



## NEF ETHICAL TOTAL RETURN BOND - I

### 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. 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.

### Overview

Date	30 Nov 2020
Portfolio launch date	16 Apr 2007
Unit class launch date	07 May 2007
Unit Type	Cap
Currency	EUR
ISIN Code	LU0281638196
Ticker Bloomberg	NEFRISI
NAV Frequency	Daily
Management Fees	0.40%
Ongoing Charges	0.58%

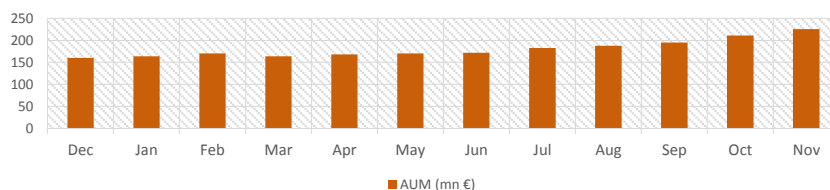
Management Company	NEAM S.A.
Investment Manager	FIL Pensions Man
Central Administration	CACEIS
Depository Bank	CACEIS

### SRRI Indicator



Fund Volatility - 1Y	1.68
Sharpe Ratio - 1Y	3.25

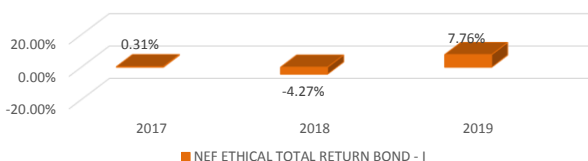
### Total Net Asset (Sub-fund) - 1 Year or since inception



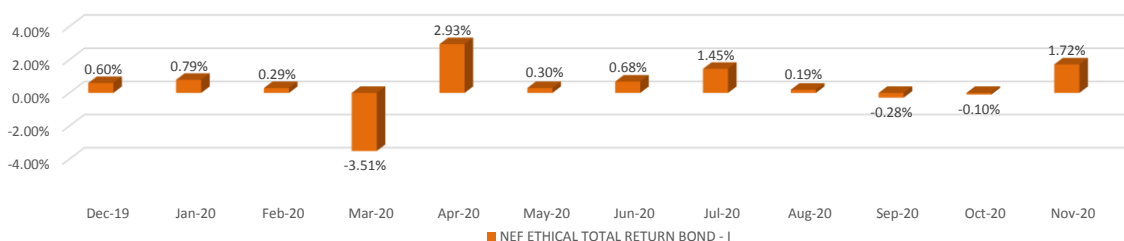
### Performance Indicators

Performance %	1M	3M	6M	YTD	1Y	3Y
NEF ETHICAL TOTAL RETURN BOND - I	1.72%	1.33%	3.69%	5.23%	5.85%	8.55%

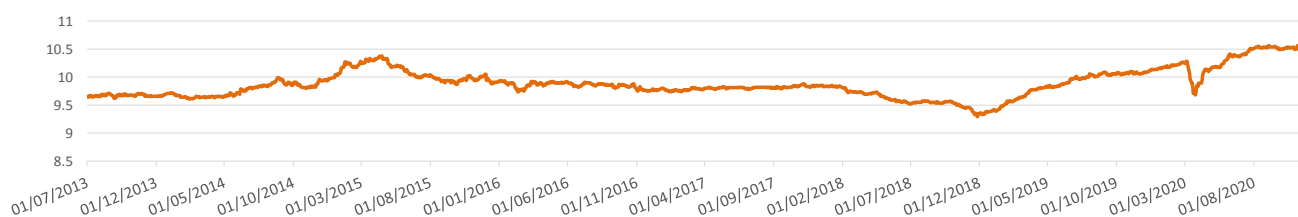
### Past Performance - 3 Years



### Past Performance - 12 Months

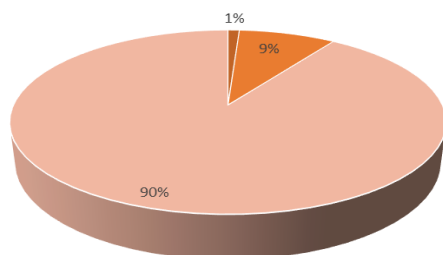


### Daily NAV Price - 5 Year or since inception



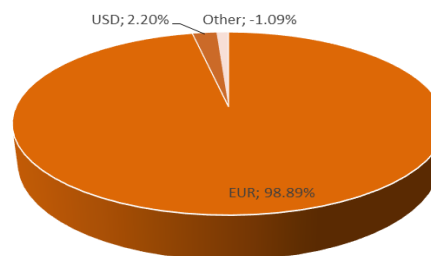


## Asset class breakdown %



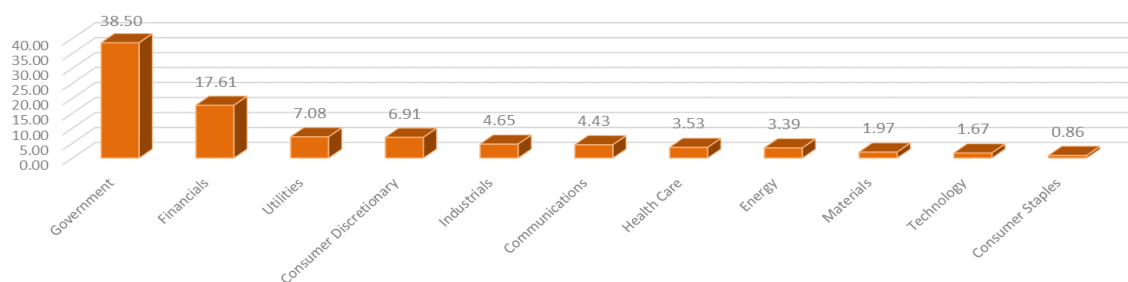
Other Cash Bond

## Currency breakdown % - After hedging

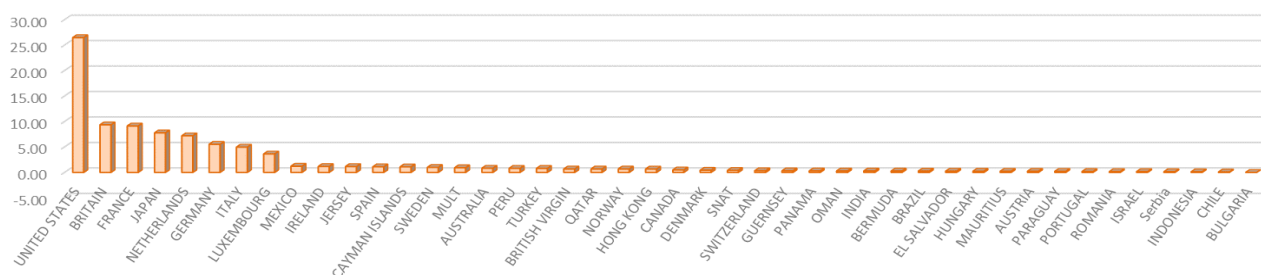


EUR USD Other

## Sector breakdown %



## Country breakdown %



## Top Ten Holding %

JGB 2 06/21/21	7.26
FRTR 5 3/4 10/25/32	4.62
T 2 3/8 02/29/24	3.67
DBR 0 1/4 08/15/28	3.62
T 2 3/8 03/15/21	2.88
T 1 1/2 02/15/30	1.89
T 3 10/31/25	1.68
T 0 5/8 08/15/30	1.63
T 2 7/8 10/31/23	1.60
T 0 5/8 05/15/30	1.57
<b>Total</b>	<b>30.41</b>