

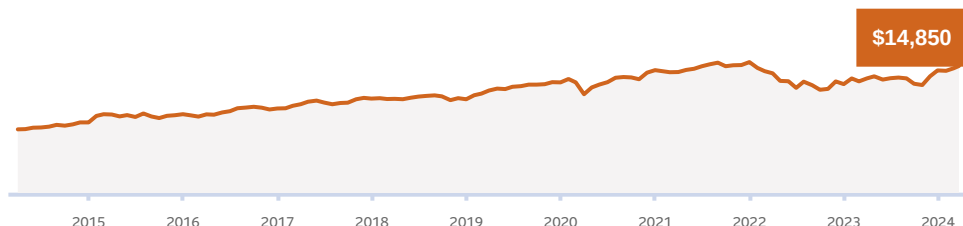
Sun Life Granite Conservative Portfolio

Series 0

Key reasons to invest

- An actively managed portfolio diversified by a broad range of asset classes, geographies, investment styles and managers
- Designed for income and capital growth, by investing in a strategic mix of 65% fixed income and 35% equity, with an emphasis towards income
- 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 | 1.3 | 4.4 | 5.5 | 7.3 | 0.7 | 2.9 | | 4.0 |

Calendar returns

% as of Feb 29, 2024

| | YTD | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------|-----|------|-------|------|------|------|------|------|------|------|------|
| Funds | 1.1 | 7.8 | -11.1 | 4.2 | 6.9 | 10.5 | -0.4 | 6.5 | 3.9 | 6.0 | 5.4 |

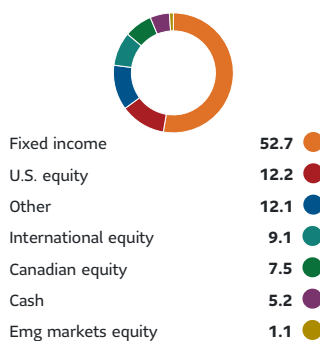
Distributions

\$/Security

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------|------|------|------|------|------|------|------|------|------|------|
| Funds | 0.3 | 0.3 | 0.6 | 0.4 | 0.3 | 0.5 | 0.5 | 0.4 | 0.5 | 0.5 |

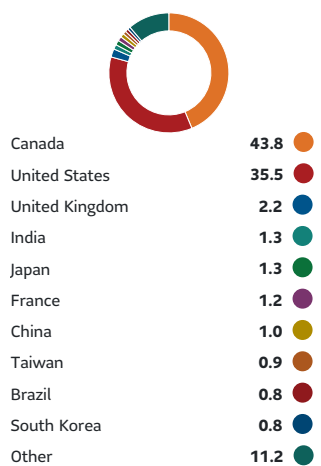
Asset allocation

% as of Jan 31, 2024



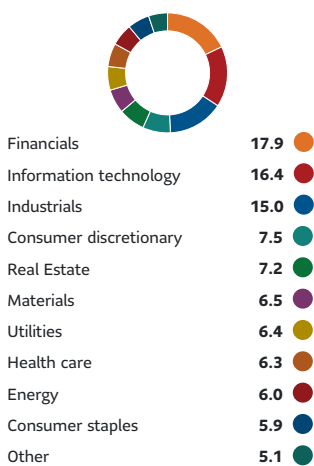
Geographic allocation

% as of Jan 31, 2024



Sector allocation

% as of Jan 31, 2024



Fund essentials

CIFSC category **Global Fixed Income Balanced**

Inception date **Apr 1, 2014**

Benchmark **Blended benchmark ¹**

MER **0.20%**
as of Jun 30, 2023

Management fee **0.70%**

Current Price **\$9.8319**
as of Mar 21, 2024

Fund assets **\$1.4B**
as of Feb 29, 2024

Number of holdings **27**
as of Jan 31, 2024

Distribution frequency **Annually**

Min initial investment **\$500**

Min additional investment **\$50**

Risk profile  **Low**

Fund codes **ISC SUN 0144**

¹ 31.2% FTSE Canada Universe Bond Index, 5.0% FTSE Canada 91 Day T-Bill Index, 28.8% Bloomberg Barclays Global Aggregate Bond Index Hedged C\$, 8.4% S&P/TSX Capped Composite Index, 26.6% MSCI AC World Index C\$

Management Company

- SLGI Asset Management Inc.

Credit mix
% as of Jan 31, 2024

| | |
|-----------|------|
| AAA | 17.4 |
| AA | 35.1 |
| A | 12.5 |
| BBB | 18.7 |
| BB | 6.6 |
| B | 3.2 |
| Below B | 0.8 |
| Not Rated | 5.7 |

Risk & Statistics
as of Feb 29, 2024

| | |
|-------------------------------|-------|
| Risk measures (3 years) | Funds |
| Annualized standard deviation | 7.55 |
| Alpha | 0.18 |
| Beta | 1.1 |
| R ² | 97.37 |
| Upside capture | 110 |
| Downside capture | 111 |
| Sharpe Ratio % | -0.20 |

Fixed income Allocation
% as of Jan 31, 2024

| | |
|----------------------------|------|
| Corporate Bond | 28.5 |
| Government | 27.8 |
| Government-Related | 20.6 |
| Cash & Equivalents | 7.6 |
| Agency Mortgage-Backed | 6.8 |
| Asset-Backed | 3.6 |
| Commercial Mortgage-Backed | 2.3 |
| Preferred Stock | 1.0 |
| Bank Loan | 0.8 |
| Covered Bond | 0.4 |
| Other | 0.6 |

Fixed income characteristics
% as of Jan 31, 2024

| | |
|----------------------------|-------|
| Yield to maturity | 7.19% |
| Effective duration (years) | 6.21 |
| Average maturity (years) | 11.47 |
| Average credit quality | A |

Top 10 Holdings (%)
% as of Jan 31, 2024

| | |
|--|------|
| PH&N Bond Fund O | 16.3 |
| Sun Life US Core Fixed Inc I | 13.3 |
| Sun Life BlackRock Cdn Univ Bond | 11.8 |
| Sunlife Granite Tactical Completion Fd I | 8.5 |
| iShares Core S&P 500 ETF | 5.4 |
| Sun Life Real Assets Private Pool I | 4.9 |
| RBC Emerging Markets Bd (CAD Hedged) O | 4.8 |
| Sun Life BlackRock Cdn Composite Equity | 3.4 |
| Sun Life Wellington Oppc FxdInc PrivPl I | 3.2 |
| Sun Life Money Market Series I | 3.0 |

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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