



# NEI Global Impact Bond Fund

## Summary of Investment Portfolio

### As at December 31, 2023

**Total Net Asset Value: \$459,663,337**

<b>Top Holdings</b>		<b>%</b>
1	Cash and Equivalents	11.9
2	Fannie Mae, 2.500%, 2051-12-01	2.4
3	United Kingdom Government, 1.500%, 2053-07-31	1.9
4	Kingdom of Belgium, Series 86, 1.250%, 2033-04-22	1.7
5	Inter-American Development Bank, 3.200%, 2042-08-07	1.6
6	Federal Republic of Germany, Series G, 0.000%, 2050-08-15	1.6
7	Freddie Mac, 5.500%, 2053-06-01	1.2
8	KfW, Stripped, 2037-06-29	1.2
9	Asian Development Bank, 2.625%, 2024-01-30	1.2
10	Unédic, 1.750%, 2032-11-25	1.1
11	Fannie Mae, 2.000%, 2052-03-01	1.0
12	Freddie Mac, 4.500%, 2052-12-01	1.0
13	Freddie Mac, 5.000%, 2053-08-01	1.0
14	Fannie Mae, 2.000%, 2052-02-01	1.0
15	Freddie Mac, 6.000%, 2053-09-01	0.9
16	Freddie Mac, 4.500%, 2053-01-01	0.9
17	Santander Holdings USA, 5.807%, floating rate from 2025-09-09, 2026-09-09	0.8
18	Ginnie Mae II, 2.500%, 2051-04-20	0.8
19	Asian Development Bank, 3.300%, 2028-08-08	0.8
20	Fannie Mae, 3.000%, 2052-06-01	0.7
21	European Investment Bank, 1.375%, 2028-02-21	0.7
22	BNP Paribas, 0.500%, floating rate from 2027-05-30, 2028-05-30	0.7
23	NatWest Group, 0.780%, floating rate from 2029-02-26, 2030-02-26	0.6
24	Fannie Mae, 3.000%, 2051-01-01	0.6
25	William Marsh Rice University, 3.774%, 2055-05-15	0.6
	<b>Total</b>	<b>37.9</b>

<b>Sector Allocation</b>		<b>%</b>
Corporate Bonds	31.1	
Mortgage-Backed Securities	24.3	
Foreign Government Bonds	15.0	
Cash and Equivalents	11.9	
Supranational Bonds	7.1	
Municipal Bonds	4.4	
Asset-Backed Securities	3.5	
Other	1.7	
U.S. Government Bonds	1.0	
<b>Total</b>	<b>100.0</b>	

<b>Geographic Distribution</b>		<b>%</b>
United States	42.2	
Other Countries	32.6	
Cash and Equivalents	11.9	
Supra National	7.1	
France	6.2	
<b>Total</b>	<b>100.0</b>	

"Other Countries" geographic category includes all countries individually representing less than 5% of the Fund's net asset value.

The Summary of Investment Portfolio may change due to ongoing portfolio transactions of the investment fund. Updates are available quarterly.

<b>Net Asset Value Mix</b>		<b>%</b>
Fixed Income	58.6	
Mortgage-Backed Securities	24.3	
Cash and Equivalents	11.9	
Asset-Backed Securities	3.5	
Other	1.7	
<b>Total</b>	<b>100.0</b>	