NEF EURO BOND - I

Investment Policy

The objective of this bond Fund is to achieve capital appreciation. The Fund's investment decisions are made on a discretionary basis. The Fund invests two third of its assets in mid and long term investment grade bonds, traded on the Euroland financial markets, and issued by corporates or by European national governments, European governments agencies and supranational organisations located in Europe. Bonds denominated in EUR and issued by non Euroland issuers are as well permitted. To a lesser extent investments in non investment grade bonds are permitted. Financial techniques and instruments for hedging and/or non hedging purposes may be used. 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 4 to 5 years.

Overview

Date	30 Nov 2020
Portfolio launch date	08 Oct 1999
Unit class launch date	14 Oct 1999
Unit Type	Cap
Currency	EUR
ISIN Code	LU0138377758
Ticker Bloomberg	CAGNOEI
NAV Frequency	Daily
Management Fees	0.30%
Ongoing Charges	0.41%
Management Company	NEAM S.A.
Investment Manager	BNP Paribas AM
Central Administration	CACEIS
Depositary Bank	CACEIS

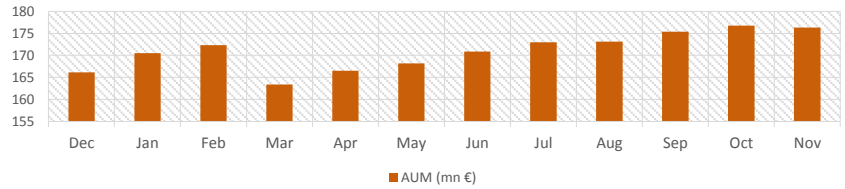
SRRI Indicator

Low risk — High risk



Fund Volatility - 1Y	2.33
Sharpe Ratio - 1Y	3.99

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

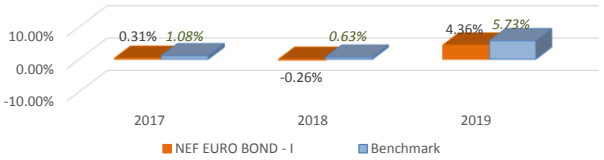


Performance Indicators

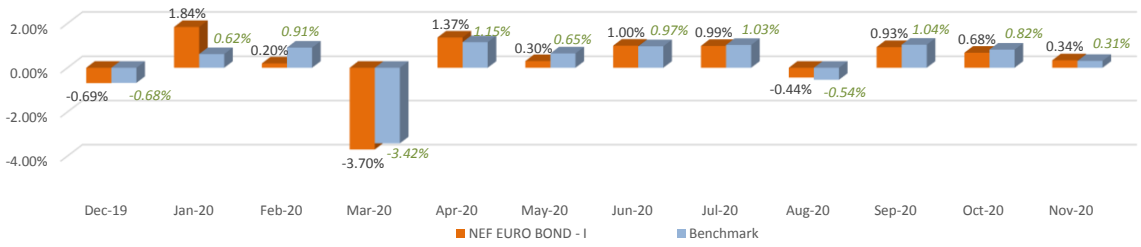
Performance %	1M	3M	6M	YTD	1Y	3Y
NEF EURO BOND - I	0.34%	1.96%	3.54%	3.33%	2.62%	6.83%
EMU0 Index	*0.31%*	*2.18%*	*3.67%*	*3.87%*	*3.17%*	*9.93%*

