

## Obligaties

Naam	Gekocht	Aankoopkoers	Verkocht	Verkoopkoers
<b>Jul 2, 2017</b>				
<b>Portefeuille A</b>				
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%		
7,25% ASR NL 2009-99 (NL0009213552)	Oct 14, 2011	82.50%		
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%
flrte 9% SRLEV 2011-41 (XS0616936372)	Feb 29, 2012	78.80%	Apr 14, 2014	130.70%
6,875% Wolters 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%	Jun 1, 2017	100.00%
5,125% Achmea 2005-99 (NL0000117224)	Jul 7, 2012	74.00%	Feb 5, 2015	101.50%
flrte 9% Delta Lloyd 2012-42 (XS0821168423)	Sep 5, 2012	99.30%		
6,258% SNS FFR (XS0310904155)	Sep 26, 2012	51.50%	Dec 7, 2016	2.00%
7,125% ABN 2012-22 (XS0802995166)	Oct 3, 2012	106.90%		
RBS Range Accrual Note 2005-35 (NL0000116796)	Oct 24, 2012	76.30%		
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%	Mar 10, 2016	100.00%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL0000168466)	Dec 28, 2012	99.78%		
flrte 0% Rabobank 2010-20 (XS0517244538)	Apr 15, 2013	110.00%		
Achmea 6% 2006-Perp (NL0000168714)	Jun 5, 2013	100.39%		
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%		
FRN NN Group 4,625% FRN 2014-44 (XS1054522922)	Apr 22, 2014	101.43%		
FRN Rabobank Certificates 6,5%FRN 2013-Perp (XS1002121454)	Apr 28, 2014	107.35%		
NWB Var% 2005-35 (XS0225342970)	May 16, 2014	103.41%	Aug 17, 2015	100.00%
Aegon Var% 2004-Perp (NL0000116150)	May 16, 2014	81.95%	May 11, 2015	73.50%
ING Group Var% FRN 2003-Perp (NL0000113587)	May 16, 2014	87.75%	May 11, 2015	75.10%
Delta Lloyd NV 4,375% FRN 2014-Perp (XS1076781589)	Jun 18, 2014	99.68%		
4,50886% AXA 4,39116% FRN 2004-Perp (XS0188935174)	Jul 18, 2014	99.50%		
NN Group NV 4,5% FRN 2014-Perp (XS1028950290)	Jun 12, 2015	102.00%		
FRN Deutsche PB 3,75% FRN 2004-Perp (DE000A0DHUM0)	Feb 9, 2017	100.49%		
<b>Portefeuille B</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%		
6,258% SNS FFR (XS0310904155)	Dec 7, 2016	2.00%		
Var% NIB Capital Bank FX Rate 2005-40 (XS0210781828)	Mar 6, 2012	56.00%		
6,994%RBS Royal 8% - 3M Euribor 2010-20 (NL0009336783)	May 4, 2012	107.15%		
ING Group Var% FRN 2003-Perp (NL0000113587)	May 9, 2012	59.10%	Jun 15, 2015	77.80%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL0000168466)	May 18, 2012	80.00%		
7,25% ASR NL 2009-99 (NL0009213552)	Sep 18, 2012	96.85%		
4,50886% AXA 4,39116% FRN 2004-Perp (XS0188935174)	Sep 18, 2012	61.75%		
FRN Rabobank Certificates 6,5%FRN 2013-Perp (XS1002121454)	Sep 11, 2014	109.50%		
Achmea 6% 2006-Perp (NL0000168714)	Nov 27, 2014	102.75%		
Delta Lloyd NV 4,375% FRN 2014-Perp (XS1076781589)	Jun 15, 2015	93.25%		
KPN 6,125% 2013-Perp (XS0903872355)	Jun 19, 2015	105.90%		
6,655% TenneT Holding BV 2010 Perp (XS0484213268)	Jun 22, 2015	108.80%	Jun 1, 2017	100.00%