretion.

A unitholder investing in Class E, ET5, ET8, EF, EFT5 and/or EFT8 units with minimum investment of \$250,000 in Private Investment Management account(s) with the Manager, the Manager may, based on the Manager sole discretion, offer the unitholder the opportunity to participate in the Fee Reduction Program. The Fee Reduction Program will allow the unitholder to benefit from management fee distributions. The Manager may vary the terms, conditions and unitholders qualifications for the Fee Reduction Program from time to time or the Manager may discontinue the program based on the Manager sole discretion.

Investments in underlying fund(s)

A Fund that invests in units/shares of underlying fund(s) will not pay a duplicate management and administration fees on the portion of assets that are invested in units/shares of underlying fund(s). During the reporting year, a Fund may have received a management and/or administration fee rebates from the underlying fund(s)' Manager relating to its investment in the underlying fund(s). The management and/or administration fee rebates are included in "Fees rebate receivable" and in "Fees rebate" as reflected in the Statements of Financial Position and Statements of Comprehensive Income of each Fund, as applicable.

Refer to the Management and Administration Fees table in the Fund Specific Notes to the Financial Statements for the management and administrative fee rates applicable to each class of each of the Funds.

6. SECURITIES LENDING

Certain Funds have entered into a securities lending program with their Custodian. The aggregate market value of all securities loaned by a Fund cannot exceed 50% of the assets of the Fund. A Fund will receive collateral of at least 102% of the value of securities on loan. Collateral will generally be comprised of cash and obligations of or guaranteed by the Government of Canada or a province thereof, or by the United States government or its agencies, but may include obligations of other governments with appropriate credit ratings. For those Funds participating in the program, amounts for securities loaned and the collateral received as well as reconciliation between gross securities lending revenue and securities lending revenue received by each Fund appear on the Fund Specific Notes to Financial Statements. Revenue from securities lending is included in "Securities lending revenue" in the Statements of Comprehensive Income.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

7. INCOME TAXES

The Funds, except for Munro Global Growth Equity Fund, Select Canadian Equity Managed Fund, Select International Equity Managed Fund, Select Staging Fund, Select U.S. Equity Managed Fund, Cambridge Bond Fund, Cambridge Canadian Long-Term Bond Pool, Cambridge Canadian Short-Term Pool, Cambridge Put Write Pool, Cambridge Stock Selection Fund, CI Global Stock Selection Fund, Signature Cash Management Fund, Signature Systematic Yield Pool and CI Global Equity Core Private Pool qualify as a mutual fund trust under the *Income Tax Act* (Canada). All of the Funds' net income for tax purposes and sufficient net capital gains realized in any year are required to be distributed to unitholders such that no income tax is payable by each of the Funds. As a result, the Funds do not record income taxes. Since the Funds do not record income taxes, the tax benefit of capital and non-capital losses has not been reflected in the Statements of Financial Position as a deferred income tax asset. Income tax on net realized capital gains not paid or payable will generally be recoverable by virtue of refunding provisions contained in the *Income Tax Act* (Canada) and provincial income tax legislation, as redemptions occur. Occasionally, the Funds may distribute more than they earn. This excess distribution is a return of capital and is not taxable to unitholders.

Signature Select Canadian Fund under distributed net realizable capital gains during the year ended March 31, 2017, which resulted in a tax payable. Under the terms of an agreement dated March 1, 2018, a third-party administrator has acknowledged its responsibility and unconditionally assumed the tax liability, and the Fund has agreed to undertake all commercially reasonable and legally permissible measures, not to the detriment of unitholders, to recover tax payments and remit such recovered amounts, if any, to the third-party administrator as they occur. In 2016, the taxes were paid in accordance with the agreement. The under distribution of realized capital gains did not adversely impact the unitholders of the Fund as the balance was paid by the 3rd party administrator.

The remaining tax payable and tax recoverable amounts are included in "Other" in the Statements of Financial Position.

