

Obligaties

Naam	Gekocht	Aankoopkoers	Verkocht	Verkoopkoers	Huidige Koers
Sep 27, 2014					
Portefeuille A					
5,375% TNT N.V. 2007-17 (NL0006133175)	Mar 10, 2011	102.80%	Feb 24, 2012	108.00%	
bnkbr 4,625% SNS Bank 2004-2014 (XS0185887576)	Apr 15, 2011	100.70%	Sep 5, 2012	101.35%	
4,75% ING Groep 2007-17 (XS0303396062)	Apr 18, 2011	101.20%	Mar 29, 2012	105.75%	
3.625% AAB 2010-17 (XS0546218925)	Apr 18, 2011	94.50%	Feb 27, 2012	100.80%	
Var% Nederlandse Waterschapbank 05-45 (XS0222962564)	Aug 9, 2011	67.00%	May 22, 2012	74.00%	
NWB Inflatie Protectie Plus Obl. 2008-18 (NL0006258485)	Aug 10, 2011	103.79%	May 22, 2012	108.00%	
7% BNG 2007-37 (XS0284967881)	Sep 8, 2011	99.70%	Feb 24, 2014	100.00%	
8% ING Perpetual Securities IV (XS0356687219)	Sep 19, 2011	87.50%	Apr 22, 2014	100.00%	
Var% NIB Capital Bank FX Rate 2005-40 (XS0210781828)	Oct 6, 2011	51.40%			98.21%
7.25% ASR NL 2009-99 (NL0009213552)	Oct 14, 2011	82.50%			117.00%
convo 3% USG People 2005-12 (XS0230850389)	Nov 3, 2011	97.50%	Oct 18, 2012	100.00%	
5% RBS Royal Vast Obligatie 2010-20 (NL0009336684)	Nov 10, 2011	89.47%	Oct 3, 2012	112.46%	
firte 9% SRLEV 2011-41 (XS0616936372)	Feb 29, 2012	78.80%	Apr 14, 2014	130.70%	
6.875% Woiters Kluwer Perpetual 2001 (NL0000119105)	Mar 1, 2012	99.20%	May 14, 2013	100.00%	
8.375% Achmea Perp. Capital Securities (XS0362173246)	Mar 31, 2012	97.60%	May 23, 2013	100.00%	
7.125% Kon.Friesland Campina Perp.Sub03 (NL0000113504)	May 24, 2012	104.00%	Jun 3, 2013	100.00%	
6.655% TenneT Holding BV 2010 Perp (XS0484213268)	May 30, 2012	102.50%			111.60%
5.125% Achmea 2005-99 (NL0000117224)	Jul 7, 2012	74.00%			101.25%
firte 9% Delta Lloyd 2012-42 (XS0821168423)	Sep 5, 2012	99.30%			129.60%
6.258% SNS FFR (XS0310904155)	Sep 26, 2012	51.50%			0.00%
7,125% ABN 2012-22 (XS0802995166)	Oct 3, 2012	106.90%			130.70%
RBS Range Accrual Note 2005-35 (NL0000116796)	Oct 24, 2012	76.30%			117.16%
KBC 8% 2008-Perp (NSCNL0KBCPL8)	Dec 12, 2012	98.75%	Dec 28, 2012	99.83%	
4.31% AAB 2006-Perp (XS0246487457)	Dec 12, 2012	83.30%			101.70%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL0000168466)	Dec 28, 2012	99.78%			100.50%
firte 0% Rabobank 2010-20 (XS0517244538)	Apr 15, 2013	110.00%			118.35%
Achmea 6% 2006-Perp (NL0000168714)	Jun 5, 2013	100.39%			100.66%
FRN Friesland Bank Var% FRN 2004-Perp (NL0000116457)	Jun 5, 2013	79.40%	Jul 18, 2014	95.00%	
KPN 6,125% 2013-Perp (XS0903872355)	Apr 16, 2014	105.10%			106.94%
FRN NN Group 4,625% FRN 2014-44 (XS1054522922)	Apr 22, 2014	101.43%			102.60%
FRN Rabobank Certificates 6,5%FRN 2013-Perp (XS1002121454)	Apr 28, 2014	107.35%			108.21%
NWB Var% 2005-35 (XS0225342970)	May 16, 2014	103.41%			102.61%
Aegon Var% 2004-Perp (NL0000116150)	May 16, 2014	81.95%			74.80%
ING Group Var% FRN 2003-Perp (NL0000113587)	May 16, 2014	87.75%			80.80%
Delta Lloyd NV 4,375% FRN 2014-Perp (XS1076781589)	Jun 18, 2014	99.68%			95.00%
4.50886% AXA 4,39116% FRN 2004-Perp (XS0188935174)	Jul 18, 2014	99.50%			100.36%
Portefeuille B					
5,375% TNT N.V. 2007-17 (NL0006133175)	Mar 15, 2011	103.15%	Feb 29, 2012	108.75%	
Var% Nederlandse Waterschapbank 05-45 (XS0222962564)	Sep 6, 2011	66.90%	May 17, 2012	74.00%	
6.258% SNS FFR (XS0310904155)	Nov 16, 2011	44.50%			0.00%
Var% NIB Capital Bank FX Rate 2005-40 (XS0210781828)	Mar 6, 2012	56.00%			98.21%
6.994%RBS Royal 8% - 3M Euribor 2010-20 (NL0009336783)	May 4, 2012	107.15%			132.82%
ING Group Var% FRN 2003-Perp (NL0000113587)	May 9, 2012	59.10%			80.80%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL0000168466)	May 18, 2012	80.00%			100.50%
7.25% ASR NL 2009-99 (NL0009213552)	Sep 18, 2012	96.85%			117.00%
4.50886% AXA 4,39116% FRN 2004-Perp (XS0188935174)	Sep 18, 2012	61.75%			100.36%