

# Sun Life MFS Global Total Return Fund

Series T5

Additional series available

**\$17.9017 CAD**

Net asset value per security (NAVPS) as of December 08, 2021

**▼ \$-0.0049 | -0.03%**

**Benchmark**  
Blended benchmark<sup>8</sup>

**Morningstar™ Rating**  
★★★

**Fund category**  
Global Neutral Balanced

**Funds in category**  
1415

Mutual fund categories are maintained by the Canadian Investment Funds Standards Committee (CIFSC).

## Investment objective

The Fund's investment objective is to seek total return by investing primarily in a mix of equity securities and debt instruments of issuers located anywhere in the world.

## This Fund may be suitable for investors who:

- seek a moderate degree of growth and income
- want to add global diversification to their investment portfolio
- are medium- to long-term investors
- are comfortable with low to medium investment risk

## Fund essentials

<b>Inception date</b>	September 1, 2011
<b>Min initial inv \$</b>	500
<b>Min additional inv \$</b>	50
<b>MER % as at June 30, 2021</b>	2.22
<b>Management fee %</b>	1.75
<b>Distributions</b>	A distribution may be applicable for this fund. Refer to Simplified Prospectus for more detail.

**Management company**  
SLGI Asset Management Inc.

**Sub-advisor**  
MFS Investment Management Canada Limited

Class	Load structure	Currency	Fund Code
T5	ISC	CAD	SUN130
T5	DSC	CAD	SUN230
T5	LSC	CAD	SUN330

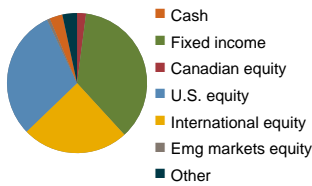
## Risk profile



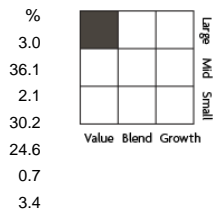
Refer to the Simplified Prospectus for greater detail.

## PORTFOLIO ANALYSIS (as of October 31, 2021)

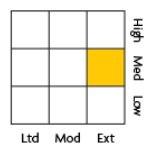
### Composition



### Equity style



### Fixed inc style



### Geographic composition

	%
United States	50.5
Japan	7.7
United Kingdom	6.2
Switzerland	5.9
France	3.8
Italy	3.0
Germany	2.9
Canada	2.8
Spain	2.1
Netherlands	1.7
Others	13.5

### Fixed income

	%
of fixed income allocation	
Government bonds	45.3
Corporate bonds	32.7
Securitized	14.4
Cash & Equivalents	7.6
Derivatives	0.0

### Credit quality

	%
of fixed income allocation	
AAA	30.1
AA	16.1
A	17.3
BBB	31.4
BB	1.7
B	0.0
Below B	0.0
Not Rated	3.4

### Global equity sectors

	%
as of September 30, 2021	
of equity allocation	
Utilities	2.9
Energy	2.8
Financials	21.8
Materials	4.3
Consumer discretionary	4.7
Consumer staples	12.9
Telecommunication services	6.1
Industrials	16.7
Health care	15.0
Information technology	12.7
Real Estate	0.2

Top ten holdings	%
as of August 31, 2021	
Johnson & Johnson	1.8
United States Treasury Notes 2.375% 2029-05-15	1.8
Italy (Republic Of) 0.5% 2028-07-15	1.8
Canada (Government of) 2021-10-14	1.7
Roche Holding AG	1.7
Schneider Electric SE	1.5
Japan (Government Of) 2.3% 2040-03-20	1.5
Canada (Government of) 2021-11-10	1.3
United States Treasury Bonds 1.125% 2040-08-15	1.2
Eaton Corp PLC	1.2
Total number of portfolio holdings	633

Cash and cash equivalents are not shown.

\*Global Industry Classification Standard (GICS).

## Management team

### MFS Investment Management:

- Nevin Chitkara, Portfolio Manager;
- Steven Gorham, CFA, Investment Officer and Portfolio Manager;
- Pablo de la Mata, CFA, Investment Officer and Portfolio Manager;
- Johnathan Munko, MBA, Equity Portfolio Manager;
- Benjamin Stone, CFA, Investment Officer and International Equity Value Portfolio Manager;
- Erik Weisman, PH. D., Investment Officer and Fixed-Income Portfolio Manager;
- Richard Hawkins, CFA, Portfolio Manager;
- Jonathan Sage, CFA, Portfolio Manager;
- Pilar Gomez-Bravo, CFA, Global Credit Portfolio Manager;
- Robert Spector, CFA, Investment Officer & Portfolio Manager

## PERFORMANCE ANALYSIS (as of October 31, 2021)

Calendar year	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Total assets \$M	8.2	8.7	9.8	9.1	8.9	7.4	3.9	1.2	0.5	0.0	0.0
Fund return %	4.7	4.8	13.5	-3.2	6.8	2.0	9.6	9.8	20.4	7.3	3.0
Category return %	7.0	7.4	12.6	-3.0	7.1	4.7	5.4	8.7	12.8	8.1	-
Distribution \$/security	0.81	1.37	0.94	0.92	1.04	0.94	0.91	0.86	0.75	1.10	0.45
Quartile (within category)	4	3	2	3	3	4	1	2	1	3	-

Trailing	1 mth	3 mth	6 mth	1 yr	2 yr	3 yr	5 yr	10 yr	Since inception
Fund return %	0.8	-0.1	2.7	12.5	5.9	7.4	5.3	7.5	7.6
Category return %	1.4	0.7	4.5	14.7	8.4	8.7	6.4	6.9	-
Morningstar™ rating	-	-	-	-	-	★★★	★★	★★★★★	-
Quartile (within category)	4	4	4	3	4	3	3	2	-
# of funds in category	1754	1725	1668	1612	1508	1415	1093	446	-

\*For the period September 01 to December 31.

