



NEI Global Impact Bond Fund

Summary of Investment Portfolio

As at June 30, 2022

Total Net Asset Value: \$383,725,774

Top Holdings		%
1	Cash and Equivalents	30.0
2	Federal Republic of Germany, Series G, 0.000%, 2031-08-15	1.8
3	Fannie Mae, 3.000%, 2052-02-01	1.4
4	United Kingdom Government, 0.875%, 2033-07-31	1.4
5	Fannie Mae, 2.000%, 2051-12-25	1.3
6	Fannie Mae, 2.000%, 2052-12-01	1.3
7	Asian Development Bank, 1.500%, 2031-03-04	1.2
8	Inter-American Development Bank, 1.125%, 2031-01-13	1.1
9	Asian Development Bank, 3.300%, 2028-08-08	0.9
10	Fannie Mae, 2.500%, 2051-12-01	0.8
11	Fannie Mae, 3.000%, 2052-01-01	0.8
12	Asian Development Bank, 1.875%, 2030-01-24	0.8
13	Kingdom of Belgium, Series 86, 1.250%, 2033-04-22	0.8
14	Unédic, 0.010%, 2031-05-25	0.7
15	Thomas Jefferson University, 3.847%, 2057-11-01	0.6
16	Fannie Mae, 3.500%, 2050-02-01	0.6
17	Crédit Mutuel Arkéa, 1.250%, floating rate from 2028-06-11, 2029-06-11	0.6
18	Inter-American Development Bank, 0.875%, 2027-08-27	0.6
19	JP Morgan Chase Commercial Mortgage Securities Trust, Private Placement, Series 2022-OPO, Class A, Sequential Pay Class, 3.024%, 2039-01-05	0.6
20	Global Payments, 2.900%, 2030-05-15	0.6
21	KfW, 0.125%, 2026-12-30	0.6
22	BNP Paribas, 0.500%, floating rate from 2027-05-30, 2028-05-30	0.6
23	Fondo Mivivienda, 4.625%, 2027-04-12	0.5
24	Fannie Mae, 2.500%, 2051-12-01	0.5
25	Volkswagen International Finance, 3.750%, 2027-09-28	0.5
	Total	50.6

Sector Allocation		%
Corporate Bonds	30.4	
Cash and Equivalents	30.0	
Mortgage-Backed Securities	15.9	
Foreign Government Bonds	12.2	
Supranational Bonds	6.3	
Municipal Bonds	4.4	
Asset-Backed Securities	1.0	
U.S. Government Bonds	0.8	
Health Care	0.2	
Provincial and Crown Corporations Bonds	0.2	
Other	-1.4	
Total	100.0	

Geographic Distribution		%
United States	30.8	
Cash and Equivalents	30.0	
Other Countries	21.4	
Supra National	6.3	
France	5.9	
United Kingdom	5.6	
Total	100.0	

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

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

Net Asset Value Mix		%
Fixed Income	54.3	
Cash and Equivalents	30.0	
Mortgage-Backed Securities	15.9	
Asset-Backed Securities	1.0	
Equity	0.2	
Other	-1.4	
Total	100.0	