NEF ETHICAL BALANCED DYNAMIC - I

Investment Policy

The Fund is a balanced fund, whose objective is to achieve capital appreciation, by respecting the Environmental, Social and Governance (ESG) principles by investing mainly in bonds and equities. The Fund is actively managed and will invest mainly in
companies with a high quality ESG profile. The Fund invests in securities issued by: OECD member countries and countries that launched enhanced engagement with the OECD / Supranational organizations and entities with investment grade (IG) / The Fund's portfolio duration is between 0.5 and 8 years. The Fund may invest in: Equities, or other funds investing in equities: from 25% up to 45% / Bonds, or other funds investing in fixed income instruments: from 40% up to 75% / Corporate Bonds with credit rating lower than IG, or other funds investing in Corporate Bonds with credit rating lower than IG: up to 35%
The Fund may also invest in money market instruments or in other funds investing in money market instruments. In order to achieve its objectives and to offset risk the Fund can invest in derivatives. Income generated by the Fund is reinvested and included in the value of units. Investors can buy or sell units of the Fund every day which is a bank business day in Luxembourg.
Recommendation: This Fund may not be appropriate for investors who plan to withdraw their money within 5 years.

Overview

Date	30 Nov 2020
Portfolio launch date	18 Jun 2015
Unit class launch date	01 Jul 2015
Unit Type	Cap
Currency	EUR
ISIN Code	LU1249493609
Ticker Bloomberg	NEFBIEI
NAV Frequency	Daily
Management Fees	0.45%
Ongoing Charges	0.61%
Management Company	NEAM S.A.
Investment Manager	Amundi SGR SpA
Central Administration	CACEIS
Depositary Bank	CACEIS

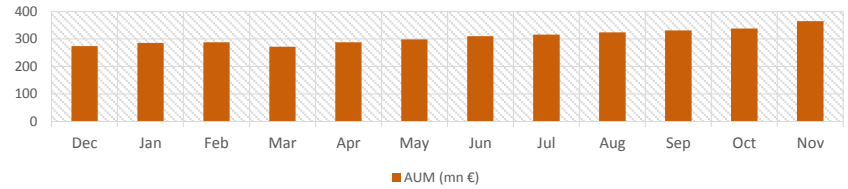
SRRI Indicator

Low risk — High risk



Fund Volatility - 1Y	6.77
Sharpe Ratio - 1Y	8.67

Total Net Asset (Sub-fund) - 1 Year or since inception

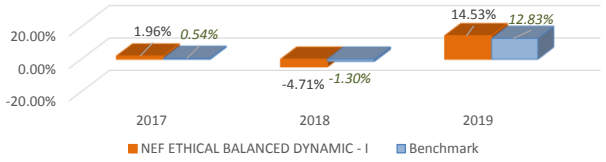


Performance Indicators

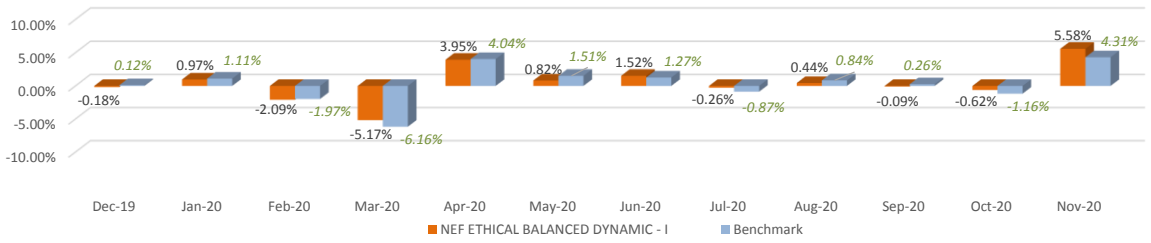
Performance %	1M	3M	6M	YTD	1Y	3Y
NEF ETHICAL BALANCED DYNAMIC - I	5.58%	4.84%	6.62%	5.02%	4.84%	14.29%
DYN BMK COMP	*4.31%*	*3.36%*	*4.64%*	*2.08%*	*1.85%*	*13.50%*

15% MSCI World Net Total Ret EUR Ind, 20% MSCI EMU Net Total Ret EUR Ind, 15% ICE Euro Corp Ind, 40% ICE Global Gov Ind, 10% ICE Euro Treasury Bill