ICE BofAML Euro Broad Market Index

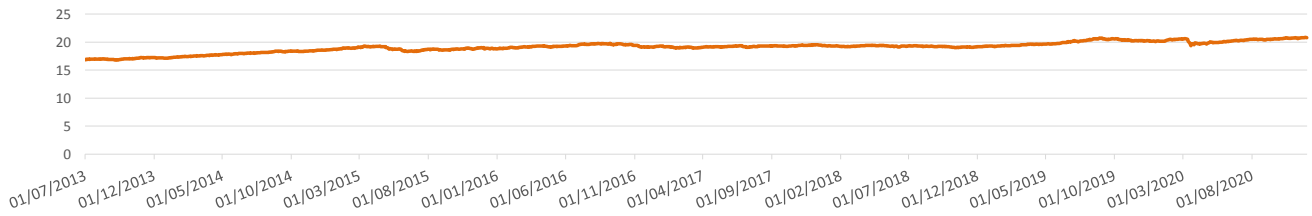
Past Performance - 3 Years



Past Performance - 12 Months



Daily NAV Price - 5 Year or since inception



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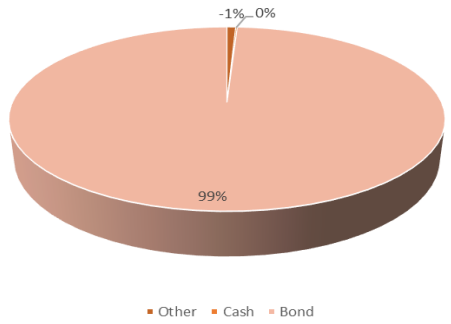
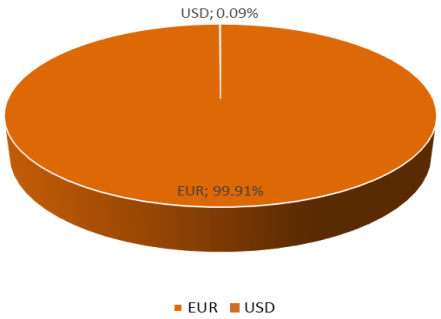
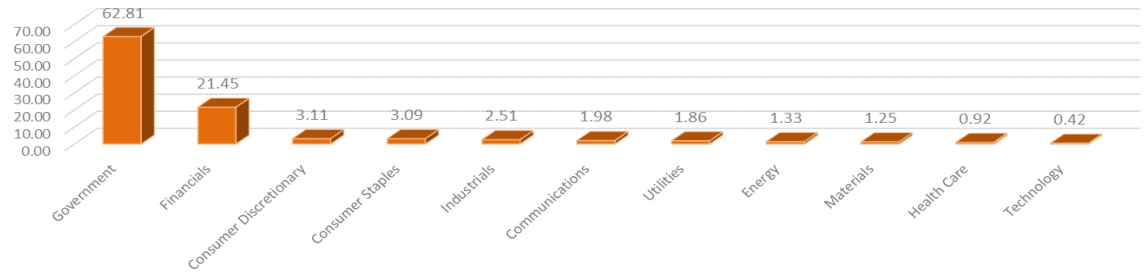
Asset class breakdown %



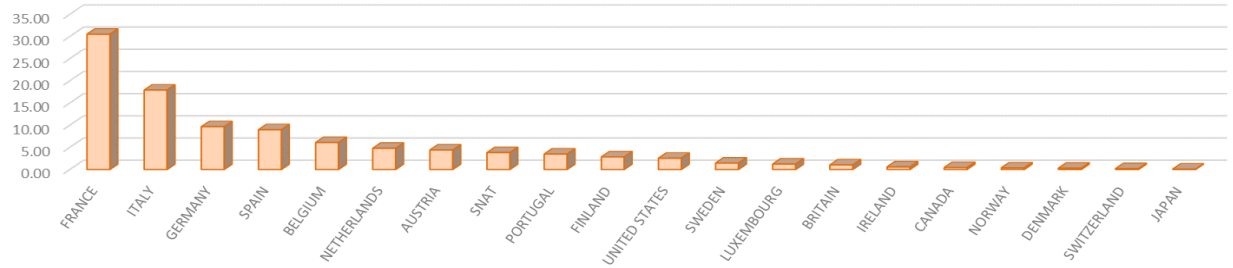
Currency breakdown % - After hedging



Sector breakdown %



Country breakdown %



Top Ten Holding %

BTPS 5 08/01/34	2.40
DBR 0 1/4 08/15/28	2.25
FRTR 0 1/2 05/25/26	2.17
BTPS 2.2 06/01/27	1.94
KFW 0 3/8 04/23/25	1.84
BTPS 0 1/2 02/01/26	1.80
FRTR 1 3/4 06/25/39	1.73
SPGB 0 1/2 04/30/30	1.66
BPCEGP 0 5/8 09/26/24	1.63
BTPS 4 3/4 08/01/23	1.57
Total	19.00

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