

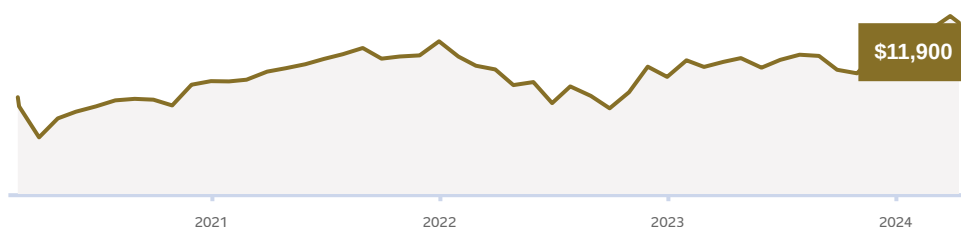
Sun Life Global Tactical Yield Private Pool

Series F

Key reasons to invest

- Globally diversified balanced portfolio offering exposure to typically low-correlated alternative asset classes, including real assets and alternative credit
- Leverages Sun Life Global Investments' proven expertise in asset allocation
- Flexible tactical asset allocation capitalizes on potential short- and mid-term opportunities while protecting capital
- Seeks to generate yield through a diversified portfolio of equity and fixed income

Investment growth of \$10,000



Compound returns

% as of Mar 31, 2024

| | 1 mth | 3 mth | 6 mth | 1 yr | 3 yr | 5 yr | 10 yr | Since inception |
|-------|-------|-------|-------|------|------|------|-------|-----------------|
| Funds | 2.6 | 4.8 | 12.8 | 10.7 | 4.3 | — | | 4.6 |

Calendar returns

% as of Mar 31, 2024

| | YTD | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------|-----|------|------|------|------|------|------|------|------|------|------|
| Funds | 4.8 | 9.5 | -7.9 | 9.8 | 3.8 | — | — | — | — | — | — |

Distributions

\$/Security

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------|------|------|------|------|------|------|------|------|------|------|
| Funds | 0.3 | 0.3 | 0.3 | 0.4 | | | | | | |

Asset allocation

% as of Jan 31, 2024



| | |
|----------------------|------|
| Fixed income | 41.5 |
| U.S. equity | 33.3 |
| International equity | 14.1 |
| Cash | 4.3 |
| Other | 3.6 |
| Canadian equity | 3.2 |

Geographic allocation

% as of Jan 31, 2024



| | |
|----------------|------|
| United States | 50.1 |
| Canada | 27.7 |
| Japan | 3.7 |
| United Kingdom | 2.9 |
| France | 2.5 |
| Australia | 1.7 |
| Germany | 1.1 |
| Switzerland | 1.1 |
| Netherlands | 1.0 |
| Austria | 0.7 |
| Other | 7.4 |

Sector allocation

% as of Jan 31, 2024



| | |
|----------------------------|------|
| Information technology | 21.1 |
| Financials | 16.3 |
| Health care | 13.3 |
| Industrials | 12.3 |
| Consumer discretionary | 10.2 |
| Telecommunication services | 6.8 |
| Energy | 6.3 |
| Consumer staples | 5.5 |
| Materials | 3.5 |
| Real Estate | 2.6 |
| Other | 2.2 |

Fund essentials

This Fund will be undergoing a material change, please see the Notes and Disclosure's section for more information

CIFSC category **Tactical Balanced**

Inception date **Feb 26, 2020**

Benchmark **Blended benchmark ¹**

MER as of Jun 30, 2023 **0.99%**

Management fee **0.68%**

Current Price as of Apr 11, 2024 **\$10.2513**

Fund assets as of Mar 31, 2024 **\$14.9M**

Number of holdings as of Feb 29, 2024 **1072**

Distribution frequency **Monthly**

Min initial investment **\$500**

Min additional investment **\$50**

Risk profile  Low to medium

Fund codes **NL SUN 470**

¹ 10.0% Bloomberg Barclays Global Aggregate Bond Index Hedged C\$, 40.0% FTSE Canada Universe Bond Index, 50.0% MSCI World Index C\$

Management Company

- SLGI Asset Management Inc.

| Credit mix | | Fixed income Allocation | | Top 10 Holdings (%) | |
|-------------------------------|-------|------------------------------|-------|--|-----|
| % as of Jan 31, 2024 | | % as of Jan 31, 2024 | | % as of Jan 31, 2024 | |
| AAA | 20.3 | Corporate Bond | 41.7 | Sun Life Nuveen Flexible Income I | 3.8 |
| AA | 32.4 | Government | 25.3 | Province of British Columbia 4.3% | 1.8 |
| A | 17.6 | Government-Related | 17.3 | Microsoft Corp | 1.4 |
| BBB | 20.1 | Asset-Backed | 6.0 | Canada (Government of) 7.6755% | 1.3 |
| BB | 5.0 | Agency Mortgage-Backed | 4.0 | Accenture PLC Class A | 1.2 |
| B | 1.4 | Cash & Equivalents | 2.2 | Canada (Government of) | 1.1 |
| Below B | 0.3 | Preferred Stock | 1.8 | Lam Research Corp | 1.1 |
| Not Rated | 2.9 | Convertible | 1.1 | Cisco Systems Inc | 1.1 |
| | | Bank Loan | 0.5 | Omnicom Group Inc | 1.0 |
| | | Commercial Mortgage-Backed | 0.1 | The Interpublic Group of Companies Inc | 1.0 |
| | | Other | 0.1 | | |
| Risk & Statistics | | Fixed income characteristics | | | |
| as of Mar 31, 2024 | | % as of Jan 31, 2024 | | | |
| Risk measures (3 years) | Funds | | | | |
| Annualized standard deviation | 9.51 | | | | |
| Alpha | 0.17 | | | | |
| Beta | 1.08 | Yield to maturity | 6.41% | | |
| R ² | 93.63 | Effective duration (years) | 7.17 | | |
| Upside capture | 107 | Average maturity (years) | 13.83 | | |
| Downside capture | 107 | Average credit quality | AA | | |
| Sharpe Ratio % | 0.22 | | | | |

At a special meeting of securityholders of the fund to be held on or about May 31, 2024, SLGI Asset Management Inc. will seek approval of securityholders of the fund to merge the fund into Sun Life Amundi Emerging Markets Debt Fund (the "Continuing Fund"). On the same date, SLGI Asset Management Inc. will seek approval of securityholders of the Continuing Fund to change the fundamental investment objective of the Continuing Fund. If approved, the investment objective of the fund will be to seek total return through investment in investment grade and non-investment grade debt securities of issuers located anywhere in the world (the "Investment Objective Change"). The proposed merger is conditional on receiving securityholder approval of the merger as well as receiving securityholder approval of the Investment Objective Change. The fund will be closed to purchases in new investment accounts effective at the close of business on March 8, 2024. If approved, the merger is expected to take effect on or about June 28, 2024, at which time SLGI Asset Management Inc. also intends to change the name of the Continuing Fund to Sun Life MFS Global Core Plus Bond Fund, and the fund will be terminated. For more information, please refer to Amendment No. 2 dated March 18, 2024 to the fund's simplified prospectus dated June 28, 2023.

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.

The payment of distributions is not guaranteed and may fluctuate. The payment of distributions should not be confused with a fund's performance, rate of return, or yield. Annual distributions paid as a result of capital gains realized by a fund and income and dividends earned by a fund are taxable in your hands in the year they are paid.

For questions, contact the Client Services team:

Hours:
Monday to Friday, 8 a.m. – 8 p.m. ET

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