



SUN LIFE WELLINGTON OPPORTUNISTIC FIXED INCOME PRIVATE POOL

Summary of Investment Portfolio*

as at September 30, 2023

Top 25 Investments

Holding Name	Percentage of Net Asset Value of the Fund (%)
1 US Treasury Bond, 5.00%, Sep 30, 2025 ^{1,2}	39.4
2 US Treasury Bond, 4.00%, Feb 29, 2028 ^{1,2}	18.7
3 IRS CAD FIX, 4.50%, Sep 20, 2025 ¹	15.8
4 Cash and Cash Equivalents	13.9
5 United States Treasury Bill, 5.38%, Dec 14, 2023	9.5
6 US Treasury Bond, 4.13%, Aug 31, 2030 ^{1,2}	6.1
7 Fannie Mae, 6.00%, Jan 10, 2033	6.1
8 Brazil Notas do Tesouro Nacional, Serie F, 10.00%, Jan 01, 2029	5.8
9 IRS NZD FIX, 2.66%, Mar 16, 2027 ¹	5.4
10 JPY Currency Forward Contract, Oct 31, 2023 ¹	4.9
11 Fannie Mae or Freddie Mac, 5.50%, Oct 01, 2052	4.7
12 Fannie Mae, 5.00%, Oct 14, 2038	3.6
13 United States Treasury Inflation Indexed Bonds, 0.47%, Jan 15, 2027	3.0
14 IRS MXN FIX, 7.84%, Mar 10, 2027 ¹	2.5
15 United States Treasury Inflation Indexed Bonds, 1.15%, Jan 15, 2033	2.4
16 IRS INR FIX, 6.79%, Sep 20, 2028 ¹	2.4
17 United States Treasury Inflation Indexed Bonds, 1.27%, Apr 15, 2028	2.3
18 EUR Currency Forward Contract, Jul 31, 2023 ¹	2.2
19 New Zealand Government Inflation Linked Bond, 3.13%, Sep 20, 2040	2.1
20 IRS MXN FIX, 9.05%, Jun 14, 2028 ¹	2.0
21 Sweden Inflation Linked Bond, 0.16%, Jun 01, 2032	1.9
22 Iceland Rikisbref, 5.00%, Nov 15, 2028	1.7
23 IRS NOK FIX, 3.81%, Sep 20, 2028 ¹	1.7
24 SGD Currency Forward Contract, Jul 31, 2023 ¹	1.7
25 United States Treasury Inflation Indexed Bonds, 0.14%, Jul 15, 2031	1.6
	161.4
Total Net Asset Value (000s)	\$ 503,209

Sector Allocation

	Percentage of Net Asset Value of the Fund (%)
International Government Bond	38.3
U.S. Mortgage-Backed Securities	19.2
U.S. Government Bond	17.2
U.S. Corporate Bond	16.5
Cash and Cash Equivalents	13.9
Derivatives - Long	8.3
International Corporate Bond	7.1
International Mortgage-Backed Securities	1.7
Canadian Corporate Bond	0.9
Canadian Federal Government Bond	0.7
Financials	0.3
Utilities	0.1
Exchange-Traded Funds - Senior Loan	0.0
Communication Services	0.0
Derivatives - Short	(8.9)
Other Assets less Liabilities	(15.3)
	100.0

Asset Allocation

	Percentage of Net Asset Value of the Fund (%)
U.S. Fixed Income	52.9
International Fixed Income	47.1
Cash and Cash Equivalents	13.9
Derivatives - Long	8.3
Canadian Fixed Income	1.6
U.S. Equities	0.3
International Equities	0.1
Derivatives - Short	(8.9)
Other Assets less Liabilities	(15.3)
	100.0

^(*) All information is as at September 30, 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 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 2YR US T-NOTE FUTURES - Expiry Date: 30/9/2025; Ranking 2: CBOT 5YR US T-NOTE FUTURES - Expiry Date: 29/2/2028; Ranking 6: CBOT 10YR US T-NOTE FUTURES - Expiry Date: 31/8/2030.