



SUN LIFE WELLINGTON OPPORTUNISTIC FIXED INCOME PRIVATE POOL

Summary of Investment Portfolio*

as at March 31, 2024

Top 25 Investments

Holding Name	Percentage of Net Asset Value of the Fund (%)
1 US Treasury Bond, 4.00%, Jan 31, 2031 ^{1,2}	19.6
2 US Treasury Bond, 4.63%, Mar 15, 2026 ^{1,2}	18.2
3 Cash and Cash Equivalents	13.6
4 US Treasury Bond, 4.38%, Aug 31, 2028 ^{1,2}	12.7
5 IRS NZD FIX, 2.66%, Mar 16, 2027 ¹	5.4
6 FNMA TBA 30 YR SFM 5.0% APR PLS#15857, 5.00%, Apr 13, 2039	4.4
7 JPY Currency Forward Contract, Apr 30, 2024 ¹	4.0
8 Brazil Notas do Tesouro Nacional, Serie F, 10.00%, Jan 01, 2029	3.9
9 Ginnie Mae, 6.00%, Apr 01, 2054	3.8
10 United States Treasury Inflation Indexed Bonds, 2.39%, Oct 15, 2028	3.3
11 United States Treasury Inflation Indexed Bonds, 1.40%, Jul 15, 2033	3.2
12 Norway Government Bond, 3.63%, Apr 13, 2034	3.0
13 United States Treasury Inflation Indexed Bonds, 1.16%, Jan 15, 2033	2.9
14 IRS MXN FIX, 7.84%, Mar 10, 2027 ¹	2.6
15 United States Treasury Note, 4.75%, Nov 15, 2053	2.4
16 Fannie Mae Pool, 5.50%, Apr 15, 2037	2.3
17 IRS CAD FIX, 3.22%, Jun 19, 2029 ¹	2.2
18 New Zealand Government Inflation Linked Bond, 3.21%, Sep 20, 2040	2.1
19 IRS MXN FIX, 9.05%, Jun 14, 2028 ¹	2.0
20 EUR Currency Forward Contract, Apr 30, 2024 ¹	1.9
21 Sweden Inflation Linked Bond, 0.17%, Jun 01, 2032	1.9
22 United States Treasury Inflation Indexed Bonds, 1.02%, Feb 15, 2042	1.8
23 Iceland Rikisbref, 5.00%, Nov 15, 2028	1.7
24 SGD Currency Forward Contract, Jun 20, 2024 ¹	1.6
25 IRS AUD FIX, 4.19%, Sep 20, 2028 ¹	1.5
	122.0
Total Net Asset Value (000s)	\$ 452,652

Sector Allocation

	Percentage of Net Asset Value of the Fund (%)
International Government Bond	39.3
U.S. Mortgage-Backed Securities	17.4
U.S. Corporate Bond	16.2
U.S. Government Bond	15.0
Cash and Cash Equivalents	13.6
International Corporate Bond	6.2
Derivatives - Long	4.5
International Mortgage-Backed Securities	1.4
Canadian Corporate Bond	1.0
Financials	0.4
Utilities	0.1
Communication Services	0.0
Energy	0.0
Derivatives - Short	(5.6)
Other Assets less Liabilities	(9.5)
	100.0

Asset Allocation

	Percentage of Net Asset Value of the Fund (%)
U.S. Fixed Income	48.6
International Fixed Income	46.9
Cash and Cash Equivalents	13.6
Derivatives - Long	4.5
Canadian Fixed Income	1.0
U.S. Equities	0.5
International Equities	0.0
Derivatives - Short	(5.6)
Other Assets less Liabilities	(9.5)
	100.0

^(*) All information is as at March 31, 2024. 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 or by sending an email to us at info@sunlifeglobalinvestments.com.

⁽¹⁾ 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.

⁽²⁾ 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 10YR US T-NOTE FUTURES - Expiry Date: 01/31/2031; Ranking 2: CBOT 2YR US T-NOTE FUTURES - Expiry Date: 03/15/2026; Ranking 4: CBOT 5YR US T-NOTE FUTURES - Expiry Date: 08/31/2028.