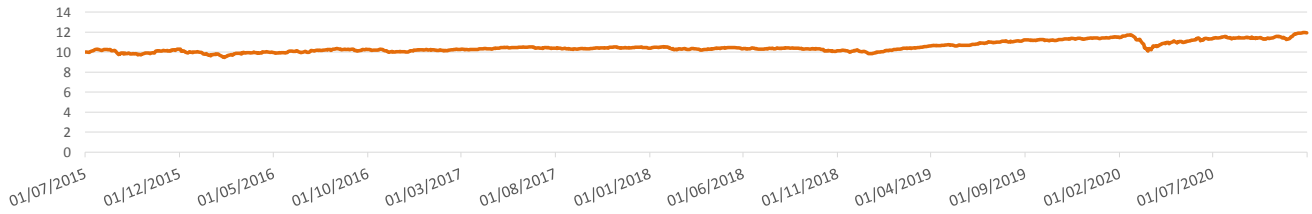
Past Performance - 3 Years



Past Performance - 12 Months



Daily NAV Price - 5 Year or since inception



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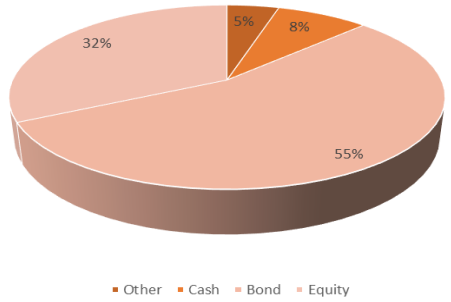
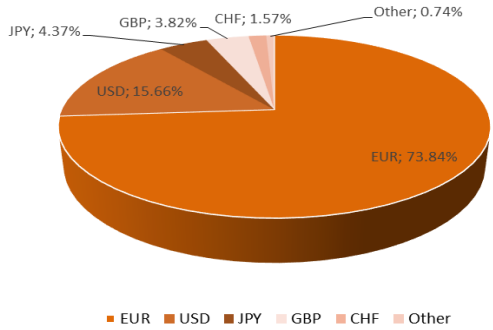
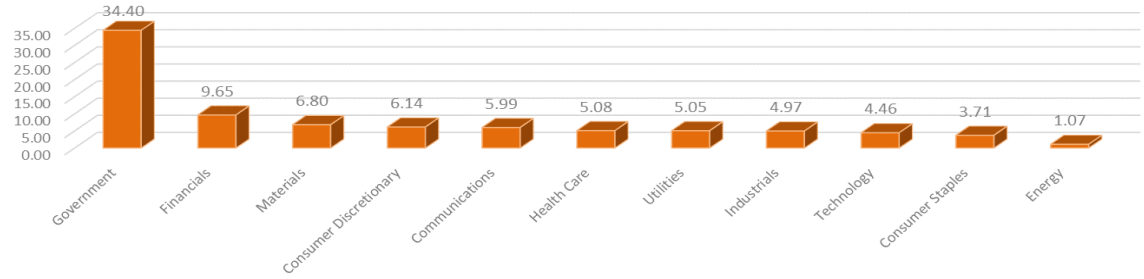
Asset class breakdown %



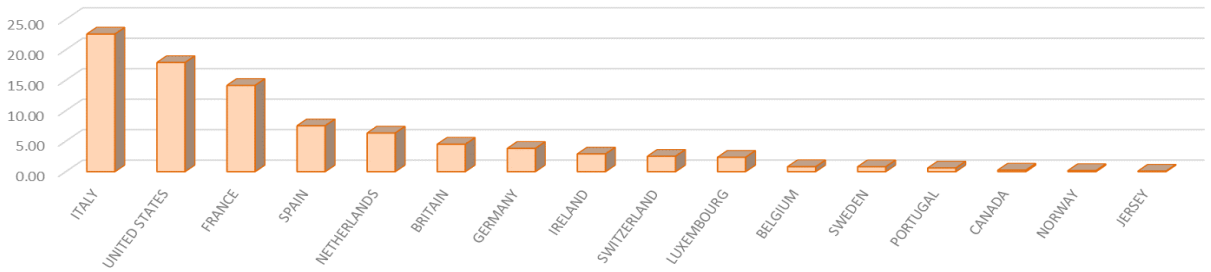
Currency breakdown % - After hedging



Sector breakdown %



Country breakdown %



Top Ten Holding %

AMUNDI IND EQ GLO LO	4.37
BTPS 6 1/2 11/01/27	3.03
T 0 5/8 08/15/30	1.92
BTPS 0.1 05/15/22	1.76
SPGB 5.9 07/30/26	1.70
BTPS 5 1/4 11/01/29	1.68
BTPS 7 1/4 11/01/26	1.57
CCTS Float 07/15/23	1.39
CCTS Float 12/15/22	1.39
CCTS Float 06/15/22	1.39
Total	20.21

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