## 3-YEAR RISK MEASURES (as of October 31, 2021)

Annualized returns are used to calculate the risk metrics below.

Standard deviation (fund)	7.49	Sharpe ratio	0.88	Alpha	-1.90
Standard deviation (category)	8.70	R <sup>2</sup>	93.39	Beta	0.98

**Standard deviation** is a measure of volatility; it shows how broadly returns have varied over a given time period. Generally, a high standard deviation implies greater volatility.

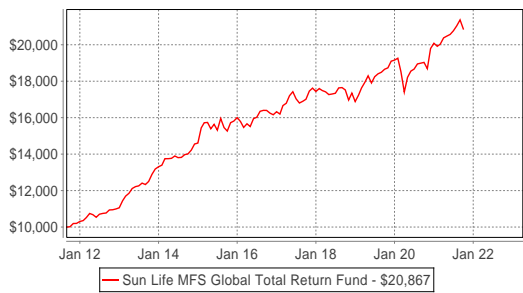
**Sharpe ratio** combines a risk measurement and a return measurement into a single number to determine a fund's risk-adjusted return. A higher value is better.

**R<sup>2</sup>**: reflects the percentage of a portfolio's movements that can be explained by movements in its benchmark. It is measured on a scale of 0-100.

**Alpha** measures the difference between a fund's return and its benchmark, taking into account volatility (beta). An alpha of 1 means a fund outperformed its benchmark by 1%; -1 means the fund underperformed by 1%.

**Beta** measures the movement of a fund in relation to its benchmark. A beta over 1 means price moves are greater (up or down) than the benchmark's; below 1 means less extreme price moves; 1 means it moves in step with its benchmark.

## CURRENT VALUE OF A \$10,000 INVESTMENT



Initial investment amount:

\$10000

Time frame:

Start Sep 2011

End Oct 2021

The calculator generates an approximate rate of return using performance information as at the first business day of each month in your chosen time frame. Returns for funds less than 1 year old cannot be displayed. The default settings invest \$10,000 on the inception date of the fund, with an end date of January in the current year. For informational purposes, the initial investment amount and time frame can be adjusted according to your preference.

## INVESTMENT MANAGEMENT APPROACH

### MFS Investment Management

MFS Investment Management has guided investors through every market condition imaginable. From the highest highs to the lowest lows, the firm has spent decades refining its investment process according to four key principles: work from the bottom up, take a global perspective, collaborate, and manage risk.

**Bottom up.** MFS believes detailed fundamental analysis of individual companies is the cornerstone of successful investing.

**Global.** Analysts in many of the world's major financial centers scour the globe for opportunities.

**Collaborative.** MFS believes ideas improve when they're carefully reviewed and constantly challenged.

**Risk managed.** Risk management is intrinsic to MFS' entire investment process.

MFS Investment Management joined forces with McLean Budden in Canada in November 2011. The two firms have 150 years of investing history between them. Now with a unified commitment to fundamental and balanced research from all corners of the globe, MFS is looking forward to 150 more.

## NOTES AND DISCLAIMERS

§ 60 % MSCI World Index C\$, 40% Bloomberg Barclays Global Aggregate Bond Index Hedged C\$

Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. For periods greater than one year, the indicated rates of return are the historical annual compounded total returns as of the date indicated including changes in unit value and reinvestment of all distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any security holder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.

Compound growth calculations are used only for the purpose of illustrating the effects of compound growth and are not intended to reflect the future value of any mutual fund or returns on investment in any mutual fund.

Ratings and/or ranking information is subject to change monthly.

Morningstar is an independent organization that groups funds with generally similar investment objectives for comparison purposes and ranks them on a historical basis.

The Morningstar Rating™ for funds, or "star rating", is calculated for managed products (including mutual funds, variable annuity and variable life subaccounts, exchange-traded funds, closed-end funds, and separate accounts) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods.

Morningstar quartile rankings show how well a fund has performed compared to all other funds in its peer group. Each fund within a peer group is ranked based on its performance, and these rankings are broken into quarters or quartiles. Within a group, the top 25% (or quarter) of the funds are in the first quartile, the next 25% are in the second quartile, the next group in the third quartile, and the bottom 25% of funds with the poorest relative performance are in the fourth quartile. The point in which half the funds had better performance and half had worse performance is the median. If 100 funds are being compared, there would be four quartiles of twenty-five funds each. The median would be the fiftieth fund.

For more details on the calculation of Morningstar star ratings or quartile rankings, please see [www.morningstar.ca](http://www.morningstar.ca).

The Morningstar Style Box™ reveals a fund's investment strategy. For equity funds the vertical axis shows the market capitalization of the stocks owned and the horizontal axis shows investment style (value, blend or growth). For fixed-income funds the vertical axis shows the average credit quality of the bonds owned, and the horizontal axis shows interest rate sensitivity as measured by a bond's duration (short, intermediate or long).

Average credit quality gives a snapshot of the fund's overall credit quality. It is an average of each fixed income security's credit rating, adjusted for its relative weighting in the fixed income portion of the fund. Morningstar, Inc. is not itself a Designated Rating Organization (DRO), nor does it issue a credit rating on the fund. A DRO's ratings can change from time-to-time.

Morningstar category averages are equal-weighted category returns. The calculation is simply the average of the returns for all the funds in a given category. The standard category average calculation is based on constituents of the category at the end of the period.

Categories are assigned by Canadian Investment Funds Standards Committee (CIFSC) based on an evaluation of a fund's holdings. A fund's category may change at any time. Funds within the same category may differ in terms of investment philosophy, investment process, as well as overall composition.

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