The Munro Global Growth Equity Fund, Select Canadian Equity Managed Fund, Select International Equity Managed Fund, Select Staging Fund, Select U.S. Equity Managed Fund, Cambridge Bond Fund, Cambridge Canadian Long-Term Bond Pool, Cambridge Canadian Short-Term Pool, Cambridge Put Write Pool, Cambridge Stock Selection Fund, CI Global Stock Selection Fund, Signature Cash Management Fund, Signature Systematic Yield Pool and CI Global Equity Core Private Pool qualify as a unit trust under the *Income Tax Act* (Canada) and are not subject to tax on their net income, including net realized capital gains for the taxation year, which is paid or payable to their unitholders at the end of the taxation year. However, such part of each Fund's taxable income and net realized capital gains that is not so paid or payable to its unitholders will be taxable to that Fund. It is the intention of each Fund to distribute all net taxable income and sufficient net realized capital gains so that the Funds will not be subject to income tax. As a result, the Funds do not record income taxes. Since the Funds do not record income taxes, the tax benefit of capital and non-capital losses has not been reflected in the Statements of Financial Position as a deferred income tax asset. Occasionally, a Fund may distribute more than it earns. This excess distribution is a return of capital and is not taxable to unitholders.

Refer to Loss Carry Forwards table in the Fund Specific Notes to Financial Statements for further information relating to loss carry forwards.

8. REINVESTMENT OF DISTRIBUTIONS

When a Fund pays a distribution to a unitholder, it will be paid in the same currency in which the units are held. Distributions are automatically reinvested without charge in the same Fund or paid out in cash to the unitholder. The Manager may change the distribution policy at its discretion.

9. RELATED PARTY TRANSACTIONS

The Funds may have direct or indirect holdings in CI Financial Corp., or its affiliates or other funds managed by the Manager.

The Manager of the Funds may, from time to time, make initial investments in certain classes of certain Funds to help establish a class or a Fund. Details of the investments made by the Manager are disclosed in Note 4.

Related issuer trading

Related issuer trading occurs when a Fund purchases or sells securities of CI Financial Corp. These transactions are executed through market intermediaries and under prevailing market terms and conditions. The IRC reviews such transactions during scheduled meetings. During the years ended March 31, 2020 and 2019, certain Funds engaged in related issuer trading or held position(s) in CI Financial Corp. at the end of each year.

Related fund trading

Related fund trading occurs when a Fund purchases or sells units/shares of another Fund managed by the Manager. During the years ended March 31, 2020 and 2019, certain Funds engaged in related fund trading or held position(s) in related fund(s) at the end of each year.

Inter fund trading

Inter fund trading occurs when a Fund purchases or sells a security of any issuer from or to another Fund managed by the Manager. These transactions are executed through market intermediaries and under prevailing market terms and conditions. The Independent Review Committee reviews such transactions during scheduled meetings. During the years ended March 31, 2020 and 2019, the Funds executed inter fund trades.

10. FINANCIAL INSTRUMENTS RISK

Risk management

The Funds are exposed to a variety of financial instruments risks: leverage and short selling risk, concentration risk, credit risk, liquidity risk and market risk (including other price risk, currency risk and interest rate risk). The level of risk to which each Fund is exposed to depends on the investment objective and the type of investments the Fund holds. The value of investments within a portfolio can fluctuate daily as a result of changes in prevailing interest rates, economic and market conditions, political changes, global pandemics and company specific news related to investments held by the Fund. The Manager of the Funds may minimize potential adverse effects of these risks on the Funds' performance by, but not limited to, regular monitoring of the Funds' positions and market events, diversification of the investment portfolio by asset type, country, sector, term to maturity within the constraints of the stated objectives, and through the usage of derivatives to hedge certain risk exposures.

Leverage and short selling risk

When a Fund makes investments in derivatives, borrows cash for investment purposes, or uses physical short sales on equities or other portfolio assets, leverage may be introduced into the Fund. Leverage occurs when the Fund's notional exposure to underlying assets is greater than the amount invested. It is an investment technique that magnifies gains and losses. Consequently, any adverse change in the value or level of the underlying asset, rate or index may amplify losses compared to those that would have been incurred if the underlying asset had been directly held by the Fund and may result in losses greater than the amount invested in the derivative itself. Leverage may increase volatility, may impair the Fund's liquidity and may cause the Fund to liquidate positions at unfavorable times.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

To achieve its investment objective the CI Investment Grade Bond Fund exercise leverage through participating in short selling transactions.

