Sun Life Global Investments

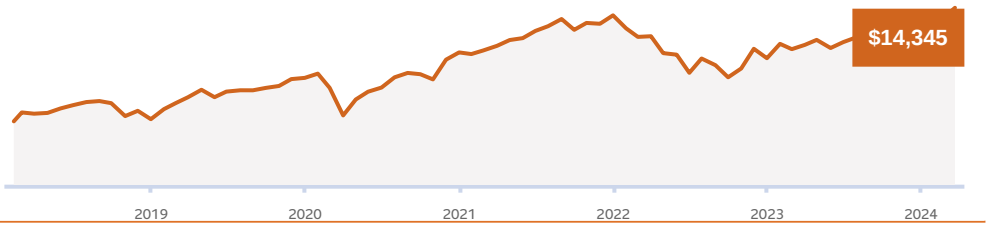
# Sun Life Granite Balanced Growth Portfolio

**Series F5**

## Key reasons to invest

- An actively managed portfolio diversified by a broad range of asset classes, geographies, investment styles and managers
- Designed for capital growth and income by investing in a strategic mix of 70% equity and 30% fixed income funds, with an emphasis towards equity
- Tactical adjustments allow the portfolio manager to adapt to changing market conditions

## Investment growth of $10,000




## Compound returns

% as of Feb 29, 2024

| | 1 mth | 3 mth | 6 mth | 1 yr | 3 yr | 5 yr | 10 yr | Since inception |
|---|---|---|---|---|---|---|---|---|
| Funds | 3.1 | 6.2 | 7.0 | 10.1 | 3.4 | 5.6 | | 5.8 |

## Calendar returns

% as of Feb 29, 2024

| | YTD | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Funds | 3.3 | 9.5 | -11.7 | 11.2 | 8.4 | 15.7 | 1.0 | — | — | — | — |

## Distributions

$/Security

| 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|
| 1.0 | 1.1 | 1.3 | 0.9 | 0.8 | 1.5 | | | | |

## Asset allocation

% as of Jan 31, 2024



| | |
|---|---|
| U.S. equity | 24.1 |
| Fixed income | 21.5 |
| International equity | 18.5 |
| Canadian equity | 17.0 |
| Other | 14.5 |
| Cash | 2.5 |
| Emg markets equity | 1.9 |

## Geographic allocation

% as of Jan 31, 2024



| | |
|---|---|
| United States | 37.2 |
| Canada | 34.0 |
| United Kingdom | 3.3 |
| Japan | 2.5 |
| France | 2.4 |
| India | 2.3 |
| China | 1.8 |
| Taiwan | 1.7 |
| Germany | 1.5 |
| Switzerland | 1.4 |
| Other | 12.0 |

## Sector allocation

% as of Jan 31, 2024



| | |
|---|---|
| Financials | 18.9 |
| Information technology | 16.8 |
| Industrials | 14.6 |
| Consumer discretionary | 7.7 |
| Materials | 6.7 |
| Health care | 6.4 |
| Energy | 6.3 |
| Consumer staples | 6.3 |
| Real Estate | 5.6 |
| Telecommunication services | 5.4 |
| Other | 5.3 |

## Fund essentials

| | |
|---|---|
| CIFSC category | **Global Equity Balanced** |
| Inception date | **Feb 9, 2018** |
| Benchmark | **Blended benchmark [1]** |
| MER as of Jun 30, 2023 | **1.08%** |
| Management fee | **0.80%** |
| Current Price as of Mar 21, 2024 | **$13.5177** |
| Fund assets as of Feb 29, 2024 | **$1.7B** |
| Number of holdings as of Jan 31, 2024 | **27** |
| Distribution frequency | **Monthly** |
| Min initial investment | **$500** |
| Min additional investment | **$50** |
| Risk profile | Low to medium |
| Fund codes | **NL** SUN F5450 |

[1] 2.5% FTSE Canada 91 Day T-Bill Index, 13.9% FTSE Canada Universe Bond Index, 13.6% Bloomberg Barclays Global Aggregate Bond Index Hedged C$, 17.5% S&P/TSX Capped Composite Index, 52.2% MSCI AC World Index C$

## Management Company

- SLGI Asset Management Inc.

## Credit mix

% as of Jan 31, 2024

| | |
|---|---|
| AAA | 17.0 |
| AA | 34.2 |
| A | 12.7 |
| BBB | 17.8 |
| BB | 7.5 |
| B | 4.1 |
| Below B | 1.2 |
| Not Rated | 5.6 |

## Risk & Statistics

as of Feb 29, 2024

| Risk measures (3 years) | Funds |
|---|---|
| Annualized standard deviation | 10.18 |
| Alpha | -2.81 |
| Beta | 0.98 |
| $R^2$ | 98.68 |
| Upside capture | 89 |
| Downside capture | 107 |
| Sharpe Ratio % | 0.14 |

## Fixed income Allocation

% as of Jan 31, 2024

| | |
|---|---|
| Government | 29.6 |
| Corporate Bond | 26.7 |
| Government-Related | 19.4 |
| Cash & Equivalents | 9.4 |
| Agency Mortgage-Backed | 6.6 |
| Asset-Backed | 3.5 |
| Commercial Mortgage-Backed | 2.2 |
| Bank Loan | 1.5 |
| Covered Bond | 0.4 |
| Convertible | 0.3 |
| Other | 0.3 |

## Fixed income characteristics

% as of Jan 31, 2024

| | |
|---|---|
| Yield to maturity | 7.09% |
| Effective duration (years) | 6.28 |
| Average maturity (years) | 11.41 |
| Average credit quality | A |

## Top 10 Holdings (%)

% as of Jan 31, 2024

| | |
|---|---|
| iShares Core S&P 500 ETF | 11.8 |
| Sunlife Granite Tactical Completion Fd I | 8.5 |
| Sun Life BlackRock Cdn Composite Equity | 7.7 |
| Sun Life Real Assets Private Pool I | 7.3 |
| PH&N Bond Fund O | 6.3 |
| Sun Life Schroder Emerging Markets I | 5.3 |
| Sun Life US Core Fixed Inc I | 5.2 |
| Sunlife Blackrock Cdn Universe Bond I | 4.6 |
| Beutel Goodman Canadian Equity Class I | 4.4 |
| Sun Life MFS Canadian Equity I | 4.4 |

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.

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