

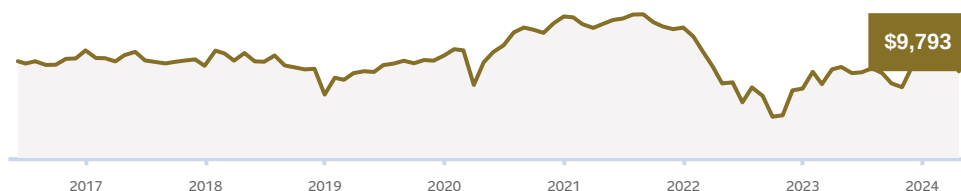
Sun Life Wellington Opportunistic Fixed Income Private Pool

Series F

Key reasons to invest

- High-conviction, unconstrained portfolio of global fixed income securities seeking core bond-like volatility¹
- Diversified across multiple asset types, geographies, credit tiers and time horizons
- Three drivers of returns: strategic sector positioning, market-neutral strategies and tactical allocation
- Can complement a core fixed income portfolio through the use of alternative investment strategies

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	0.1	-1.6	5.1	2.0	-2.1	0.6		0.0

Calendar returns

% as of Mar 31, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	-1.6	8.0	-11.7	-2.1	7.9	8.6	-5.9	-3.1	2.2	—	—

Distributions

\$/Security

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	0.3	0.9	0.3	0.4	0.2			0.2		

Asset allocation

% as of Feb 29, 2024



Fixed income
Other
Cash
International equity

76.5
14.1
9.4
0.0

Geographic allocation

% as of Feb 29, 2024



United States
Brazil
New Zealand
Norway
South Korea
Mexico
Sweden
Iceland
Colombia
Australia
Other

52.7
6.6
3.7
2.7
2.5
2.4
2.4
2.0
2.0
1.8
21.3

Fund essentials

CIFSC category **Alternative Credit Focused**

Inception date **Jun 6, 2016**

Benchmark **Bloomberg Barclays Global Aggregate Bond Index Hedged C\$**

MER **0.96%**
as of Dec 31, 2023

Management fee **0.77%**

Current Price **\$7.4784**
as of Apr 22, 2024

Fund assets **\$453.5M**
as of Mar 31, 2024

Number of holdings **774**
as of Feb 29, 2024

Distribution frequency **Monthly**

Min initial investment **\$500**

Min additional investment **\$50**

Risk profile **Low to medium**

Fund codes **NL SUN 1410**

Management Company

- SLGI Asset Management Inc.

Sub-advisors

- Wellington Management Canada ULC

Credit mix		Fixed income Allocation		Top 10 Holdings (%)	
% as of Feb 29, 2024		% as of Feb 29, 2024		% as of Feb 29, 2024	
AAA	7.4	Government	56.7	United States Treasury Bills	6.2
AA	44.3	Agency Mortgage-Backed	14.3	United States Treasury Notes 2.375%	6.1
A	4.2	Corporate Bond	12.7	Secretaria Tesouro Nacional 10%	4.1
BBB	14.7	Convertible	5.0	Federal National Mortgage Association 5%	3.4
BB	14.0	Asset-Backed	3.1	Government National Mortgage Association 6%	2.9
B	3.0	Cash & Equivalents	2.4	United States Treasury Notes 1.375%	2.4
Below B	1.5	Bank Loan	2.1	United States Treasury Notes 1.125%	2.2
Not Rated	10.8	Government-Related	1.6	Federal National Mortgage Association 5.5%	1.7
Risk & Statistics		Preferred Stock	0.9	New Zealand (Government Of) 2.5%	1.6
		Commercial Mortgage-Backed	0.6	Sweden (Kingdom Of) 0.125%	1.5
		Other	0.5		
		Fixed income characteristics			
		% as of Feb 29, 2024			
Risk measures (3 years)	Funds	Yield to maturity	5.48%		
Annualized standard deviation	8.17	Effective duration (years)	5.58		
Upside capture	-76	Average maturity (years)	7.69		
Sharpe Ratio %	-0.53	Average credit quality	BBB		

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:

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