



## SUN LIFE RISK MANAGED U.S. EQUITY FUND

### Summary of Investment Portfolio\*

as at September 30, 2024

#### Top 25 Investments

Holding Name	Percentage of Net Asset Value of the Fund (%)
1 Vanguard S&P 500 ETF	67.1
2 United States Treasury Bill, 4.84%, Oct 22, 2024	7.5
3 United States Treasury Bill, 5.30%, Oct 03, 2024	6.3
4 United States Treasury Bill, 4.71%, Oct 24, 2024	2.7
5 Cash and Cash Equivalents	2.3
6 American Honda Finance Corporation, 4.93%, Dec 09, 2024	2.3
7 General Mills, Inc., 5.28%, Nov 22, 2024	2.3
8 United States Treasury Bill, 4.54%, Dec 26, 2024	2.2
9 Glencore Funding LLC, 4.92%, Oct 07, 2024	2.2
10 CRH America Finance Inc., 4.89%, Dec 17, 2024	2.0
11 United States Treasury Bill, 5.00%, Nov 05, 2024	1.3
12 United States Treasury Bill, 5.26%, Oct 17, 2024	0.9
13 E-Mini S&P 500 Index, Dec 20, 2024	0.2
14 Chicago Board Options Exchange @26 Call Option, Nov 20, 2024	0.1
15 USD Currency Forward Contract, Dec 20, 2024	0.1
16 S&P 500 MINI INDEX @541 Put Option, Sep 19, 2025	0.1
17 Chicago Board Options Exchange @29 Call Option, Dec 18, 2024	0.1
18 S&P 500 MINI INDEX @529 Put Option, Aug 15, 2025	0.1
19 S&P 500 MINI INDEX @525 Put Option, Jul 18, 2025	0.1
20 S&P 500 MINI INDEX @520 Put Option, Jun 20, 2025	0.1
21 S&P 500 MINI INDEX @505 Put Option, May 16, 2025	0.0
22 Chicago Board Options Exchange @24 Call Option, Oct 16, 2024	0.0
23 Chicago Board Options Exchange @28 Call Option, Dec 18, 2024	0.0
24 Micro E-mini S&P 500 Index, Dec 20, 2024	0.0
25 S&P 500 INDEX @4175 Put Option, Dec 20, 2024	0.0
	<b>100.0</b>
<b>Total Net Asset Value (000s)</b>	<b>\$ 29,443</b>

#### Asset Allocation

	Percentage of Net Asset Value of the Fund (%)
Equity	67.1
Cash and Cash Equivalents	32.0
Derivatives - Long	1.2
Other Assets less Liabilities	0.3
Derivatives - Short	(0.6)
	<b>100.0</b>

(\*) All information is as at September 30, 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](http://www.sunlifeglobalinvestments.com) or by sending an email to us at [info@sunlifeglobalinvestments.com](mailto:info@sunlifeglobalinvestments.com).

(†) The investment portfolio includes one or more other investment fund(s).