



## SUN LIFE WELLINGTON OPPORTUNISTIC FIXED INCOME PRIVATE POOL

### Summary of Investment Portfolio\*

as at March 31, 2023

#### Top 25 Investments

Holding Name	Percentage of Net Asset Value of the Fund (%)
1 US Treasury Bond, 3.88%, May 31, 2025 <sup>1,2</sup>	29.6
2 US Treasury Bond, 4.13%, Sep 30, 2027 <sup>1,2</sup>	18.2
3 US Treasury Bond, 3.88%, Dec 31, 2029 <sup>1,2</sup>	7.5
4 Fannie Mae Pool, 5.50%, Apr 15, 2037	7.5
5 Cash and Cash Equivalents	6.5
6 United States Treasury Inflation Indexed Bonds, 1.64%, Oct 15, 2027	6.2
7 IRS NZD FIX, 2.66%, Mar 16, 2027 <sup>1</sup>	5.6
8 Brazil Notas do Tesouro Nacional, Serie F, 10.00%, Jan 01, 2029	5.2
9 EUR Currency Forward Contract, Apr 28, 2023 <sup>1</sup>	4.3
10 FNMA TBA 30 YR SFM 5.0% APR PLS#15857, 5.00%, Apr 13, 2039	4.0
11 JPY Currency Forward Contract, Apr 28, 2023 <sup>1</sup>	3.6
12 United States Treasury Inflation Indexed Bonds, 0.14%, Apr 15, 2026	3.3
13 Japanese Government CPI Linked Bond, 0.11%, Mar 10, 2029	3.0
14 United States Treasury Inflation Indexed Bonds, 0.46%, Jan 15, 2027	3.0
15 Fannie Mae, 4.50%, Apr 15, 2034	2.9
16 IRS MXN FIX, 7.84%, Mar 10, 2027 <sup>1</sup>	2.4
17 US Treasury Bond, 3.38%, Nov 15, 2048 <sup>1,2</sup>	2.3
18 IRS SEK REC FIX, 3.04%, Mar 15, 2028 <sup>1</sup>	2.2
19 Australia Government Coupon, 1.75%, Nov 21, 2032 <sup>1,2</sup>	2.1
20 IRS MXN REC FIX, 9.05%, Jun 14, 2028 <sup>1</sup>	2.0
21 IRS KRW REC FIX, 4.32%, Mar 15, 2028 <sup>1</sup>	1.9
22 Korea Treasury Bond, 2.38%, Dec 10, 2031	1.9
23 Iceland Rikisbref, 5.00%, Nov 15, 2028	1.7
24 United States Treasury Inflation Indexed Bonds, 0.14%, Jul 15, 2031	1.7
25 Australia Government Bond, 0.28%, Nov 21, 2032	1.6
	<b>130.2</b>
<b>Total Net Asset Value (000s)</b>	<b>\$ 516,669</b>

#### Sector Allocation

	Percentage of Net Asset Value of the Fund (%)
International Government Bond	39.3
U.S. Corporate Bond	20.4
U.S. Mortgage-Backed Securities	18.4
U.S. Government Bond	17.4
Derivatives - Long	8.2
International Corporate Bond	7.5
Cash and Cash Equivalents	6.5
International Mortgage-Backed Securities	1.7
Canadian Corporate Bond	0.8
Canadian Federal Government Bond	0.7
Financials	0.2
Communication Services	0.1
Utilities	0.1
Exchange-Traded Funds - Senior Loan	0.0
Health Care	0.0
Industrials	0.0
Derivatives - Short	(7.2)
Other Assets less Liabilities	(14.1)
	<b>100.0</b>

#### Asset Allocation

	Percentage of Net Asset Value of the Fund (%)
U.S. Fixed Income	56.2
International Fixed Income	48.5
Derivatives - Long	8.2
Cash and Cash Equivalents	6.5
Canadian Fixed Income	1.5
U.S. Equities	0.3
International Equities	0.1
Derivatives - Short	(7.2)
Other Assets less Liabilities	(14.1)
	<b>100.0</b>

<sup>(\*)</sup> All information is as at March 31, 2023. The summary of investment portfolio may change due to ongoing portfolio transactions of the Fund. Unless otherwise noted positions are long. You may obtain quarterly updates to these holdings free of charge by calling us at 1-877-344-1434, visiting our website at [www.sunlifeglobalinvestments.com](http://www.sunlifeglobalinvestments.com) or by sending an email to us at [info@sunlifeglobalinvestments.com](mailto:info@sunlifeglobalinvestments.com).

<sup>(1)</sup> In determining its holdings ranking for purposes of the disclosure required by this Item, the Fund has, for each long position in a derivative that is held by the investment fund for purposes other than hedging and for each index participation unit held by the investment fund, from a value perspective considered that it holds directly the underlying interest of that derivative or its proportionate share of the securities held by the issuer of the index participation unit.

<sup>(2)</sup> Further to the footnote above, in the case of Futures derivatives, the name of the underlying interest, has been displayed. The Futures derivatives that correspond to the ranked items above are as follows: Ranking 1: CBOT 2YR US T-NOTE FUTURES - Expiry Date: 30/6/2023; Ranking 2: CBOT 5YR US T-NOTE FUTURES - Expiry Date: 30/6/2023; Ranking 3: CBOT 10YR US T-NOTE FUTURES - Expiry Date: 21/6/2023; Ranking 17: CBOT UTLTRA US T-NOTE FUTURES - Expiry Date: 21/6/2023; Ranking 19: SFE 10YR AUSTRALIAN BOND FUTURES - Expiry Date: 15/6/2023.