



SUN LIFE WELLINGTON OPPORTUNISTIC FIXED INCOME PRIVATE POOL

Summary of Investment Portfolio*

as at September 30, 2024

Top 25 Investments

Holding Name	Percentage of Net Asset Value of the Fund (%)
1 US Treasury Bond, 4.63%, Sep 15, 2026 ^{1,2}	15.9
2 Cash and Cash Equivalents	13.2
3 US Treasury Bond, 4.63%, Jun 30, 2031 ^{1,2}	12.8
4 US Treasury Bond, 4.25%, Feb 28, 2029 ^{1,2}	11.0
5 Norway Government Bond, 1.75%, Sep 06, 2029	3.6
6 Brazil Notas do Tesouro Nacional, Serie F, 10.00%, Jan 01, 2029	3.3
7 United States Treasury Inflation Indexed Bonds, 1.42%, Jul 15, 2033	3.2
8 United States Treasury Inflation Indexed Bonds, 1.19%, Jan 15, 2033	2.9
9 US Treasury Bond, 4.75%, Nov 15, 2053 ^{1,2}	2.5
10 United States Treasury Inflation Indexed Bonds, 0.49%, Jan 15, 2027	2.0
11 United States Treasury Inflation Indexed Bonds, 1.04%, Feb 15, 2042	1.9
12 ACGB, 3.00%, Nov 21, 2033 ^{1,2}	1.9
13 Fannie Mae or Freddie Mac, 5.50%, Oct 01, 2052	1.8
14 New Zealand Government Inflation Linked Bond, 3.23%, Sep 20, 2040	1.8
15 Norway Government Bond, 3.63%, Apr 13, 2034	1.8
16 United States Treasury Inflation Indexed Bonds, 2.44%, Oct 15, 2028	1.8
17 SGD Currency Forward Contract, Dec 18, 2024 ¹	1.7
18 IRS MXN FIX, 9.05%, Jun 14, 2028 ¹	1.7
19 Iceland Rikisbref, 5.00%, Nov 15, 2028	1.7
20 IRS AUD FIX, 4.19%, Sep 20, 2028 ¹	1.6
21 Australia Government Bond, 1.75%, Jun 21, 2051	1.3
22 New Zealand Government Inflation Linked Bond, 3.26%, Sep 20, 2035	1.3
23 US Treasury Bond, 4.63%, Jan 31, 2034 ^{1,2}	1.3
24 IRS MXN FIX, 8.84%, Jun 14, 2028 ¹	1.2
25 Fannie Mae or Freddie Mac, 3.00%, Oct 01, 2051	1.2
	94.4
Total Net Asset Value (000s)	\$ 462,155

Sector Allocation

	Percentage of Net Asset Value of the Fund (%)
International Government Bond	41.5
U.S. Government Bond	15.4
U.S. Corporate Bond	15.2
Cash and Cash Equivalents	13.2
U.S. Mortgage-Backed Securities	6.6
International Corporate Bond	6.1
Derivatives - Long	4.7
International Mortgage-Backed Securities	1.2
Canadian Corporate Bond	0.6
Other Assets less Liabilities	0.5
Financials	0.5
Supranational Bond	0.4
Materials	0.1
Communication Services	0.1
Utilities	0.0
Energy	0.0
Derivatives - Short	(6.1)
	100.0

Asset Allocation

	Percentage of Net Asset Value of the Fund (%)
International Fixed Income	48.8
U.S. Fixed Income	37.2
Cash and Cash Equivalents	13.2
Derivatives - Long	4.7
Canadian Fixed Income	1.0
U.S. Equities	0.7
Other Assets less Liabilities	0.5
International Equities	0.0
Derivatives - Short	(6.1)
	100.0

^(*) 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 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: 09/15/2026; Ranking 3: CBOT 10YR US T-NOTE FUTURES - Expiry Date: 06/30/2031; Ranking 4: CBOT 5YR US T-NOTE FUTURES - Expiry Date: 02/28/2029; Ranking 9: CBOT ULTRA US T-NOTE FUTURES - Expiry Date: 11/15/2053; Ranking 12: SFE 10YR AUSTRALIAN BOND FUTURES - Expiry Date: 11/21/2033; Ranking 23: LONG GILT FUTURES - Expiry Date: 01/31/2034.