

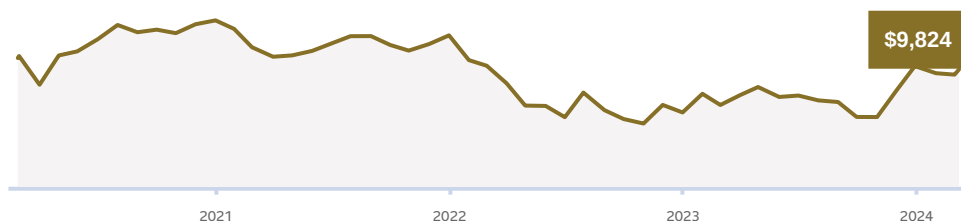
## Sun Life Core Advantage Credit Private Pool

## Series F

### Key reasons to invest

- Well-diversified, North American, investment-grade fixed income portfolio
- Deep global credit expertise broadens the investment universe, improving diversification and return potential through allocation to foreign bonds and sophisticated hedging strategies
- Investment-grade private fixed income designed to enhance diversification and maximize return potential while maintaining a lower risk profile.
- Unique inflation protection capabilities through investments like real return bonds help to protect from inflation risk while enhancing return potential.

### 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	-0.2	2.6	4.5	5.0	-1.4	—	—	-0.7

### Calendar returns

% as of Feb 29, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	-1.3	7.7	-11.4	-2.2	5.5	—	—	—	—	—	—

### Distributions

\$/Security

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	0.5	0.3	0.2	0.4	—	—	—	—	—	—

### Asset allocation

% as of Dec 31, 2023



Fixed income	94.1
Cash	3.7
Other	2.2

### Geographic allocation

% as of Dec 31, 2023



Canada	69.9
United States	22.5
France	2.1
Austria	1.6
Australia	1.5
United Kingdom	1.3
Germany	0.9
Cayman Islands	0.1

### Fund essentials

CIFSC category **Canadian Fixed Income**

Inception date **Feb 26, 2020**

Benchmark **FTSE Canada Universe Bond Index**

MER as of Jun 30, 2023 **0.66%**

Management fee **0.48%**

Current Price as of Mar 7, 2024 **\$8.3182**


Fund assets as of Feb 29, 2024 **\$138.8M**

Number of holdings as of Dec 31, 2023 **97**

Distribution frequency **Monthly**

Min initial investment **\$500**

Min additional investment **\$50**

Risk profile  Low

Fund codes **NL SUN 630**

### Management Company

- SLGI Asset Management Inc.

### Sub-advisors

- Sun Life Capital Management (Canada) Inc.

Credit mix	
% as of Dec 31, 2023	
AAA	25.8
AA	31.8
A	22.2
BBB	19.7
BB	0.0
B	0.0
Below B	0.0
Not Rated	0.4

Risk & Statistics	
as of Feb 29, 2024	
Risk measures (3 years)	Funds
Annualized standard deviation	7.18
Alpha	0.96
Beta	1.05
R <sup>2</sup>	97.19
Upside capture	107
Downside capture	99
Sharpe Ratio %	-0.51

Fixed income Allocation	
% as of Dec 31, 2023	
Corporate Bond	49.3
Government-Related	25.3
Government	16.1
Asset-Backed	7.6
Agency Mortgage-Backed	1.3
Cash & Equivalents	0.4
Bank Loan	0.0
Commercial Mortgage-Backed	0.0
Convertible	0.0
Covered Bond	0.0
Other	0.0

Fixed income characteristics	
% as of Dec 31, 2023	
Yield to maturity	4.82%
Effective duration (years)	8.71
Average maturity (years)	14.25
Average credit quality	AA

Top 10 Holdings (%)	
% as of Dec 31, 2023	
Sun Life Core Fixed Income	10.2
Province of British Columbia 4.3%	4.9
Canada (Government of) 4.25%	3.4
Province of British Columbia 4.95%	2.3
Canada (Government of) 4.68104%	2.3
Manulife Financial Corporation	2.2
Manitoba (Province of) 3.4%	2.0
MADISON PARK FUNDING XXXIV LTD	1.9
Quebec (Province Of) 4.25%	1.9
Province of Saskatchewan 3.9%	1.8

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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