

NEF ETHICAL TOTAL RETURN BOND - D

Investment Policy

The objective of the Fund is to achieve a positive return and capital appreciation during a whole market cycle, in EUR, through a dynamic asset allocation and a careful risk control. The Fund assets are invested in global bonds with a high Environmental, Social and Governance (ESG) profile. The portfolio will mainly invest in investment grade securities with a maximum allocation of 20% in High Yield and a maximum of 10% in emerging market securities. The Fund may also invest up to 15% of its assets into ABS or MBS. At least 85% of investments in others currencies will be hedged in Euro. The Fund will not invest in distressed or defaulted securities. The Fund aims to pay out a dividend on a semi-annually basis. Investors can buy or sell units of the Fund every day which is a bank business day in Luxembourg.

Overview

Date	28 Feb 2020
Portfolio launch date	16 Apr 2007
Unit class launch date	30 May 2011
Unit Type	Dis
Currency	EUR
ISIN Code	LU0620742055
Ticker Bloomberg	NEFRISD
NAV Frequency	Daily
Management Fees	0.80%
Ongoing Charges	1.11%

Management Company	NEAM S.A.
Investment Manager	FIL Pensions Man
Central Administration	CACEIS
Depository Bank	CACEIS

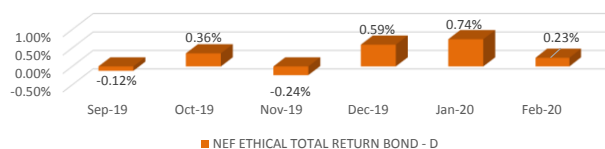
SRRI Indicator



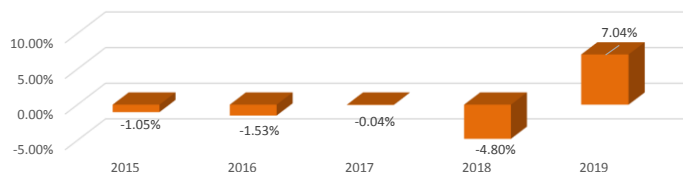
Performance Indicators

Performance %	1 Month	3 Months	6 Months	YTD	1Y
NEF ETHICAL TOTAL RETURN BOND - D	0.23%	1.57%	1.57%	0.98%	5.84%

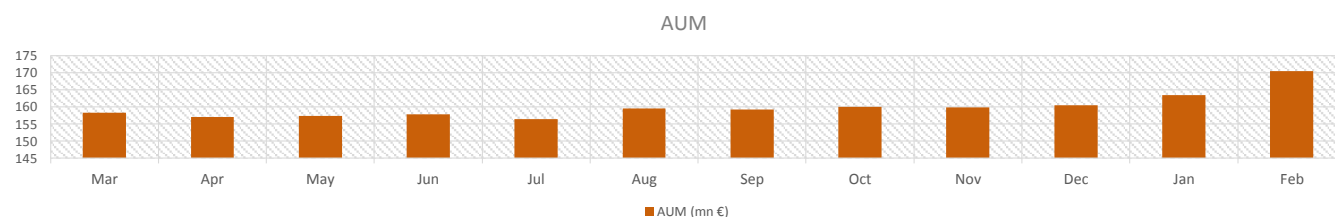
Past Performance - 6 Months



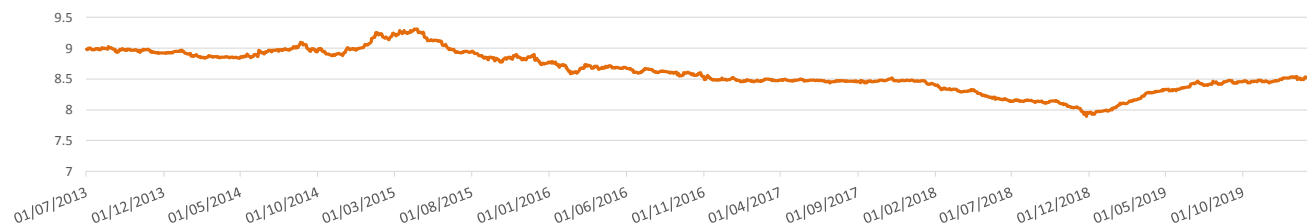
Past Performance - 5 Years



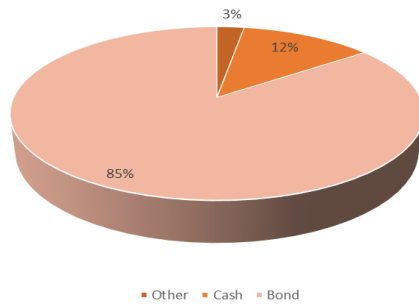
Total Net Asset (Sub-fund) - 1 Year or since inception