The Fund may borrow cash up to a maximum of 20% of the Fund's net asset value and may sell securities short, whereby the aggregate market value of securities sold short will be limited to 20% of the Fund's net asset value. The combined use of short selling and cash borrowing by the Fund is subject to an overall limit of 20% of the Fund's net asset value.

During the year ended March 31, 2020, the lowest aggregated fair value amount of the leverage exercised by the Fund was \$2.6 million (0.3% of net asset value), (March 31, 2019 - \$1.4 million, 0.3% of net asset value) and the highest aggregated fair value amount of the leverage used during the year was \$6.8 million (1.1% of net asset value), (March 31, 2019 - \$1.4 million, 0.3% of net asset value).

Concentration risk

Concentration risk arises as a result of the concentration of exposures within the same category, whether it is a geographical allocation, asset type, industry sector or counterparty.

Details of each Fund's exposure to concentration risk are available in the Fund Specific Notes to Financial Statements of each of the Funds.

Credit risk

Credit risk is the risk that a security issuer or counterparty to a financial instrument will fail to meet its financial obligations. The fair value of a debt instrument includes consideration for the credit worthiness of the debt issuer. The carrying amount of debt instruments as shown on the Schedule of Investment Portfolio represents the credit risk exposure of each Fund. Credit risk exposure for derivative instruments is based on each Fund's unrealized gain on the contractual obligations with the counterparty as at the reporting date. The credit rating of a counterparty to a derivative instrument is disclosed in Schedule of Investment Portfolio or in Fund Specific Notes to Financial Statements of each Fund, if applicable. The credit risk exposure of the Fund's other assets is represented by their carrying amount as disclosed in the Statements of Financial Position.

The Portfolio Series Funds and CI Mosaic Funds invest only in units/shares of underlying fund(s) and may be exposed to indirect credit risk in the event that the underlying fund(s) invest in debt instruments, preferred securities and derivatives.

Credit ratings for debt securities, preferred securities and derivative instruments are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

Credit ratings can be either long-term or short-term. Short-term credit ratings are generally assigned to those obligations and derivative instruments considered short-term in nature. The table below provides a cross-reference between the long-term credit ratings disclosed in the Credit Rating table inclusive of the short-term credit ratings disclosed in the derivatives schedules in the Schedule of Investment Portfolio.

Credit Rating as per Credit Risk Table

AAA/Aaa/A++

AA/Aa/A+

A

BBB/Baa/B++

BB/Ba/B+

B

CCC/Caa/C++

CC/Ca/C+

C and Lower

Not Rated

Credit Rating as per Derivative Schedules

A-1+

A-1, A-2, A-3

B, B-1

B-2

B-3

C

-

-

D

WR

Cash balances, with exception of restricted cash balances and margin accounts, as disclosed in the Statements of Financial Position are maintained by the Custodian. The Manager monitors the credit worthiness of the Custodian on a regular basis. As at March 31, 2020, the credit rating of the Custodian was AA - (March 31, 2019 - AA-).

All transactions executed by a Fund 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. Payment is made on a purchase once the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

Liquidity risk

Liquidity risk is the risk that a Fund may not be able to settle or meet its obligations, on time or at a reasonable price. The Funds are exposed to daily cash redemption of redeemable units. Therefore, the Funds invest the majority of their assets in investments that are traded in active markets and can be readily disposed of. In addition, the Funds retain sufficient cash and cash equivalents positions to maintain liquidity. From time to time, the Funds may enter into derivative contracts or invest in unlisted securities that may not trade in an organized market and may be illiquid. All financial liabilities are due within three months.

Market risk

The Funds' investments are subject to market risk which is the risk that the fair value of future cash flows of a financial instrument will fluctuate due to changes in market conditions.

