

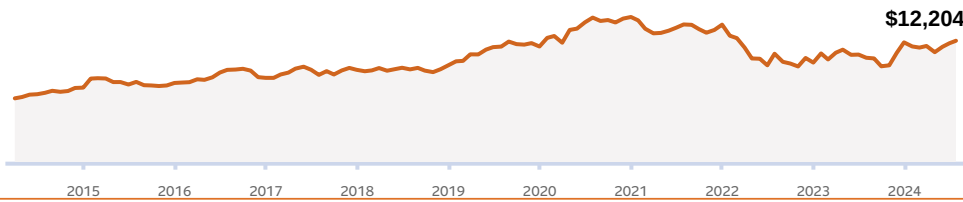
Sun Life Multi-Strategy Bond Fund

Series 0

Key reasons to invest

- A core Canadian bond solution diversified across multiple fixed income strategies, including Canadian Active Core, Canadian Passive Core and a small allocation to Global Active
- The portfolio manager strategically selects sub-advisors they believe are top managers in their respective categories
- Tactical adjustments allow the portfolio manager to manage risk and adapt to changing markets

Investment growth of \$10,000



Compound returns

% as of Jun 30, 2024

	1 mth	3 mth	6 mth	1 yr	3 yr	5 yr	10 yr	Since inception
Funds	1.1	0.9	-0.3	3.7	-1.6	0.2	1.8	1.9

Calendar returns

% as of Jun 30, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	-0.3	6.8	-11.3	-2.2	9.4	6.4	1.6	2.9	1.8	1.7	3.9

Distributions

\$/Security

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

Asset allocation

% as of May 31, 2024



Fixed income	94.4
Cash	4.4
Other	1.2
International equity	0.0

Geographic allocation

% as of May 31, 2024



Canada	96.9
United States	1.8
United Kingdom	0.4
Brazil	0.1
Norway	0.1
New Zealand	0.1
Mexico	0.1
Sweden	0.1
South Korea	0.0
Iceland	0.0
Other	0.4

Fund essentials

CIFSC category	Canadian Fixed Income
Inception date	Apr 1, 2014
Benchmark	FTSE Canada Universe Bond Index
MER as of Dec 31, 2023	0.12%
Management fee	0.50%
Current Price as of Jul 24, 2024	\$8.9649
Fund assets as of Jun 30, 2024	\$262.4M
Number of holdings as of May 31, 2024	240
Distribution frequency	Monthly
Min initial investment	\$500
Min additional investment	\$50
Risk profile	Low
Fund codes	ISC SUN 0122

Management Company

- SLGI Asset Management Inc.

Credit mix

% as of May 31, 2024

AAA	31.6
AA	34.2
A	15.1
BBB	16.1
BB	0.4
B	0.1
Below B	0.0
Not Rated	2.5

Risk & Statistics

as of Jun 30, 2024

Risk measures (3 years)	Funds
Annualized standard deviation	7.13
Alpha	0.44
Beta	1.03
R ²	99.21
Upside capture	104
Downside capture	101
Sharpe Ratio %	-0.62

Fixed income Allocation

% as of May 31, 2024

Government-Related	40.5
Corporate Bond	29.6
Government	24.4
Cash & Equivalents	4.0
Covered Bond	0.6
Agency Mortgage-Backed	0.4
Asset-Backed	0.2
Convertible	0.1
Bank Loan	0.0
Commercial Mortgage-Backed	0.0
Other	0.0

Fixed income characteristics

% as of May 31, 2024

Yield to maturity	4.43%
Effective duration (years)	7.89
Average maturity (years)	10.01
Average credit quality	AA

Top 10 Holdings (%)

% as of May 31, 2024

Sun Life BlackRock Cdn Univ Bond	42.6
PH&N Bond Fund O	35.9
Sun Life Wellington Oppc FxdInc PrivPl I	2.5
Canada (Government of) 1.75%	0.9
Province of British Columbia 2.2%	0.7
Canada (Government of) 3.5%	0.6
Canada (Government of) 2%	0.5
Quebec (Province Of) 1.5%	0.5
Royal Bank of Canada	0.5
Ontario (Province Of) 2.05%	0.4

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.

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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