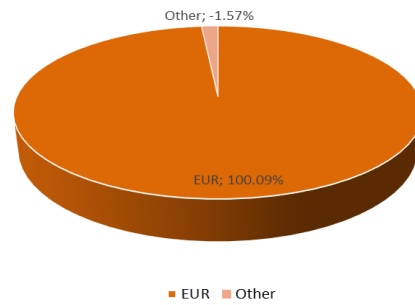
Daily NAV Price - 5 Year or since inception



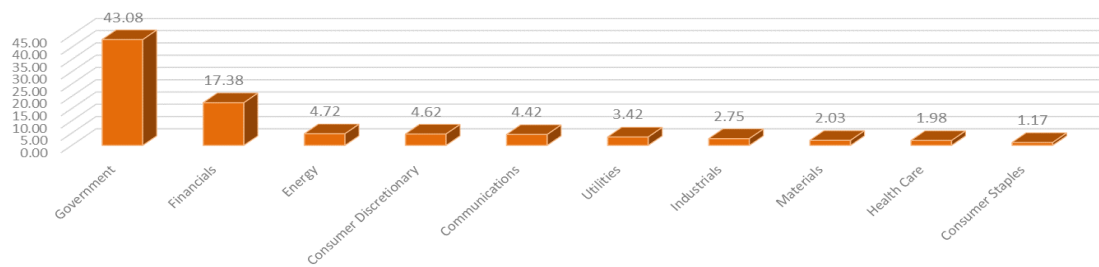
Asset class breakdown %



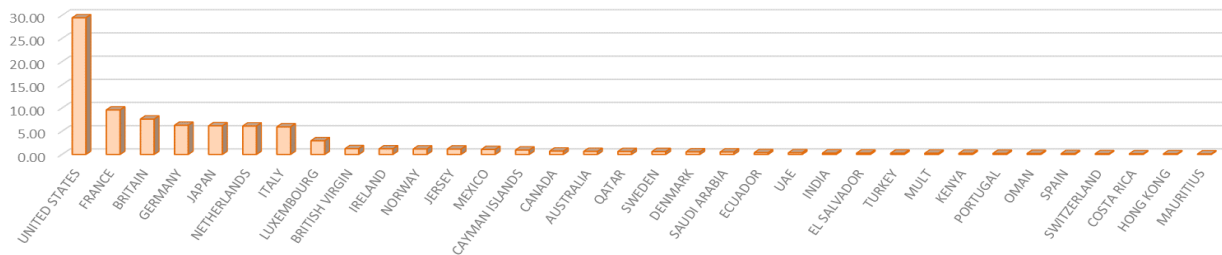
Currency breakdown % - After hedging



Sector breakdown %



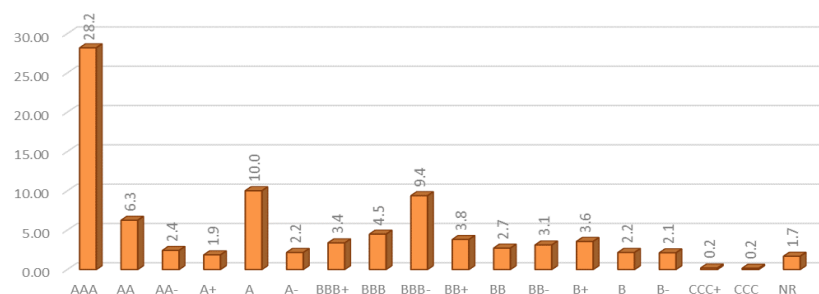
Country breakdown %



Top Ten Holding %

FRTR 5 3/4 10/25/32	6.27
JGB 0.1 09/20/20	5.91
T 2 3/8 03/15/21	5.88
T 2 3/8 02/29/24	5.25
DBR 0 1/4 08/15/28	4.83
T 1 3/4 11/15/29	2.62
T 3 10/31/25	2.39
T 2 7/8 10/31/23	2.31
BTPS 3.1 03/01/40	1.68
T 1 1/2 10/31/24	1.21
Total	38.34

Rating breakdown %



Average Rating

A