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 currency risk or interest rate risk). The value of each investment is influenced by the outlook of the issuer and by general economic and political conditions, as well as industry and market trends. All securities present a risk of loss of capital. Except for options written, future contracts sold short and investments sold short, the maximum risk resulting from financial instruments is equivalent to their fair value. On written call options, short future positions and on equity and debt sold short, the maximum loss of capital can be unlimited.

Other assets and liabilities are monetary items that are short-term in nature and therefore are not subject to significant other price risk.

CI Mutual Funds

Notes to the Financial Statements (cont'd)

Currency risk

Currency risk arises from financial instruments that are denominated in a currency other than the functional currency of the Funds. As a result, the Funds may be exposed to the risk that the value of securities denominated in other currencies will fluctuate due to changes in exchange rates. The Schedule of Investment Portfolio identifies all bonds and derivative instruments denominated in foreign currencies. Equities traded in foreign markets are also exposed to currency risk as the prices denominated in foreign currencies are converted to the Funds' functional currency to determine their fair value.

The Portfolio Series Funds and CI Mosaic ETF Portfolios invest only in units/shares of underlying fund(s) and may be exposed to indirect currency risk in the event that the underlying fund(s) invest in financial instruments that are denominated in a currency other than the functional currency of the Fund.

Interest rate risk

Interest rate risk is the risk that the fair value of interest-bearing investments will fluctuate due to changes in prevailing levels of market interest rates. As a result, the value of the Funds that invest in debt securities and/or income trusts will be affected by changes in applicable interest rates. If interest rates fall, the fair value of existing debt securities may increase due to the increase in yield. Alternatively, if interest rates rise, the yield of existing debt securities may decrease which may then lead to a decrease in their fair value. The magnitude of the decline will generally be greater for long-term debt securities than for short-term debt securities.

Interest rate risk also applies to Funds that invest in convertible securities. The fair value of these securities varies inversely with interest rates, similar to other debt securities. However, since they may be converted into common units, convertible securities are generally less affected by interest rate fluctuations than other debt securities.

The Portfolio Series Funds and CI Mosaic ETF Portfolios invest only in units/shares of underlying fund(s) and may be exposed to indirect interest rate risk in the event that the underlying fund(s) invest in interest bearing financial instruments.

Fair value hierarchy

The Funds are required to classify financial instruments measured at fair value using a fair value hierarchy. Investments whose values are based on quoted market prices in active markets are classified as Level 1. This Level includes publicly traded equities, exchange-traded and retail mutual funds, exchange-traded warrants, futures contracts and traded options.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified as Level 2. These include fixed income securities, mortgage-backed securities, short-term instruments, non-traded warrants, over-the-counter options, structured notes of indexed securities, foreign currency forward contracts, swap instruments, American depositary receipts and Global depositary receipts.

Investments classified as Level 3 have significant unobservable inputs. Level 3 instruments include private equities, private term-loans, private equity funds and certain derivatives. As observable prices are not available for these securities, the Funds may use a variety of valuation techniques to derive the fair value.

The Funds' policy is to recognize transfers into and out of the fair value hierarchy levels as of the date of the event or change in circumstances giving rise to the transfer.

Details of each Fund's exposure to financial instruments risks including concentration risk and fair value hierarchy classification are available in the Fund Specific Notes to Financial Statements for each Fund.

11. SUBSEQUENT EVENTS

Since the outbreak of COVID-19, emergency measures taken in response to the spread of COVID-19 have resulted in significant disruption to business operations globally, resulting in an economic slowdown. Global equity and capital markets have also experienced significant volatility and weakness. The governments have reacted with significant monetary and fiscal interventions designed to stabilize economic conditions. These developments are constantly evolving and the duration and impact of the COVID-19 pandemic is highly uncertain and cannot be predicted at this time but could have a material impact on the future performance of the Funds. In the face of the current environment of heightened uncertainty and market volatility, the Manager continues to closely monitor its impact on the Funds' risk exposures from the portfolio holdings.

CI Mutual Funds

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