



NEI Global Total Return Bond Fund

Summary of Investment Portfolio

As at December 31, 2023

Total Net Asset Value: \$950,921,089

Top Holdings		%
1	Cash and Equivalents	4.8
2	U.S. Treasury Bonds, 3.500%, 2028-01-31	4.8
3	Kingdom of Spain, 1.400%, 2028-07-30	4.4
4	Federative Republic of Brazil, 10.000%, 2029-01-01	3.1
5	New Zealand Government, Series 0427, 4.500%, 2027-04-15	3.0
6	United Mexican States, Series M, 7.750%, 2031-05-29	2.9
7	United Kingdom Government, 1.625%, 2028-10-22	2.5
8	United Kingdom Government, 0.125%, 2028-01-31	1.9
9	Italy Treasury Bonds, 1.700%, 2051-09-01	1.8
10	Japan Government, Series 70, 0.700%, 2051-03-20	1.8
11	Republic of South Africa, Series 2035, 8.875%, 2035-02-28	1.6
12	U.S. Treasury Bonds, 3.375%, 2042-08-15	1.6
13	United Mexican States, Series M 20, 7.500%, 2027-06-03	1.6
14	Japan Government, Series 66, 0.400%, 2050-03-20	1.5
15	Canada Housing Trust, Series 88, 2.100%, 2029-09-15	1.5
16	Coöperatieve Rabobank, 4.655%, floating rate from 2027-08-22, 2028-08-22	1.4
17	Province of Ontario, 3.100%, 2027-05-19	1.3
18	New Zealand Government, 1.750%, 2041-05-15	1.3
19	European Union, 0.000%, 2031-07-04	1.3
20	United Kingdom Government, 1.250%, 2051-07-31	1.2
21	Italy Treasury Bonds, 3.000%, 2029-08-01	1.1
22	Kingdom of Belgium, Series 88, 1.700%, 2050-06-22	1.1
23	United Mexican States, 4.500%, 2029-04-22	1.1
24	Italy Treasury Bonds, Series 8Y, 4.000%, 2031-10-30	1.1
25	Zurich Finance, 3.000%, floating rate from 2031-04-19, 2051-04-19	1.1
	Total	50.8

Geographic Distribution		%
Other Countries		27.5
United States		13.5
United Kingdom		10.5
Italy		9.8
Spain		8.7
Mexico		7.4
Netherlands		6.6
France		5.9
Canada		5.3
Cash and Equivalents		4.8
Total		100.0

"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.

Net Asset Value Mix		%
Fixed Income		93.6
Cash and Equivalents		4.8
Other		1.4
Asset-Backed Securities		0.2
Total		100.0

Sector Allocation		%
Foreign Government Bonds		44.3
Corporate Bonds		34.9
U.S. Government Bonds		6.7
Cash and Equivalents		4.8
Supranational Bonds		3.0
Federal Bonds		2.5
Provincial and Crown Corporations Bonds		2.2
Other		1.4
Asset-Backed Securities		0.2
Total		100.0