

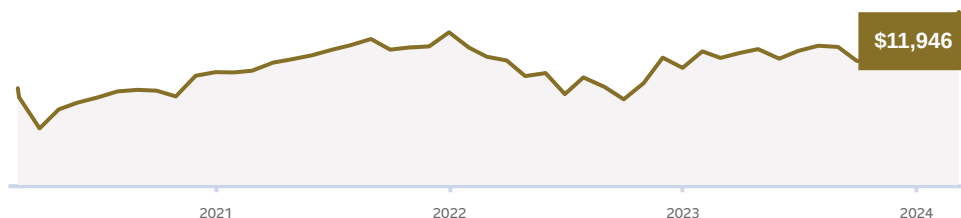
## Sun Life Global Tactical Yield Private Pool

## Series F

### Key reasons to invest

- Globally diversified balanced portfolio offering exposure to typically low-correlated alternative asset classes, including real assets and alternative credit
- Leverages Sun Life Global Investments' proven expertise in asset allocation
- Flexible tactical asset allocation capitalizes on potential short- and mid-term opportunities while protecting capital
- Seeks to generate yield through a diversified portfolio of equity and fixed income

### 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	1.7	5.7	6.4	9.2	4.0	—	—	4.1

### Calendar returns

% as of Feb 29, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Funds	2.1	9.5	-7.9	9.8	3.8	—	—	—	—	—	—

### Distributions

\$/Security

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

### Asset allocation

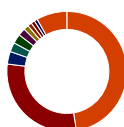
% as of Dec 31, 2023



Fixed income	44.5
U.S. equity	34.6
International equity	13.9
Canadian equity	3.3
Cash	2.2
Emg markets equity	1.3
Other	0.2

### Geographic allocation

% as of Dec 31, 2023



United States	47.5
Canada	29.5
Japan	3.4
France	2.5
United Kingdom	2.5
Australia	2.0
British Virgin Islands	1.4
Switzerland	1.1
Germany	1.0
Netherlands	0.9
Other	8.2

### Sector allocation

% as of Dec 31, 2023



Information technology	21.1
Financials	16.3
Health care	13.3
Industrials	12.3
Consumer discretionary	10.2
Telecommunication services	6.8
Energy	6.3
Consumer staples	5.5
Materials	3.5
Real Estate	2.6
Other	2.2

### Fund essentials

CIFSC category **Tactical Balanced**

Inception date **Feb 26, 2020**

Benchmark **Blended benchmark <sup>1</sup>**

MER as of Jun 30, 2023 **0.99%**

Management fee **0.68%**

Current Price as of Mar 7, 2024 **\$10.2909**

Fund assets as of Feb 29, 2024 **\$14.4M**

Number of holdings as of Oct 31, 2023 **1102**

Distribution frequency **Monthly**

Min initial investment **\$500**

Min additional investment **\$50**

Risk profile **Low to medium**

Fund codes **NL SUN 470**

<sup>1</sup> 10.0% Bloomberg Barclays Global Aggregate Bond Index Hedged C\$, 40.0% FTSE Canada Universe Bond Index, 50.0% MSCI World Index C\$

### Management Company

- SLGI Asset Management Inc.

Credit mix		Fixed income Allocation		Top 10 Holdings (%)	
% as of Dec 31, 2023		% as of Dec 31, 2023		% as of Dec 31, 2023	
AAA	23.2	Corporate Bond	44.0	Sun Life Core Fixed Income	3.9
AA	30.3	Government	24.1	Province of British Columbia 4.3%	1.7
A	18.9	Government-Related	20.3	Microsoft Corp	1.5
BBB	19.4	Asset-Backed	5.1	Cce Investments Ltd.	1.3
BB	3.9	Agency Mortgage-Backed	4.2	Canada (Government of) 7.67937%	1.3
B	0.6	Convertible	1.1	The Cigna Group	1.2
Below B	0.3	Bank Loan	0.5	Merck & Co Inc	1.2
Not Rated	3.4	Preferred Stock	0.3	Canada Housing Trust No.1 1.75%	1.1
		Cash & Equivalents	0.2	Marathon Petroleum Corp	1.1
		Commercial Mortgage-Backed	0.1	Accenture PLC Class A	1.1
		Other	0.1		
<b>Risk &amp; Statistics</b>		<b>Fixed income characteristics</b>			
as of Feb 29, 2024		% as of Dec 31, 2023			
Risk measures (3 years)	Funds				
Annualized standard deviation	9.45	Yield to maturity	4.82%		
Alpha	0.23	Effective duration (years)	8.71		
Beta	1.07	Average maturity (years)	14.25		
R <sup>2</sup>	93.47	Average credit quality	AA		
Upside capture	107				
Downside capture	107				
Sharpe Ratio %	0.21				

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:

Hours:  
**Monday to Friday, 8 a.m. – 8 p.m. ET**

Phone:  
**1-877-344-1434**

Fax:  
**1-855-329-7544**

Address:  
**SLGI Asset Management Inc., 1 York Street,  
 Toronto, ON M5J 0B6**

Email:  
**info@sunlifeglobalinvestments.com**